RISK AND RETURN ON COMMON STOCK INVESTMENT OF

LISTED COMMERCIAL BANKS

(COMPARATIVE STUDY OF THREE LISTED COMMERCIAL BANKS)



By:

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A Thesis Submitted to:

Office of the Dean
Faculty of Management
Tribhuvan University

In the partial fulfillment of the requirement for the degree of Masters in Business Studies (M.B.S.)

Pokhara

April, 2010

Faculty of Management

RECOMMENDATION

This is to Certify that this thesis

Submitted by

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Entitled

RISK AND RETURN ON COMMON STOCK INVESTMENT OF

LISTED COMMERCIAL BANKS (COMPARATIVE STUDY OF THREE LISTED COMMERCIAL BANKS)

has been prepared as approved by the department in the prescribed format of Faculty of Management. This thesis is forwarded for examination.

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and found the thesis to be the original work of the student and written according to the prescribed format. We recommend the thesis to be accepted as partial fulfillment of the requirements for Masters Degree in Business Studies. (M.B.S.)

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ACKNOWLEDGEMENT

This Thesis is for Master's Degree in Business Studies (MBS) undertaken at Tribhuvan University of Nepal. For this I gained lots of guidelines and suggestions from my teachers, friends, other company's officials and my relatives, Firstly, I wish to express my profound gratitude to my respectable supervisor Janak Bhadur Basnet, Teaching Assistance, P.N. Campus and Dr. Puspa Raj Sharma, PhD, Lecturer, Faculty of Management, Head of Research Department, P.N. Campus for their valuable guidance through the work and my teachers who inspire me to do this study.

I express my heartily thanks to all the staffs of Banks for providing me the necessary data, information and suggestion relevant to my research work. I am greatly indebted to my family for their dedication and inspiration in journey of higher education. Likewise, tons of thanks to my friends Mr. Dhananjaya Parajuli, Mr. Surya Bahadur G.C.,Mr. Shanta Bahadur Tamang and Mr. Nabin Adhikari for their encouragement, help and suggestion to complete this thesis.

Finally, I would like to express my sincere gratitude to the staffs of Western Regional Library, Pokhara for their cooperation.

April, 2010

Bhuwan Kumar Poudel

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ABBREVIATIONS

AD = Anno Domini

AGM = Annual General Meeting

BOKL = Bank of Kathmandu Limited

CAPM = Capital Assets Pricing Model

CS = Common Stock

CV = Coefficient of Variation

DPS = Dividend per Share

EBL = Everest Bank Limited

EMH = Efficient Market Hypothesis

EPS = Earning per Share

FY = Fiscal Year

HBL = Himalayan Bank Limited

HPR = Holding Period Return

i.e. = That is

JV = Joint Venture

MPS = Market Price of Share

NEPSE = Nepal Stock Exchange

NGOs = Nepal Government Offices

NIBL = Nepal Investment Bank Limited

NIC = Nepal Industrial and Commercial

Rs. = Nepalese Rupees

SD = Standard Deviation

SEBON = Security Board of Nepal

SML = Security Market Line

SR = Systematic Risk

TU = Tribhuvan University

USR = Unsystematic Risk