Problem 1

	Annualized Return
CANVAS	-0.075120
CLARITAS	0.054260
CONSTÂNCIA	0.124261
DAEMON	0.268998
KADIMA	0.035893
KAPITALO	-0.019006
MAUA	-0.004316
MURANO	0.081359
PANDHORA	0.038782
RIO	0.032797
VISIA	0.043572

	Annualized Std. Dev.
CANVAS	0.092371
CLARITAS	0.042115
CONSTÂNCIA	0.097435
DAEMON	0.139009
KADIMA	0.036871
KAPITALO	0.083687
MAUA	0.038736
MURANO	0.157005
PANDHORA	0.081945
RIO	0.055482
VISIA	0.060250

	Sharpe
CANVAS	-0.813245
CLARITAS	1.288363
CONSTÂNCIA	1.275317
DAEMON	1.935108
KADIMA	0.973475
KAPITALO	-0.227105
MAUA	-0.111426
MURANO	0.518195
PANDHORA	0.473266
RIO	0.591126
VISIA	0.723177

I made the rolling plots considering a window of 6 months

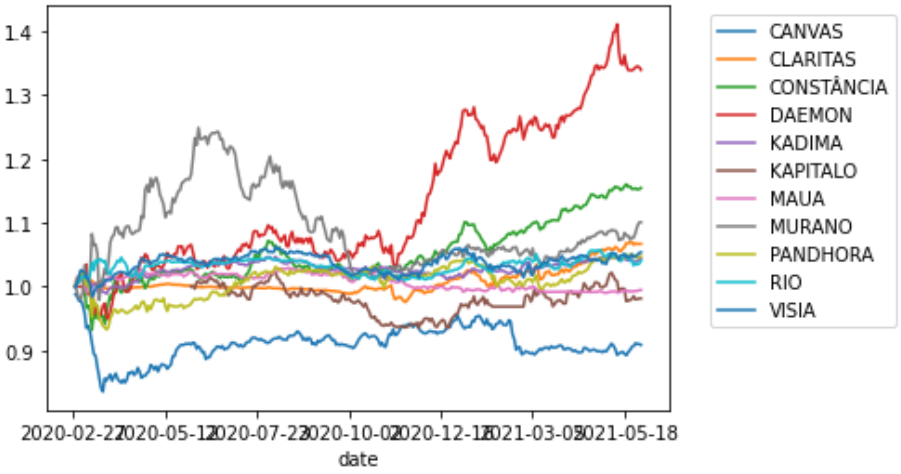

Figure 1: return

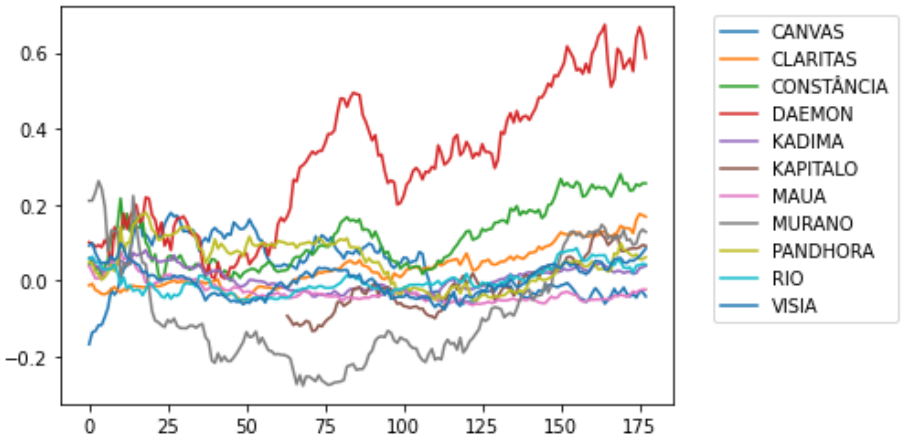

Figure 2: rolling return

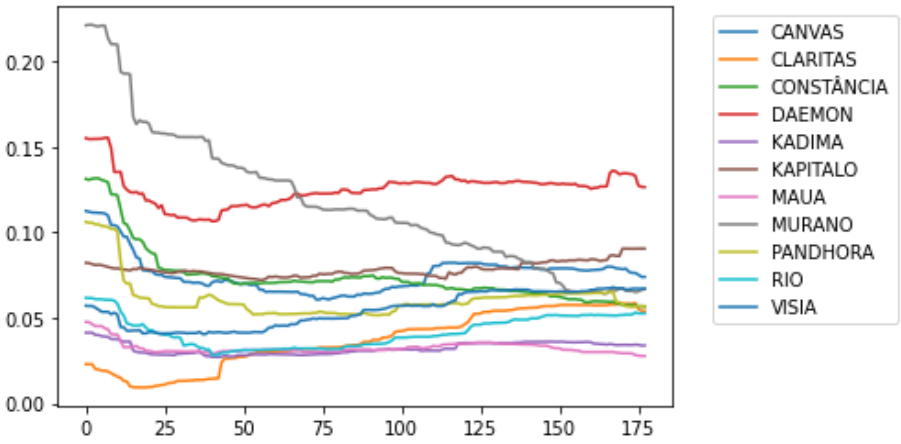

Figure 3: rolling standard deviation

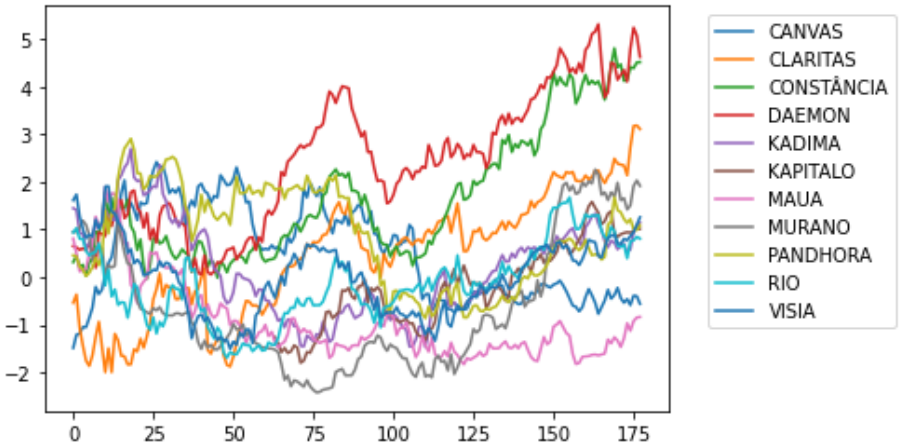

Figure 4: rolling sharpe