

**RISK AND RETURN ANALYSIS OF
COMMERCIAL
BANKS OF NEPAL**

A THESIS

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RECOMMENDATION

This is to certify that this thesis:

Submitted by

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Entitled

**RISK AND RETURN ANALYSIS OF COMMERCIAL
BANKS OF NEPAL**

**has been prepared as approved by this department in the prescribed
format of faculty of management. This thesis is forwarded for
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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 requirement for Master's Degree in Business Studies (MBS).

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DECLARATION

I hereby declare that the work reported in this thesis entitled “Risk and Return Analysis of Commercial Banks of Nepal” submitted to Office of Dean Faculty of Management, Tribhuvan University in my original work done in the forms of partial fulfillment of the requirement for Master’s of Business Studies (MBS) under the guidance of Mr. Firoj Ahamad khan, Lecturer, Faculty of Management Bhairahawa Multiple Campus, Tribhuvan University.

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ABBREVIATIONS

A.D	Anno Domine
ATM	Automatic Teller Machine
BOK	Bank of Kathmandu
B.S	Bikram Sambat
COV	Covariance
C.V	Coefficient of Variation
EBL	Everest Bank Limited
Ed.	Edition
e.g.	For example
ES	Expected shortfall
et al	and others
etc.	Etcetera
EVT	Extreme value theory
HBL	Himalayan Bank Limited
http	Hypertext Transfer Protocol
INGO	International Non-governmental Organization
i.e.	That is
LPMs	Lower partial moments
Ltd.	Limited
LBL	Laxmi Bank Limited
MBS	Master's of Business Studies
NIBL	Nepal Investment Bank Limited
NBL	Nepal Bank Limited
NGBL	Nepal Grindlays Bank Limited

NGO	Non-government organization
NEPSE	Nepal Stock Exchange
No.	Number
NPR	Nepalese Rupee
SEBON	Security Exchange Board of Nepal
SCBNL	Standard Chartered Bank Nepal Limited
S&P	Standard and Poor
SBI	State Bank of India
SME	Small and Medium Enterprises
P&L	Profit and loss
RAPM	Risk Adjusted Performance Measures
ROA	Return on Assets
ROE	Return on Equity
WWW	World Wide Web
\bar{X}	Mean
	Standard Deviation
R_p	Portfolio Return
σ_p	Portfolio Risk
%	Percentage
&	And