

**Risk And Return Along with Testing The Data
Quality Of 30 Companies Of KSE100 Index**



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ABSTRACT

This study is an effort to analyze the performance of Companies on the basis of Stock Returns, Risk and the data quality. This study further took into account, the risk-return relationship for sampled companies, in which the status of share prices on the basis of over valuation, under valuation and proper valuation have been analyzed. Sample size consisted of 30 companies listed on the Karachi Stock Exchange. Data was gathered through secondary source and quantitative method was used for this study. Collected information was organized on a security market line graph. At the same time quality of data had also been tested using different approaches identified by various researchers time to time. From the Security Market analysis it was found that all the stocks remained properly valued from 2002-2009 except 2001. In 2001, Stocks of nine companies were found to be overvalued whereas stock of one company was found to be undervalued. ICI Pakistan Ltd. possessed the highest Data Quality from 2000-09 on the basis of Geometric mean of its Stock Returns.

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