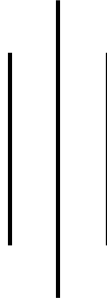


# OPTIMUM PORTFOLIO ANALYSIS OF NEPALESE STOCK MARKET



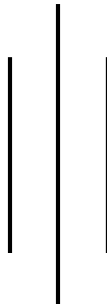
**Submitted by:**

**Jayalal Chalise**

Shanker Dev Campus

Campus Roll No: - 1524/061

T.U. Regd. No: - 6-1-50-425-98



**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  
Feb, 2009**

# RECOMMENDATION

This is to certify that the thesis

*Submitted by:*

**JAYALAL CHALISE**

*Entitled:*

**“OPTIMUM PORTFOLIO ANALYSIS OF NEPALESE STOCK MARKET”**

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

.....

**Dr. Kamal Das Manandar**  
**(Thesis Supervisor)**

.....

**Dr.Kamal Deep Dhakal**  
**(Campus Chief)**

.....

**Dhurba Subedi**  
**(Thesis Supervisor)**

**Date:.....**

# VIVA-VOCE SHEET

We have conducted the viva-voce examination of the thesis

*Submitted by:*

**JAYALAL CHALISE**

*Entitled:*

**“OPTIMUM PORTFOLIO ANALYSIS OF NEPALESE STOCK MARKET”**

*and found the thesis is to be the original work of the student and written according to the prescribed formed. We recommend the thesis to be accepted as partial fulfillment of the requirements for Master’s Degree in Business Studies (M.B.S.)*

## VIVA-VOCE COMMITTEE

**Chairperson, Research Department: .....**

**Member (Thesis Supervisor) : .....**

**Member (Thesis Supervisor) : .....**

**Member (External Expert) : .....**

**Date:**

## **DECLARATION**

I declare that the work reported in this thesis entitled “**OPTIMUM PORTFOLIO ANALYSIS OF NEPALESE STOCK MARKET**” submitted to the Research Department of Shanker Dev Campus, Putalisadk, Kathmandu, Nepal, Faculty of Management, Tribhuvan University is my original done in the form of partial fulfillment of the requirement for the Masters of Business Studies (MBS), under the supervision of Associate Prof. **Dr. Kamal Das Manandar and** Lecturer **Dhurba Subedi** Lecturer of Shanker Dev Campus.

Jayalal Chalise

Shanker Dev Campus

Roll No: 1524

TU Reg. No: 6-1-50-425-98

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**Jayalal Chalise**

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## Abbreviation

AD	Anno Domino
CAPM	Capital Assets Pricing Model
CV	Coefficient of Variance
FY	Fiscal Year
HMG	His Majesty's Government
MBS	Master of Business Studies
MIS	Market Index Sector
NBL	Nepal Bank Limited
NEPSE	Nepal Stock Exchange
NIB	Nepal Investment Bank
NIC	Nepal Industrial and Commercial Bank
NRB	Nepal Rastra Bank
SBI	: State Bank of India.
SEBO/N	Security Board of Nepal
TU	Tribhuvan University
US	United States