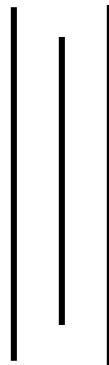


**AN ANALYSIS OF OPTIMUM PORTFOLIO SELECTION
OF NEPALESE STOCK MARKET**

By:

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**A Thesis Submitted to:
Office of the Dean
Faculty of Management
Tribhuvan University**



*In partial fulfillment of the requirement for the Degree of
Master of Business Studies (M.B.S)*

**Kathmandu, Nepal
March, 2010**

RECOMMENDATION

This is to certify that the Thesis

Submitted by:

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Entitled:

AN ANALYSIS OF OPTIMUM PORTFOLIO SELECTION OF NEPALESE STOCK MARKET

*has been prepared as approved by this Department in the prescribed format of the
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DECLARATION

I hereby declare that the work reported in this thesis entitled **“AN ANALYSIS OF OPTIMUM PORTFOLIO SELECTION OF NEPALESE STOCK MARKET”** submitted to Office of the Dean, Faculty of Management, Tribhuvan University, is my original work done in the form of partial fulfillment of the requirement for the Degree of Master of Business Studies (MBS) under the supervision of **Prof. Dr. Kamal Das Manandhar** of Shanker Dev Campus.

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ABBREVIATIONS

σ	:	Sigma
C.V	:	Coefficient of Variation
CAPM	:	Capital Asset Pricing Model
e.g.	:	Example
FY	:	Fiscal Year
i.e.	:	That is
NEPSE	:	Nepal Stock Exchange Ltd.
NRB	:	Nepal Rastra Bank.
NYSE	:	New York Stock Exchange
SEBO	:	Security Exchange Board
SML	:	Security Market Line