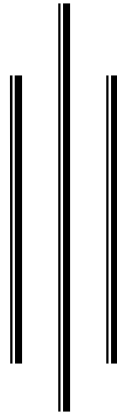


**PORTFOLIO ANALYSIS OF NEPALESE
COMMERCIAL BANKS**



A THESIS

Submitted By:

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Campus Roll No: 16/065

2nd Year Symbol No: 380032

Submitted To:

Padmakanya Multiple Campus

Faculty of Management

Tribhuvan University

**In Partial fulfillment of the requirements for the Degree of
Masters of Business Studies (M.B.S)**

Kathmandu, Nepal

March, 2014

RECOMMENDATION

This is to certify that the Thesis

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PORTFOLIO ANALYSIS OF NEPALESE COMMERCIAL BANKS

has been prepared as approved by this Department in the prescribed format of the
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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 Degree of Business Studies (M.B.S)

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DECLARATION

I hereby declare that the work reported in this thesis entitled to **Portfolio Analysis of Nepalese Commercial Banks** submitted to the Padmakanya Multiple Campus, Faculty of Management, Tribhuvan 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. Sherjung Khadka, Padmakanya Multiple Campus.

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Abbreviations

AP	Arbitrage Pricing Model
BOK	Bank of Kathmandu Ltd.
C. V.	Coefficient of variation
CAPM	Capital Assets pricing Model
CB's	Commercial Banks
Cov	Covariance
EPS	Earning per share
ER	Expected Rate of Return
HPR	Holding Period Return
KBL	Kumari Bank Ltd.
MPS	Market price per share
MPT	Modern Portfolio Theory
NEPSE	Nepal Stock Exchange
NIBL	Nepal Investment Bank Ltd.
NRB	Nepal Rastra Bank
NSBL	Nepal SBI Bank Ltd.
OTC	Over the Counter
SCBL	Standard Chartered Bank Nepal Ltd.
S.D.	Standard deviation
SEBON	Security Board of Nepal