

QUESTIONS 1-10: EXAM 2 Answering Page

Q171: Answer this question

An investor holds a portfolio of two securities. He measures the return on the portfolio using the return on each security, weighted by its share of the portfolio.

Q172: Answer this question

An asset has a return of 10% and a standard deviation of 15%.

The asset is held in a portfolio with a return of 5% and a standard deviation of 10%.

The portfolio has a return of 7% and a standard deviation of 12%. The asset's return is 10% and its standard deviation is 15%.

The portfolio's return is 7% and its standard deviation is 12%. The asset's return is 10% and its standard deviation is 15%.

An investor holds a portfolio of two securities. He measures the return on the portfolio using the return on each security, weighted by its share of the portfolio.

Q173: Answer this question

An investor holds a portfolio of two securities. He measures the return on the portfolio using the return on each security, weighted by its share of the portfolio.

The portfolio has a return of 7% and a standard deviation of 12%. The asset's return is 10% and its standard deviation is 15%.

The portfolio's return is 7% and its standard deviation is 12%. The asset's return is 10% and its standard deviation is 15%.

Q174: Answer this question

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Arturo Cuomo



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