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PORTFOLIO ANALYSIS OF COMMERCIAL BANKS IN NEPAL

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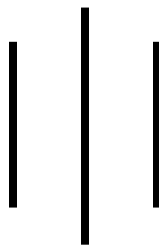
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Kathmandu, Nepal

July, 2011

RECOMMENDATION

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Portfolio Analysis of Commercial Banks in Nepal

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DECLARATION

I hereby declare that the work reported in this thesis entitled to **“Portfolio Management of Commercial Banks in Nepal”** submitted to the Office of Dean, Faculty of Management, Kritipur Tribhuwan University is my original work done in the form partial fulfillment of the requirement for the Masters of Business Studies (MBS) under the supervision of lecturer **Mr. Jagat Timilsena**, Kritipur T.U.

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I have tried to cover all the possible matters that I felt, important to sum up the “Portfolio Analysis of Commercial banks In Nepal”. I am hopeful that this task will be helpful to the students of business studies & to those who want to make further researchers under this topic.

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LIST OF ABBREVIATIONS

NEPSE	-	Nepal Stock Exchange
SEBON	-	Security Board of Nepal
OTC	-	Over the Counter Market
NRB	-	Nepal Rastra Bank
HPR	-	Holding Period Return
CAPM	-	Capital Asset Pricing Model
EBL	-	Everest Bank Ltd.
HBL	-	Himalayan Bank Ltd.
BOK	-	Bank of Kathmandu Ltd.
NSCBL	-	Standard Chartered Bank Nepal Ltd.
NIBL	-	Nepal Investment Bank Ltd.
NBBL	-	Nepal Bangladesh Bank Ltd.
C.V.	-	Co-variance
CAPM	-	Capital Assets pricing Model
SML	-	Security Market Line
T.U.	-	Tribhuvan University
S.D.	-	Standard deviation
B.S.	-	Bikram Sambat
APT	-	Arbitrage Pricing Theory
T.B.	-	Treasury Bill