

Question Two

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Abstract

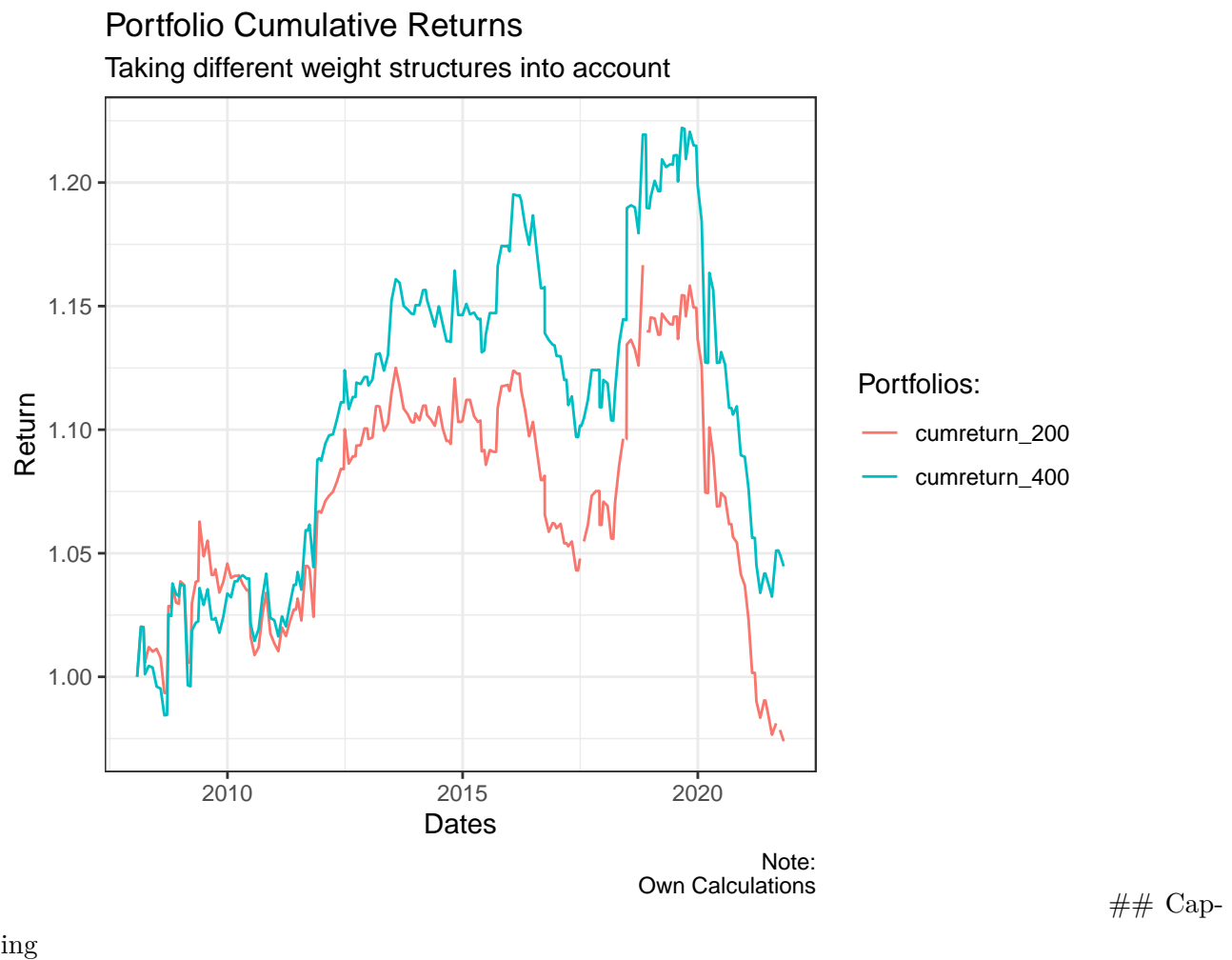
This document contains the detailed answers for question two of the Financial Econometric exam 2021.

Keywords: Question2, Finance, Financial Econometrics

JEL classification L250, L100

1. Caparing SWIX and ALSI

1.1. Portfolio Return



I capped the SWIX to 6 percent and the ALSI to 10 percent (this is how I interpreted the question).