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

 $JEL\ classification\ L250,\ L100$

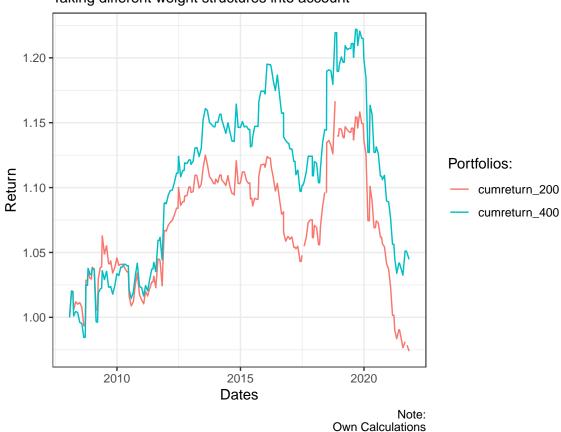
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1. Caparing SWIX and ALSI

1.1. Portfolio Return

Portfolio Cumulative Returns

Taking different weight structures into account



Cap-

ing

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