

Assignment

First Experience

Digital Tools for Finance

**Fall Semester 2021
University of Zurich**

21 October 2021

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Abstract

The purpose of this report is to examine the risk and return relation in the Swiss stock market. To reflect the Swiss stock market, the Swiss market index (SMI) has been chosen as the index of reference. This report is divided into three parts: Risk and Return, Portfolio Construction and Variance Ratios.