ANALYSIS OF RISK AND RETURN OF COMMERCIAL BANKS

(A COMPARATIVE STUDY OF SELECTED COMMERCIAL BANKS)

A Thesis
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ABBREVIATIONS

NEPSE = Nepal Stock Exchange

B/S = Balance Sheet P/L = Profit and Loss

A/C = Account

SEBON = Securities Exchange Board of Nepal

SML = Security Market Line
RRR = Realized Rate of Return
ERR = Expected Rate of Return
CAPM = Capital Assets Pricing Model

CML = Capital Market Line

SEC = Security Exchange Center NIDC = Nepal Industry Development

SD = Standard Deviation
CV = Coefficient of Variation
MPS = Market Price per Share
DPS = Dividend per Share
HPR = Holding Period Return

BOK = Bank of Katmandu EBL = Everest Bank Limited

NBBL = Nepal Bangladesh Bank Limited

HBL = Himalayan Bank Limited

NRB = Nepal Raster Bank

Mfg.and Proc. = Manufacturing and Processing

Fin and Ins. = Finance and Insurance

NI = NEPSE Index BI = Banking Index

FI = Finance and Insurance Index

MI = Manufacturing and Processing Index

HI = Hotel Index
TI = Trading Index
OI = Other Index
LTD = Limited

T.U. = Tribhuwan University