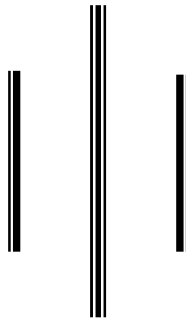


PORTFOLIO MANAGEMENT OF COMMERCIAL BANKS IN NEPAL



A

Thesis

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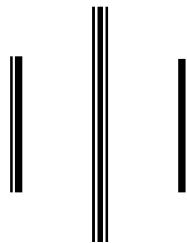
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SUBMITTED TO

Office of the Dean

Faculty of Management

Tribhuvan University

Kirtipur

In partial fulfillment for the requirements for the degree of Master
of Business Studies (MBS)

Nepalgunj, Nepal

October, 2008



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RECOMMENDATION

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has been prepared as approved by this Department in the prescribed format of Faculty of Management. This thesis is forwarded for examination.

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VIVA- VOCE SHEET

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

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And found the thesis to be the original work of the student written according to the prescribed format. We recommend the thesis to be accepted as partial fulfillment of the requirement for Master of Business Studies (MBS)

VIVA-VOCE COMMITTEE

Chairman of Research Department

Member (Thesis Supervisor).....

Member (External Expert).....

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DECLARATION

I hereby declare that the work reported in this thesis entitled " Portfolio Management of Commercial Banks in Nepal " submitted to Office of Dean, Faculty of Management, Tribhuvan University is my original work done in the form of partial fulfillment of the requirement of Master's Degree in Business Studies (M.B.S.) under the guidance and supervision of Mr. Pitambar Lamichhane,(Lecturer) of Mahendra Multiple Campus,Nepalgunj.

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Thank you.

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ABBREVIATION

A.D.	:-	After Death
BOD	:-	Board of Director
BOK	:-	Bank of Kathmandu
B.S.	:-	Before Christ
CAPM	:-	Capital Assets Pricing Model
C.B.	:-	Commercial Bank
CML	:-	Capital Market Line
COV	:-	Covariance
C.V.	:-	Coefficient of Variation
EBL	:-	Everest Bank Ltd.
Etc	:-	Etcetera
EPS	:-	Earning Per Share
FY	:-	Fiscal Year
HMG/N	:-	His Majesty government /Nepal
HPR	:-	Holding Period Return
HBL	:-	Himalayan Bank ltd.
i.e.	:-	That is
Ltd.	:-	Limited
M.B.S.	:-	Master in Business Studies
MPS	:-	Market Price Per Share
NABIL	:-	Nepal Arab Bank Ltd.
NBBL	:-	Nepal Bangladesh Bank Ltd.
NEPSE	:-	Nepal Stock Exchange Ltd.
NIB	:-	Nepal Investment Bank Ltd.
NRB	:-	Nepal Rastra Bank
Rs. -		Rupees
SCB	:-	Standard Chartered Bank
SEC	:-	Security Exchange Center
SEBON	:-	Security Exchange Board of Nepal
SML	:-	Security Market Line
S.D.	:-	Standard Deviation
SIM	:-	Single Index Model
T.D.	:-	Total Dividend
T.U.	:-	Tribhuvan University
U.S.	:-	United States
Var	:-	Variance