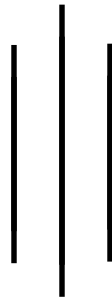


# **A STUDY ON PORTFOLIO ANALYSIS ON INVESTMENT OF NEPALESE COMMERCIAL BANKS**

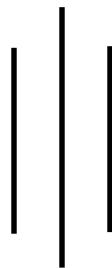
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**A Thesis Submitted To:**

**Office of the Dean  
Faculty of Management  
Tribhuvan University**



**In partial fulfillment of the requirements for the  
Degree of  
Master of Business Studies (M.B.S.)  
Kathmandu, Nepal  
June, 2009**

## **RECOMMENDATION**

This is to certify that the thesis

Submitted by:

**HARI KRISHNA SHRESTHA**

Entitled:

**Portfolio Analysis on Investment of Nepalese Commercial Banks**

Has been prepared as approved by this Department in the prescribed format of the 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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Entitled:

**Portfolio Analysis on Investment of Nepalese Commercial  
Banks**

And found the thesis to be the original work of the student and written according to  
The prescribed format. We recommended the thesis to be accepted as partial  
Fulfillment of the requirements for

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## **DECLARATION**

I here by declare the thesis entitled “Portfolio Analysis on Investment of Nepalese Commercial Banks” submitted to Shanker Dev Campus, Faculty of Management, Tribhuvan University, is my original work for partial fulfillment of the requirement for the Master of Business Studies (M.B.S.) under the Supervision of Dr. Kamal Das Manandhar(Asst. Dean of Management, T.U.) and Mr. Dhurba Subedi (Lecturer of Shanker Dev Campus).

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.....

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## **LIST OF ABBREVIATION**

A.D.	=	Anno Domini
APT	=	Arbitrage Pricing Theory
B.S.	=	Bikram Sambat
BOK	=	Bank of Kathmandu Limited
CAPM	=	Capital Assets Pricing Model
CBs	=	Commercial Banks
Cov.	=	Covariance
CV	=	Coefficient of Variation
EBL	=	Everest Bank Limited
Ed.	=	Edition
FY	=	Fiscal Year
GDP	=	Gross Domestic Product
Govt.	=	Government
HBL	=	Himalayan Bank Limited
i.e.	=	That is
IMF	=	International Money Fund
Ltd.	=	Limited
MBS	=	Master of Business Studies
NEPSE	=	Nepal Stock Exchange

NPAT	=	Nepal Profit After Tax
NABIL	=	Nabil Bank Limited
NIBL	=	Nepal Investment Bank Limited
NRB	=	Nepal Rastra Bank
P.E.	=	Probable Error
PP	=	Pages
Pvt.	=	Private
S.D.	=	Standard Deviation
SEBO	=	Securities Board
TOI	=	Total Outside Investment
TU	=	Tribhuvan University