

**ANALYSIS OF CAPITAL ASSETS PRICING MODEL OF LISTED
MANUFACTURING COMPANIES**

A THESIS

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RECOMMENDATION

This is to certify that the thesis

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**ANALYSIS OF CAPITAL ASSETS PRICING MODEL OF LISTED MANUFACTURING
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has been prepared as approved by this department in the prescribed format of Faculty of Management. This thesis is forwarded for examination.

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and we found the thesis to be the original work of the student written according to the prescribed format. We recommended this thesis to be accepted as partial fulfillment of the requirements for Master of Business Studies (M.B.S).

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DECLARATION

I hereby declare that the work reported in this thesis entitled **Analysis of Capital Assets Pricing Model of Listed Manufacturing Companies** has been submitted to Faculty of Management, Tribhuvan University is my Original work. It is done in the form of partial fulfillment for the Master of Business Studies (M.B.S) under the supervision and guidance of Prof. Dr. Bihari Binod Pokharel and Mr. Dipesh Bhatta of Nepal Commerce Campus.

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ABBREVIATIONS

AR	:	Average Return
BNL	:	Bottles Nepal Limited
C.V.	:	Coefficient of Variation
CAPM	:	Capital Asset Pricing Model
CML	:	Capital Market Line
CS	:	Common Stock
DPS	:	Dividend Per Share
GLS	:	General Least Square
i.e.	:	That is
JSM	:	Jyoti Spinning Mills
MC	:	Market Capitalization
Mfg. & Pro	:	Manufacturing & Processing
MI	:	Market Index
MPCs	:	Manufacturing & Processing Companies
MPS	:	Market Price per Share
NLL	:	Nepal Lever Limited
OLS	:	Ordinary Least Square
S.D.	:	Standard Deviation
SML	:	Security Market Line