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Assignement #1

Please, choose 5 of the 24 dataseries of daily returns of unknown strategies.

Compute for each the set of “performance” statistics that you find the most informative

Based on these statistics rank the strategies from the best of the five strategies to the worse. Justify your ranking

Note that you may want to explore the full set of the 24 series and pick the 5 most “contrasted” so your ranking can be made easier.