

RISK AND RETURN ANALYSIS OF LISTED
JOINT VENTURE COMMERCIAL BANKS IN
NEPAL

A Thesis

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RECOMMENDATION

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DECLARATION

I hereby declare that the work reported in this thesis entitled “Risk and Return Analysis of Listed Joint Venture Commercial Banks in Nepal” submitted to Central Department of Management, Tribhuvan University is my original work. It is done in the form of partial fulfillment of the requirements for the Master of Business Studies (M.B.S.) under the supervision and guidance of **Mr. Pradip Aryal**, Associate Professor of Central Department of Management.

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ABBREVIATIONS

AGM	=	Annual General Meeting
ATM	=	Automated Teller Machine
B.S.	=	Bikram Sambat
C.V.	=	Coefficient of Variation
CAPM	=	Capital Assets Pricing Model
CEO	=	Chief Executive Officer
CML	=	Capital Market Line
com	=	Commercial
Cor.	=	Correlation
Cov.	=	Covariance
DBL	=	Dubai Bank Limited
DPS	=	Dividend per share
EBIL	=	Emirate Bank International Limited
EBL	=	Everest Bank Limited
EPS	=	Earning per share
ERR	=	Expected Rate of Return
FY	=	Fiscal Year
GDP	=	Gross Domestic Product
HBL	=	Himalayan Bank Limited
IC	=	Indifference Curve
JVBs	=	Joint Venture Banks
Mof	=	Ministry of Finance
MPS	=	Market price per share
NABIL	=	Nepal Arab Bank Limited
NBBL	=	Nepal Bangladesh Bank Limited
NEPSE	=	Nepal Stock Exchange
NIBL	=	Nepal Investment Bank Limited
NIDC	=	Nepal Industrial Development Corporation
NRB	=	Nepal Rastra Bank

NSBIBL	=	Nepal SBI Bank Limited
org	=	Organization
PNB	=	Punjab National Bank
Rf	=	Risk Free Rate
RRR	=	Required Rate of Return
Rs.	=	Rupees
s.d.	=	Standard Deviation
SCBNL	=	Standard Chartered Bank Nepal Limited
SEBON	=	Stock Exchange Board of Nepal
SML	=	Security Market Line
Var.	=	Variance
www	=	world wide web