

**THE RISK AND RETURN ANALYSIS OF LISTED COMMERCIAL  
BANKS IN NEPAL**

**A Thesis Submitted to  
Shankar Dev College  
Office of the Dean  
Faculty of Management  
Tribhuvan University**

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In partial fulfillment of the requirement for the Degree of  
*Master of Business Studies (MBS)*

Kathmandu, Nepal  
March 2010

## Approval Sheet

This is certify that thesis prepared by Deepak Thapa entitled "An assessment on the risk and return analysis of listed commercial Banks in Nepal has been prepared as part of the student's original research. The report has been prepared on the prescribed format approved by Faculty of Management studies, Purbanchal University. It is forwarded for examination by the concerned department of this institution.

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01/ 04/ 08

## **ACKNOWLEDGEMENTS**

This research study on- An Assessment Risk and Return Analysis of Commercial Banks in Nepal, which is partial fulfillment of MBS program is based on the research entailing the use of statistical and financial tools and techniques as well as descriptive analysis to explain the Risk and Return parameters of commercial banks. The study depicts the basic attributes of stock market in relation with risks and return characteristics of the commercial banks measuring the total risk then systematic risk along with the realized rate of return and required rate of return. Source of data is secondary.

I wish to express my heartily gratitude to my dissertation supervisor, Shilu M. Bajracharya, lecturer of Shankar Dev College for her constant guideline and supervision that brought this study in this productive shape.

I also take this opportunity to my friends Mr. Surendra Shrestha who has provided me enough support to create conducive environment to carry out my study.

Like wise, I also thanks to the librarians of Securities Board of Nepal, Nepal Rasta Bank and Shankar Dev College and T.U. whose support and cooperation made my research easier and convenient.

Praveen Maharjan

We have conducted the viva-voce examination of the thesis prepared by

Mr. Deepak Thapa

Entitled

**An Assessment on the Risk and Return Analysis of Listed  
Commercial Banks in Nepal.**

We have found the thesis as the student's original research work and has been  
Prepared on the prescribed format approved by Faculty of Management Studies,  
Purbanchal University.

We recommend the thesis to be accepted as partial fulfillment of the requirement for  
the Masters Degree in Business Administration (MBA).

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## **LIST OF ABBREVIATIONS USED**

= Beta coefficient

B.S = Bikram Sambat

CAPM= Capital Asset Pricing Model

CS= Common Stocks

Div= Dividend

DPS= Dividend per Year

EBL= Everest Bank Limited

F/Y = Fiscal Year

HBL= Himalayan Bank Limited

MPS= Market Per share

NABIL= Nabil Bank Limited

NEPSE= Nepal Stock Exchange

NIB= Nepal Investment Bank

NRB= Nepal Rastra Bank

T.U= Tribhuwan University

$R_F$  = Risk Free Rate

$R_J$  = Year end Market Return

RP= Risk premium

Rs. = Nepalese Rupee

SEBO/N= Security Board Nepal