

**AN ANALYSIS OF RISK AND RETURN  
ON  
COMMON STOCK INVESTMENT IN NEPAL  
(Some Listed Companies in NEPSE from Five Sectors)**

**A THESIS**

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**Submitted to:**

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## **RECOMMENDATION**

This is to certify that the thesis

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**AN ANALYSIS OF RISK AND RETURN ON COMMON STOCK  
INVESTMENT IN NEPAL (Some Listed Companies in NEPSE from Five  
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## VIVA-VOCE SHEET

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## DECLARATION

I hereby declare that the work reported in this thesis entitled “**AN ANALYSIS OF RISK AND RETURN ON COMMON STOCK INVESTMENT IN NEPAL (Some Listed Companies in NEPSE from Five Sectors)**” 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 of Master of Business Studies (M.B.S.) under the guidance and supervision of Mr. Jayaram Devkota and Mr. Bin Bahadur Raut.

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## **ABBREVIATIONS**

APT	=	Arbitrage Pricing Theory
BBC	=	Bishal Bazar Company Ltd.
BNL	=	Bottlers Nepal Ltd.
CAPM	=	Capital Asset Pricing Model
CML	=	Capital Market Line
Corr <sup>1</sup>	=	Correlation Co-efficient
COV	=	Co-variance
CP	=	Closing Price of Share
C.V.	=	Co-efficient of Variation
DPS	=	Dividend Per Share
e.g.	=	For Example
ed.	=	Edition
etc.	=	Etcetera
EVE	=	Everest Bank Ltd.
FY	=	Fiscal Year
GFL	=	General Finance Co. Ltd.
HGIC	=	Himalayan General Insurance Company Ltd.
HMGN	=	His Majesty's Government of Nepal
HP	=	Higher Price of Share
i.e.	=	That is
IDC	=	Institutional Development Center
KTM	=	Kathmandu
LP	=	Lower Price of Share
Ltd.	=	Limited
MLF	=	Maha Laxmi Finance Ltd.
MPS	=	Market Price of Share
NBL	=	Nabil Bank Ltd.
NEPSE	=	Nepal Stock Exchange
NIDC	=	Nepal Industrial and Development

NLI	=	Nepal Life Insurance Ltd.
No.	=	Number
NYSE	=	New York Stock Exchange Ltd.
Re	=	Rupee
S.D.	=	Standard Deviation
S.No.	=	Serial Number
SEBON	=	Security Board of Nepal
SEC	=	Security Exchange Commission
SML	=	Security Market Line
SR	=	Systematic Risk
STC	=	Salt Trading Company Ltd.
TR	=	Total Risk
TU	=	Tribhuvan University
ULL	=	Uni Lever Limited
USR	=	Unsystematic Risk
Vol.	=	Volume