

FORMATION OF OPTIMUM INVESTMENT PORTFOLIO
IN GRADE 'A' COMPANIES LISTED IN
NEPAL STOCK EXCHANGE

By

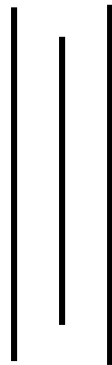
PRABHA BHATTARAI

Shanker Dev Campus

T.U. Regd. No. 7-2-001-1079-2000

Campus Roll No. : 1256/061

A Thesis Submitted to:
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In partial fulfillment of the requirement for the Degree
of
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RECOMMENDATION

This is to certify that the Thesis

Submitted by:

PRABHA BHATTARAI

Entitled:

FORMATION OF OPTIMUM INVESTMENT PORTFOLIO IN
GRADE 'A' COMPANIES LISTED IN NEPAL STOCK
EXCHANGE

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

.....

.....

Dr. Shilu Manandhar (Bajracharya)

Dr. Kamal

Deep Dhakal

(Thesis Supervisor)

(Campus

Chief)

IVA-VOCE SHEET

We have conducted the viva -voce examination of the
thesis presented

by

PRABHA BHATTARAI

Entitled:

FORMATION OF OPTIMUM INVESTMENT PORTFOLIO IN
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EXCHANGE

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 requirement for

Master Degree of Business Studies (M.B.S.)

Viva-Voce Committee

Head, Research Department

.....

Member (Thesis Supervisor)

.....

Member (External Expert)

.....

TRIBHUVAN UNIVERSITY

Faculty of Management

Shanker Dev Campus

DECLARATION

I hereby declare that the work reported in this thesis entitled "FORMATION OF OPTIMUM INVESTMENT PORTFOLIO IN GRADE 'A' COMPANIES LISTED IN NEPAL STOCK EXCHANGE" 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 Master's Degree in Business Study (M.B.S.) under the supervision of Dr. Shilu Manandhar, Bajracharya of Shanker Dev Campus.

.....

PRABHA BHATTARAI

Researcher

T.U. Regd. No. 7-2-001-1079-2000

Campus Roll No. : 1256/061

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This research work entitled "Formation of Optimum Investment Portfolio in Grade 'A' Companies Listed in Nepal Stock Exchange" has been conducted with the view to examine the performance of some selected companies listed under grade 'A'. It is prepared to fulfill the partial requirements of the Master's Degree in business studies (M.B.S), Shanker Dev Campus under the course designed by the faculty of Management T.U.

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Though, it has been tried to show the real picture of the various selected companies under grade 'A', there may exist fault and missing information, and I heartily welcomes all comments and suggestions on this research work.

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BHATTARAI

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ABBREVIATIONS

AICL	Alliance Insurance Co. Ltd
BoKL	Bank of Kathmandu Limited
CAPM	Capital Assets Pricing Model
CIT	Citizen Investment Trust
CoV	Covariance
CV	Coefficient of Variation
DCBL	Development Credit Bank Limited
EBL	Everest Bank Limited
F/Y	Fiscal Year
GFL	Gorkha Finance Ltd
HBL	Himalayan Bank Ltd.
HGICL	Himalayan General Insurance Co. Ltd.
HPR	Holding Period Return
KFL	Kathmandu Finance Ltd.
MBA	Master of Business Administration
MBS	Master of Business Studies
MLFL	Mahalaxmi Finance Ltd.
MPS	Market Price per Share
NABIL	Nabil Bank Limited
NEPSE	Nepal Stock Exchange
NFCL	National Finance Co.Ltd.
NFL	Narayani Finance Ltd.
NIBL	Nepal Investment Bank Ltd.
NICBL	Nepal Industrial and Commercial Bank Limited
NICL	Neco Insurance Co. Ltd.
NMBFL	Nepal Merchant Banking & Finance Ltd.
NSBIBL	Nepal SBI Bank Ltd
PFL	Pashchimanchal Finance Ltd.

PINL	Premier Insurance Nepal Ltd.
S.D.	Standard Deviation
SCBNL	Standard Chartered Bank Nepal Limited
SICL	Sagarmatha Insurance Co. Ltd
SML	Security Market Line
UFL	Universal Finance Ltd.
UICL	United Insurance Co. Ltd.
Var	Variance
W	Weight