

Current Date: 2024-02-09
 45 days before current date: 2023-12-26
 0 days before current date: 2024-02-10

Requirement already satisfied: pyfolio in /usr/local/lib/python3.10/dist-packages (0.9.2)
 Requirement already satisfied: ipython>=3.2.3 in /usr/local/lib/python3.10/dist-packages (from pyfolio) (7.34.0)
 Requirement already satisfied: matplotlib>=1.4.0 in /usr/local/lib/python3.10/dist-packages (from pyfolio) (3.7.1)
 Requirement already satisfied: numpy>=1.11.1 in /usr/local/lib/python3.10/dist-packages (from pyfolio) (1.23.5)
 Requirement already satisfied: pandas>=0.18.1 in /usr/local/lib/python3.10/dist-packages (from pyfolio) (1.5.3)
 Requirement already satisfied: pytz>=2014.10 in /usr/local/lib/python3.10/dist-packages (from pyfolio) (2023.4)
 Requirement already satisfied: scipy>=0.14.0 in /usr/local/lib/python3.10/dist-packages (from pyfolio) (1.11.4)
 Requirement already satisfied: scikit-learn>=0.16.1 in /usr/local/lib/python3.10/dist-packages (from pyfolio) (1.2.2)
 Requirement already satisfied: seaborn>=0.7.1 in /usr/local/lib/python3.10/dist-packages (from pyfolio) (0.13.1)
 Requirement already satisfied: empyrical>=0.5.0 in /usr/local/lib/python3.10/dist-packages (from pyfolio) (0.5.5)
 Requirement already satisfied: pandas-datareader>=0.2 in /usr/local/lib/python3.10/dist-packages (from empyrical>=0.5.0->pyfolio) (0.10.0)
 Requirement already satisfied: setuptools>=18.5 in /usr/local/lib/python3.10/dist-packages (from ipython>=3.2.3->pyfolio) (67.7.2)
 Requirement already satisfied: jedi>=0.16 in /usr/local/lib/python3.10/dist-packages (from ipython>=3.2.3->pyfolio) (0.19.1)
 Requirement already satisfied: decorator in /usr/local/lib/python3.10/dist-packages (from ipython>=3.2.3->pyfolio) (4.4.2)
 Requirement already satisfied: pickleshare in /usr/local/lib/python3.10/dist-packages (from ipython>=3.2.3->pyfolio) (0.7.5)
 Requirement already satisfied: traitlets>=4.2 in /usr/local/lib/python3.10/dist-packages (from ipython>=3.2.3->pyfolio) (5.7.1)
 Requirement already satisfied: prompt-toolkit!=3.0.0,!<3.0.1,<3.1.0,>=2.0.0 in /usr/local/lib/python3.10/dist-packages (from ipython>=3.2.3->pyfolio) (3.0.43)
 Requirement already satisfied: pygments in /usr/local/lib/python3.10/dist-packages (from ipython>=3.2.3->pyfolio) (2.16.1)
 Requirement already satisfied: backcall in /usr/local/lib/python3.10/dist-packages (from ipython>=3.2.3->pyfolio) (0.2.0)
 Requirement already satisfied: matplotlib-inline in /usr/local/lib/python3.10/dist-packages (from ipython>=3.2.3->pyfolio) (0.1.6)
 Requirement already satisfied: pexpect>4.3 in /usr/local/lib/python3.10/dist-packages (from ipython>=3.2.3->pyfolio) (4.9.0)
 Requirement already satisfied: contourpy>=1.0.1 in /usr/local/lib/python3.10/dist-packages (from matplotlib>=1.4.0->pyfolio) (1.2.0)
 Requirement already satisfied: cycycler>=0.10 in /usr/local/lib/python3.10/dist-packages (from matplotlib>=1.4.0->pyfolio) (0.12.1)
 Requirement already satisfied: fonttools>=4.22.0 in /usr/local/lib/python3.10/dist-packages (from matplotlib>=1.4.0->pyfolio) (4.48.1)
 Requirement already satisfied: kiwisolver>=1.0.1 in /usr/local/lib/python3.10/dist-packages (from matplotlib>=1.4.0->pyfolio) (1.4.5)
 Requirement already satisfied: packaging>=20.0 in /usr/local/lib/python3.10/dist-packages (from matplotlib>=1.4.0->pyfolio) (23.2)
 Requirement already satisfied: pillow>=6.2.0 in /usr/local/lib/python3.10/dist-packages (from matplotlib>=1.4.0->pyfolio) (9.4.0)
 Requirement already satisfied: pyparsing>=2.3.1 in /usr/local/lib/python3.10/dist-packages (from matplotlib>=1.4.0->pyfolio) (3.1.1)
 Requirement already satisfied: python-dateutil>=2.7 in /usr/local/lib/python3.10/dist-packages (from matplotlib>=1.4.0->pyfolio) (2.8.2)
 Requirement already satisfied: joblib>=1.1.1 in /usr/local/lib/python3.10/dist-packages (from scikit-learn>=0.16.1->pyfolio) (1.3.2)
 Requirement already satisfied: threadpoolctl>=2.0.0 in /usr/local/lib/python3.10/dist-packages (from scikit-learn>=0.16.1->pyfolio) (3.2.0)
 Requirement already satisfied: parso<0.9.0,>=0.8.3 in /usr/local/lib/python3.10/dist-packages (from jedi>=0.16->ipython>=3.2.3->pyfolio) (0.8.3)
 Requirement already satisfied: lxml in /usr/local/lib/python3.10/dist-packages (from pandas-datareader>=0.2->empyrical>=0.5.0->pyfolio) (4.9.4)
 Requirement already satisfied: requests>=2.19.0 in /usr/local/lib/python3.10/dist-packages (from pandas-datareader>=0.2->empyrical>=0.5.0->pyfolio) (2.31.0)
 Requirement already satisfied: ptyprocess>=0.5 in /usr/local/lib/python3.10/dist-packages (from pexpect>4.3->ipython>=3.2.3->pyfolio) (0.7.0)
 Requirement already satisfied: wcwidth in /usr/local/lib/python3.10/dist-packages (from prompt-toolkit!=3.0.0,!<3.0.1,<3.1.0,>=2.0.0->ipython>=3.2.3->pyfolio) (0.2.13)
 Requirement already satisfied: six>=1.5 in /usr/local/lib/python3.10/dist-packages (from python-dateutil>=2.7->matplotlib>=1.4.0->pyfolio) (1.16.0)
 Requirement already satisfied: charset-normalizer<4,>=2 in /usr/local/lib/python3.10/dist-packages (from requests>=2.19.0->pandas-datareader>=0.2->empyrical>=0.5.0->pyfolio) (3.3.2)
 Requirement already satisfied: idna<4,>=2.5 in /usr/local/lib/python3.10/dist-packages (from requests>=2.19.0->pandas-datareader>=0.2->empyrical>=0.5.0->pyfolio) (3.6)
 Requirement already satisfied: urllib3<3,>=1.21.1 in /usr/local/lib/python3.10/dist-packages (from requests>=2.19.0->pandas-datareader>=0.2->empyrical>=0.5.0->pyfolio) (2.0.7)
 Requirement already satisfied: certifi>=2017.4.17 in /usr/local/lib/python3.10/dist-packages (from requests>=2.19.0->pandas-datareader>=0.2->empyrical>=0.5.0->pyfolio) (2024.2.2)

Special Eyes-Only Report on

Individual Portfolio Analysis and Further Suggestions

Step 1: Analysis of present portfolio

Dear Customer,

Per your request, we analysed your present portfolio, as of 27.08.2023 as follows:

Selected = Best_PF_For_bist30.csv bist30 ShoppingList.csv NEG_SHARPE.csv

File NEG_SHARPE.csv is present

File Best_PF_For_bist30.csv is present

	Symbol	Current Price	Date	Time	Change	Open	High	Low	Volume	Trade Date	Purchase Price	Quantity	Commission	L
Symbol														
IPEKE.IS	IPEKE.IS	39.02	2024/02/09	17:09 TRT	0.820000	38.40	39.44	38.34	8593095	20231226	29.82	623.0	NaN	
GUBRF.IS	GUBRF.IS	163.60	2024/02/09	17:09 TRT	5.600006	161.40	170.20	161.40	32624059	20231226	172.60	232.0	NaN	
AKFGY.IS	AKFGY.IS	2.32	2024/02/09	17:09 TRT	0.010000	2.32	2.34	2.28	122356431	20231226	1.75	21828.0	NaN	
KOZAL.IS	KOZAL.IS	22.14	2024/02/09	17:09 TRT	0.920000	21.36	22.44	21.34	198577157	20231226	18.99	8588.0	NaN	
AHGAZ.IS	AHGAZ.IS	13.51	2024/02/09	17:09 TRT	0.200000	13.34	13.70	13.26	14325825	20231226	9.62	48279.0	NaN	
TUKAS.IS	TUKAS.IS	8.84	2024/02/09	17:09 TRT	0.090000	8.75	9.04	8.71	27887920	20231226	6.30	42190.0	0.0	

1328252.8299999998

```
<ipython-input-273-ed49d056d309>:4: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead

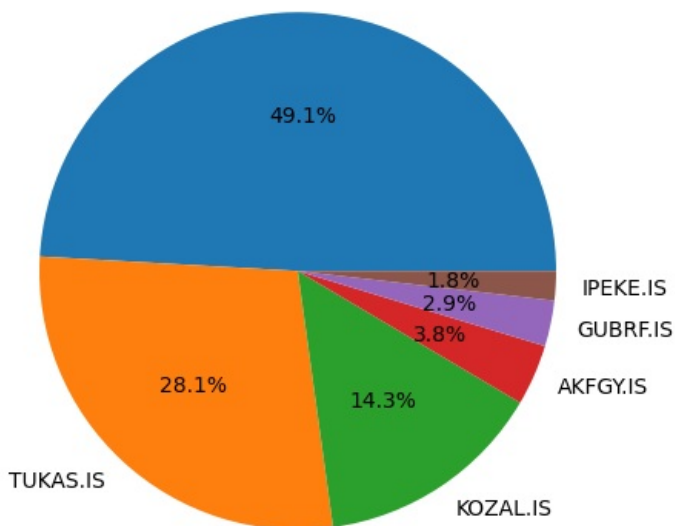
See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
MYPF['Purchase Amount'] = np.trunc(MYPF['End PF %']*CURRENT_T2/100)
<ipython-input-273-ed49d056d309>:5: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
MYPF['End Quantity'] = np.trunc(MYPF['Purchase Amount'] / MYPF['Current Price'])
<ipython-input-273-ed49d056d309>:7: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

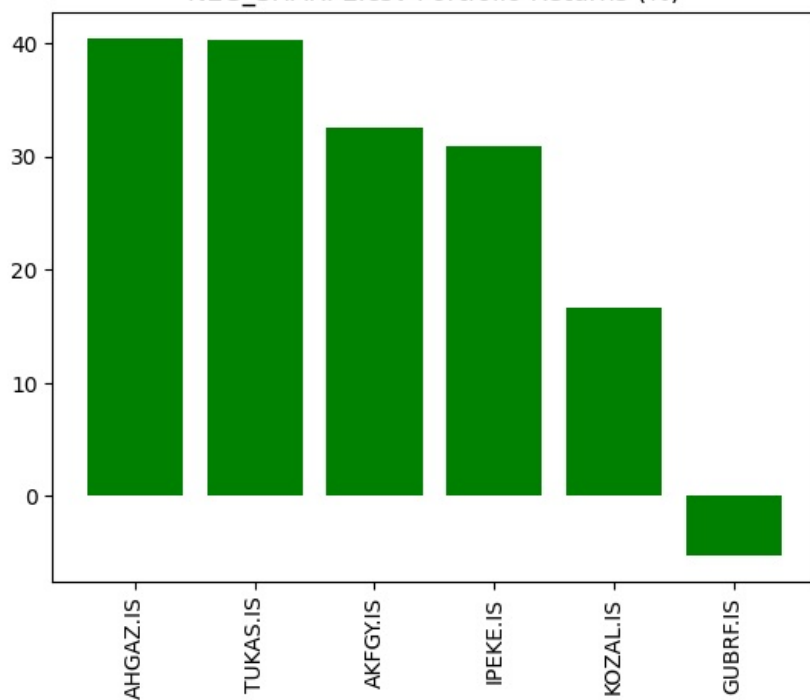
See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
MYPF.dropna(inplace=True)
```

	Quantity	Purchase Price	Purchased Value	Current Price	Market Value	Start PF %	End PF %	PnL %	Purchase Amount	End Quantity
Symbol										
AHGAZ.IS	48279.0	9.62	464443.98	13.51	652249.29	46.90656	49.10581	40.436590	652249.0	48278.0
TUKAS.IS	42190.0	6.30	265797.00	8.84	372959.60	26.84419	28.07896	40.317460	372959.0	42189.0
KOZAL.IS	8588.0	18.99	163086.12	22.14	190138.32	16.47090	14.31492	16.587678	190138.0	8587.0
GUBRF.IS	232.0	172.60	40043.20	163.60	37955.20	4.04417	2.85753	-5.214368	37955.0	231.0
AKFGY.IS	21828.0	1.75	38199.00	2.32	50640.96	3.85791	3.81260	32.571429	50640.0	21827.0
IPEKE.IS	623.0	29.82	18577.86	39.02	24309.46	1.87627	1.83018	30.851777	24309.0	622.0

NEG_SHARPE.csv Portfolio
AHGAZ.IS



NEG_SHARPE.csv Portfolio Returns (%)



Symbol	Quantity	Purchase Price	Purchased Value	Current Price	Market Value	Start PF %	End PF %	PnL %	Purchase Amount	End Quantity
AHGAZ.IS	48279.0	9.62	464443.98	13.51	652249.29	46.90656	49.10581	40.436590	652249.0	48278.0
TUKAS.IS	42190.0	6.30	265797.00	8.84	372959.60	26.84419	28.07896	40.317460	372959.0	42189.0
KOZAL.IS	8588.0	18.99	163086.12	22.14	190138.32	16.47090	14.31492	16.587678	190138.0	8587.0
AKFGY.IS	21828.0	1.75	38199.00	2.32	50640.96	3.85791	3.81260	32.571429	50640.0	21827.0
GUBRF.IS	232.0	172.60	40043.20	163.60	37955.20	4.04417	2.85753	-5.214368	37955.0	231.0
IPEKE.IS	623.0	29.82	18577.86	39.02	24309.46	1.87627	1.83018	30.851777	24309.0	622.0

Dear Customer, now starting to analyze your current portfolio performance...

 Starting Download ...

 Downloading AHGAZ.IS
 Downloading TUKAS.IS
 Downloading KOZAL.IS
 Downloading AKFGY.IS
 Downloading GUBRF.IS

```
*****
*****
*****
```

Stock Splits

Date _____

2024-01-16	00:00:00+03:00	7.10	7.21	7.04	7.15	14340047	0.0
2024-01-17	00:00:00+03:00	7.13	7.31	7.11	7.25	14691358	0.0
2024-01-18	00:00:00+03:00	7.28	7.79	7.28	7.41	28027187	0.0
2024-01-19	00:00:00+03:00	7.42	7.52	7.33	7.38	11088326	0.0
2024-01-22	00:00:00+03:00	7.38	7.51	7.32	7.38	10403833	0.0
2024-01-23	00:00:00+03:00	7.48	7.56	7.27	7.31	14133935	0.0
2024-01-24	00:00:00+03:00	7.32	7.48	7.25	7.47	11583644	0.0
2024-01-25	00:00:00+03:00	7.49	7.64	7.47	7.55	12806122	0.0
2024-01-26	00:00:00+03:00	7.55	7.68	7.50	7.66	15597975	0.0
2024-01-29	00:00:00+03:00	7.70	7.86	7.66	7.71	17259990	0.0
2024-01-30	00:00:00+03:00	7.80	7.83	7.63	7.63	13820766	0.0
2024-01-31	00:00:00+03:00	7.63	8.39	7.59	8.39	60425320	0.0
2024-02-01	00:00:00+03:00	8.39	9.03	8.23	8.59	85787413	0.0
2024-02-02	00:00:00+03:00	8.61	8.78	8.40	8.43	29833301	0.0
2024-02-05	00:00:00+03:00	8.42	8.54	8.37	8.52	17218886	0.0
2024-02-06	00:00:00+03:00	8.55	8.79	8.39	8.53	26530320	0.0
2024-02-07	00:00:00+03:00	8.54	8.69	8.42	8.42	21308758	0.0
2024-02-08	00:00:00+03:00	8.42	8.86	8.42	8.75	38149758	0.0
2024-02-09	00:00:00+03:00	8.75	9.04	8.71	8.84	27887920	0.0

Stock Splits

[illegible]

[illegible]

2023-12-27 00:00:00+03:00	29.50	31.04	29.40	30.66	2318975	0.0
2023-12-28 00:00:00+03:00	30.60	31.98	30.60	31.90	1617481	0.0
2023-12-29 00:00:00+03:00	31.90	32.44	31.54	31.92	1942798	0.0
2024-01-02 00:00:00+03:00	32.38	32.90	32.30	32.90	2167449	0.0
2024-01-03 00:00:00+03:00	32.88	34.66	31.70	31.88	2648582	0.0
2024-01-04 00:00:00+03:00	31.86	33.30	31.68	33.20	4012817	0.0
2024-01-05 00:00:00+03:00	33.30	33.40	32.58	33.10	1952404	0.0
2024-01-08 00:00:00+03:00	33.20	33.90	33.14	33.44	2342944	0.0
2024-01-09 00:00:00+03:00	33.58	34.24	32.62	32.62	4913300	0.0
2024-01-10 00:00:00+03:00	32.66	33.02	32.40	32.64	3205280	0.0
2024-01-11 00:00:00+03:00	32.70	33.70	32.68	33.14	4670020	0.0
2024-01-12 00:00:00+03:00	33.10	34.20	32.58	33.86	5300228	0.0
2024-01-15 00:00:00+03:00	34.24	34.78	33.94	34.46	4546751	0.0
2024-01-16 00:00:00+03:00	34.60	34.72	33.98	34.10	3322091	0.0
2024-01-17 00:00:00+03:00	33.98	34.94	33.90	34.38	5429865	0.0
2024-01-18 00:00:00+03:00	34.54	34.66	33.48	33.60	3179052	0.0
2024-01-19 00:00:00+03:00	33.60	34.90	33.26	34.76	5452041	0.0
2024-01-22 00:00:00+03:00	34.74	35.06	34.22	34.24	4712308	0.0
2024-01-23 00:00:00+03:00	34.44	34.66	33.74	33.98	3439594	0.0
2024-01-24 00:00:00+03:00	33.98	35.04	33.56	34.66	7030147	0.0
2024-01-25 00:00:00+03:00	34.98	36.52	34.78	36.14	6765351	0.0
2024-01-26 00:00:00+03:00	36.30	36.64	35.34	36.40	7276485	0.0
2024-01-29 00:00:00+03:00	36.54	37.00	36.18	36.68	4840607	0.0
2024-01-30 00:00:00+03:00	36.76	37.00	36.00	36.14	4755732	0.0
2024-01-31 00:00:00+03:00	36.18	36.70	36.02	36.34	5009773	0.0
2024-02-01 00:00:00+03:00	36.38	37.68	36.34	37.22	6125185	0.0
2024-02-02 00:00:00+03:00	37.50	38.24	35.80	35.86	7173675	0.0
2024-02-05 00:00:00+03:00	36.08	37.26	35.96	36.70	4802385	0.0
2024-02-06 00:00:00+03:00	36.68	37.20	36.34	37.00	4817252	0.0
2024-02-07 00:00:00+03:00	37.30	38.38	37.16	37.52	7374198	0.0
2024-02-08 00:00:00+03:00	37.80	38.20	37.66	38.20	4726054	0.0
2024-02-09 00:00:00+03:00	38.40	39.44	38.34	39.02	8593095	0.0

Stock Splits						
Date						
2023-12-26 00:00:00+03:00						0.0
2023-12-27 00:00:00+03:00						0.0
2023-12-28 00:00:00+03:00						0.0
2023-12-29 00:00:00+03:00						0.0
2024-01-02 00:00:00+03:00						0.0
2024-01-03 00:00:00+03:00						0.0
2024-01-04 00:00:00+03:00						0.0
2024-01-05 00:00:00+03:00						0.0
2024-01-08 00:00:00+03:00						0.0
2024-01-09 00:00:00+03:00						0.0
2024-01-10 00:00:00+03:00						0.0
2024-01-11 00:00:00+03:00						0.0
2024-01-12 00:00:00+03:00						0.0
2024-01-15 00:00:00+03:00						0.0
2024-01-16 00:00:00+03:00						0.0
2024-01-17 00:00:00+03:00						0.0
2024-01-18 00:00:00+03:00						0.0
2024-01-19 00:00:00+03:00						0.0
2024-01-22 00:00:00+03:00						0.0
2024-01-23 00:00:00+03:00						0.0
2024-01-24 00:00:00+03:00						0.0
2024-01-25 00:00:00+03:00						0.0
2024-01-26 00:00:00+03:00						0.0
2024-01-29 00:00:00+03:00						0.0
2024-01-30 00:00:00+03:00						0.0
2024-01-31 00:00:00+03:00						0.0
2024-02-01 00:00:00+03:00						0.0
2024-02-02 00:00:00+03:00						0.0
2024-02-05 00:00:00+03:00						0.0
2024-02-06 00:00:00+03:00						0.0
2024-02-07 00:00:00+03:00						0.0
2024-02-08 00:00:00+03:00						0.0
2024-02-09 00:00:00+03:00						0.0]
Construct Time series...						
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Ordered Table:						

	Date	AHGAZ.IS	TUKAS.IS	KOZAL.IS	AKFGY.IS	\
0	2023-12-26 00:00:00+03:00	9.62	6.30	18.99	1.75	
1	2023-12-27 00:00:00+03:00	8.85	6.40	19.31	1.73	
2	2023-12-28 00:00:00+03:00	9.73	6.63	19.57	1.86	
3	2023-12-29 00:00:00+03:00	10.24	6.83	19.53	1.97	
4	2024-01-02 00:00:00+03:00	10.31	7.10	19.91	1.95	
5	2024-01-03 00:00:00+03:00	9.90	6.76	19.22	1.84	
6	2024-01-04 00:00:00+03:00	10.15	6.84	19.67	1.86	
7	2024-01-05 00:00:00+03:00	10.21	6.94	19.65	1.83	
8	2024-01-08 00:00:00+03:00	10.32	7.11	19.78	1.90	
9	2024-01-09 00:00:00+03:00	10.04	6.94	19.45	1.86	
10	2024-01-10 00:00:00+03:00	10.10	6.94	19.60	1.88	
11	2024-01-11 00:00:00+03:00	10.22	6.93	19.91	1.91	
12	2024-01-12 00:00:00+03:00	10.36	7.15	20.40	1.89	
13	2024-01-15 00:00:00+03:00	10.64	7.09	20.40	1.91	
14	2024-01-16 00:00:00+03:00	10.56	7.15	20.34	1.90	
15	2024-01-17 00:00:00+03:00	10.72	7.25	20.36	1.89	

16	2024-01-18 00:00:00+03:00	11.00	7.41	20.12	1.87
17	2024-01-19 00:00:00+03:00	12.10	7.38	20.20	1.87
18	2024-01-22 00:00:00+03:00	12.18	7.38	20.10	1.91
19	2024-01-23 00:00:00+03:00	12.09	7.31	19.71	1.92
20	2024-01-24 00:00:00+03:00	12.12	7.47	19.93	1.95
21	2024-01-25 00:00:00+03:00	12.29	7.55	20.48	2.04
22	2024-01-26 00:00:00+03:00	12.58	7.66	20.88	2.08
23	2024-01-29 00:00:00+03:00	12.70	7.71	20.94	2.04
24	2024-01-30 00:00:00+03:00	12.79	7.63	20.74	2.02
25	2024-01-31 00:00:00+03:00	12.68	8.39	20.76	2.05
26	2024-02-01 00:00:00+03:00	12.73	8.59	21.20	2.09
27	2024-02-02 00:00:00+03:00	13.30	8.43	21.08	2.16
28	2024-02-05 00:00:00+03:00	13.11	8.52	21.36	2.19
29	2024-02-06 00:00:00+03:00	13.24	8.53	21.24	2.19
30	2024-02-07 00:00:00+03:00	13.31	8.42	21.12	2.24
31	2024-02-08 00:00:00+03:00	13.31	8.75	21.22	2.31
32	2024-02-09 00:00:00+03:00	13.51	8.84	22.14	2.32

	GUBRF.IS	IPEKE.IS
0	172.6	29.82
1	155.4	30.66
2	139.9	31.90
3	153.8	31.92
4	169.1	32.90
5	163.5	31.88
6	161.6	33.20
7	152.8	33.10
8	151.5	33.44
9	149.0	32.62
10	144.1	32.64
11	141.1	33.14
12	145.5	33.86
13	138.9	34.46
14	138.6	34.10
15	135.9	34.38
16	136.2	33.60
17	137.6	34.76
18	141.4	34.24
19	137.7	33.98
20	137.8	34.66
21	139.0	36.14
22	148.0	36.40
23	146.0	36.68
24	145.6	36.14
25	145.6	36.34
26	147.4	37.22
27	144.9	35.86
28	144.3	36.70
29	143.0	37.00
30	143.7	37.52
31	158.0	38.20
32	163.6	39.02

Initial prices:

Symbol	
AHGAZ.IS	9.62
TUKAS.IS	6.3
KOZAL.IS	18.99
AKFGY.IS	1.75
GUBRF.IS	172.6
IPEKE.IS	29.82

Name: InitialPrices, dtype: object

Final prices: Symbol

AHGAZ.IS	13.51
TUKAS.IS	8.84
KOZAL.IS	22.14
AKFGY.IS	2.32
GUBRF.IS	163.6
IPEKE.IS	39.02

Name: FinalPrices, dtype: object

Prices:

```
-----
[[ 9.62  8.85  9.73 10.24 10.31  9.9  10.15 10.21 10.32 10.04
 10.1  10.22 10.36 10.64 10.56 10.72 11.  12.1  12.18 12.09
 12.12 12.29 12.58 12.7  12.79 12.68 12.73 13.3  13.11 13.24
 13.31 13.31 13.51]
 [ 6.3  6.4  6.63  6.83  7.1  6.76  6.84  6.94  7.11  6.94
  6.94  6.93  7.15  7.09  7.15  7.25  7.41  7.38  7.38  7.31
  7.47  7.55  7.66  7.71  7.63  8.39  8.59  8.43  8.52  8.53
  8.42  8.75  8.84]
 [ 18.99 19.31 19.57 19.53 19.91 19.22 19.67 19.65 19.78 19.45
 19.6  19.91 20.4  20.4  20.34 20.36 20.12 20.2  20.1  19.71
 19.93 20.48 20.88 20.94 20.74 20.76 21.2  21.08 21.36 21.24
 21.12 21.22 22.14]
 [ 1.75  1.73  1.86  1.97  1.95  1.84  1.86  1.83  1.9  1.86
  1.88  1.91  1.89  1.91  1.9  1.89  1.87  1.87  1.91  1.92]
```

```
1.95 2.04 2.08 2.04 2.02 2.05 2.09 2.16 2.19 2.19
2.24 2.31 2.32]
[172.6 155.4 139.9 153.8 169.1 163.5 161.6 152.8 151.5 149.
144.1 141.1 145.5 138.9 138.6 135.9 136.2 137.6 141.4 137.7
137.8 139. 148. 146. 145.6 145.6 147.4 144.9 144.3 143.
143.7 158. 163.6 ]
[ 29.82 30.66 31.9 31.92 32.9 31.88 33.2 33.1 33.44 32.62
32.64 33.14 33.86 34.46 34.1 34.38 33.6 34.76 34.24 33.98
34.66 36.14 36.4 36.68 36.14 36.34 37.22 35.86 36.7 37.
37.52 38.2 39.02]]
```

FirstPrices:

```
-----
['2023-12-26 00:00:00+03:00' 9.62 6.3 18.99 1.75 172.6]
portfolio['Portfolio_Shares']:
```

```
-----
Symbol
AHGAZ.IS      48279.0
TUKAS.IS      42190.0
KOZAL.IS       8588.0
AKFGY.IS      21828.0
GUBRF.IS       232.0
IPEKE.IS       623.0
Name: Portfolio_Shares, dtype: float64
```

```
prices:
-----
[[ 9.62  6.3  18.99  1.75 172.6  29.82]
 [ 8.85  6.4  19.31  1.73 155.4  30.66]
 [ 9.73  6.63 19.57  1.86 139.9  31.9 ]
 [ 10.24  6.83 19.53  1.97 153.8  31.92]
 [ 10.31  7.1  19.91  1.95 169.1  32.9 ]
 [ 9.9  6.76 19.22  1.84 163.5  31.88]
 [ 10.15  6.84 19.67  1.86 161.6  33.2 ]
 [ 10.21  6.94 19.65  1.83 152.8  33.1 ]
 [ 10.32  7.11 19.78  1.9  151.5  33.44]
 [ 10.04  6.94 19.45  1.86 149.  32.62]
 [ 10.1  6.94 19.6  1.88 144.1  32.64]
 [ 10.22  6.93 19.91  1.91 141.1  33.14]
 [ 10.36  7.15 20.4  1.89 145.5  33.86]
 [ 10.64  7.09 20.4  1.91 138.9  34.46]
 [ 10.56  7.15 20.34  1.9  138.6  34.1 ]
 [ 10.72  7.25 20.36  1.89 135.9  34.38]
 [ 11.  7.41 20.12  1.87 136.2  33.6 ]
 [ 12.1  7.38 20.2  1.87 137.6  34.76]
 [ 12.18  7.38 20.1  1.91 141.4  34.24]
 [ 12.09  7.31 19.71  1.92 137.7  33.98]
 [ 12.12  7.47 19.93  1.95 137.8  34.66]
 [ 12.29  7.55 20.48  2.04 139.  36.14]
 [ 12.58  7.66 20.88  2.08 148.  36.4 ]
 [ 12.7  7.71 20.94  2.04 146.  36.68]
 [ 12.79  7.63 20.74  2.02 145.6  36.14]
 [ 12.68  8.39 20.76  2.05 145.6  36.34]
 [ 12.73  8.59 21.2  2.09 147.4  37.22]
 [ 13.3  8.43 21.08  2.16 144.9  35.86]
 [ 13.11  8.52 21.36  2.19 144.3  36.7 ]
 [ 13.24  8.53 21.24  2.19 143.  37.  ]
 [ 13.31  8.42 21.12  2.24 143.7  37.52]
 [ 13.31  8.75 21.22  2.31 158.  38.2 ]
 [ 13.51  8.84 22.14  2.32 163.6  39.02]]
```

OrderedTable['PF_Value']:

```
-----
0      990147.16
1      956035.85
2      1010472.11
3      1048827.22
4      1070585.07
5      1026184.62
6      1046312.29
7      1050497.53
8      1065535.14
9      1040046.70
10     1043543.86
11     1051848.06
12     1073129.84
13     1083395.72
14     1081037.36
15     1092482.52
16     1109837.02
17     1163412.74
18     1167847.02
19     1156397.19
20     1167587.00
21     1187057.99
22     1212258.10
23     1219513.68
24     1217900.21
25     1245605.12
26     1262074.75
```

27 1281913.50
28 1279981.19
29 1285534.10
30 1284819.93
31 1304870.63
32 1328252.83
Name: PF_Value, dtype: float64
Residue cash: 338105.6699999999

Average return of the current portfolio is 0.7219823530182763 %

Showing Tearsheet of NEG_SHARPE.csv Portfolio...

***** PORTFOLIO TEARSHEET *****

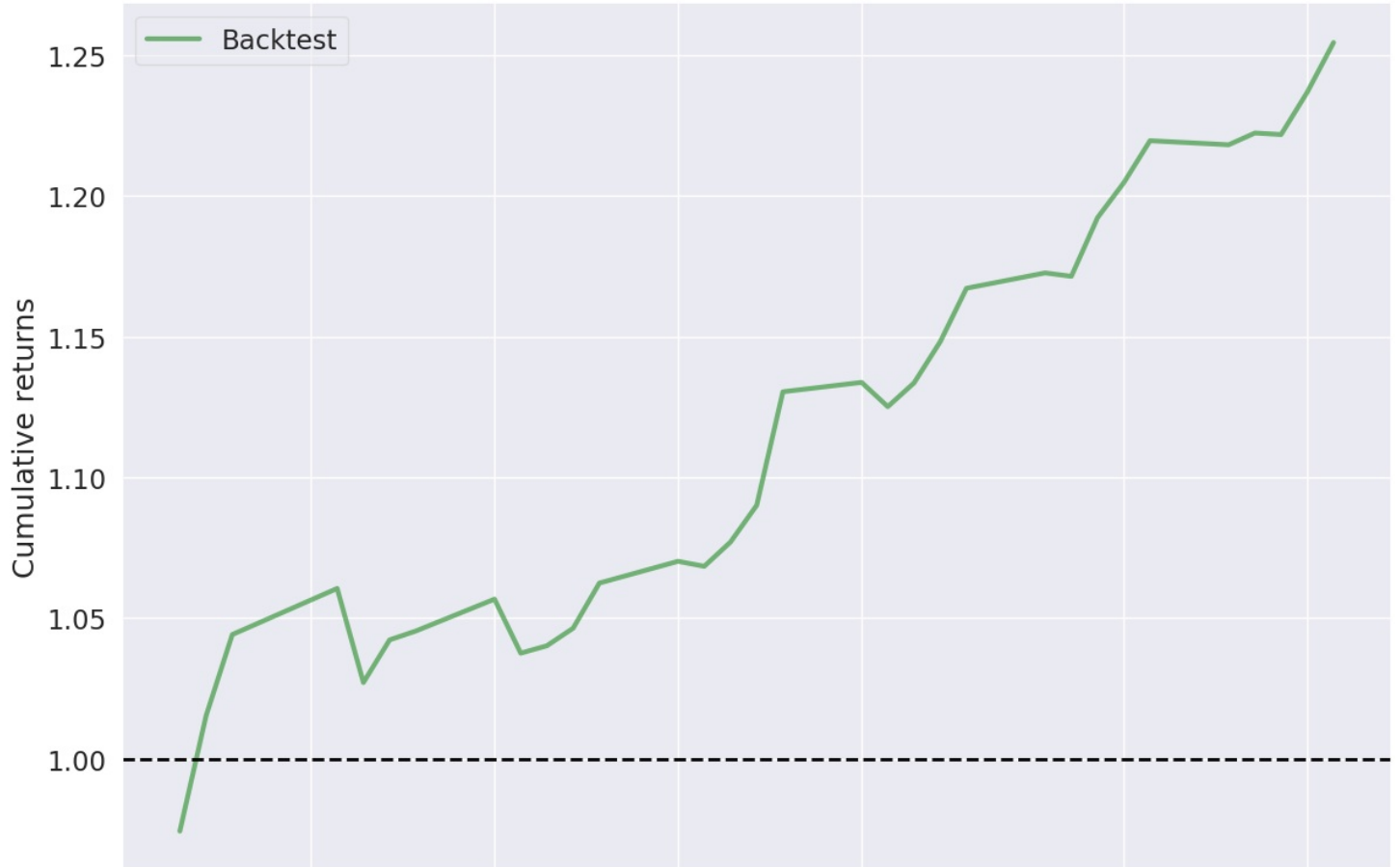
/usr/local/lib/python3.10/dist-packages/pyfolio/timeseries.py:724: FutureWarning: The default dtype for empty Series will be 'object' instead of 'float64' in a future version. Specify a dtype explicitly to silence this warning.
stats = pd.Series()
/usr/local/lib/python3.10/dist-packages/pyfolio/plotting.py:648: FutureWarning: iteritems is deprecated and will be removed in a future version. Use .items instead.
for stat, value in perf_stats[column].iteritems():

Start date	2023-12-27
End date	2024-02-09
Total months	1
Backtest	
Annual return	496.5%
Cumulative returns	25.5%
Annual volatility	23.7%
Sharpe ratio	7.67
Calmar ratio	157.52
Stability	0.95
Max drawdown	-3.2%
Omega ratio	3.65
Sortino ratio	14.33
Skew	-0.33
Kurtosis	1.27
Tail ratio	1.50
Daily value at risk	-2.3%

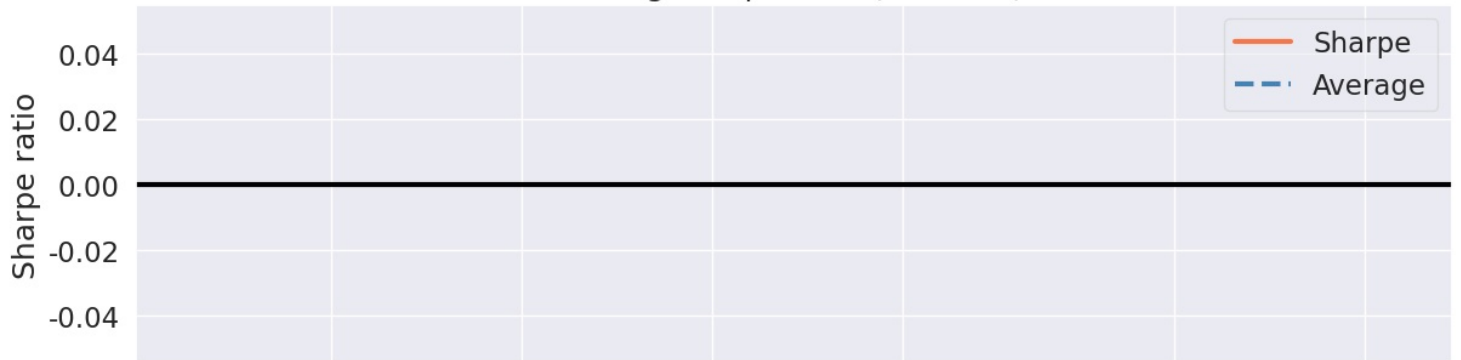
/usr/local/lib/python3.10/dist-packages/pyfolio/plotting.py:805: FutureWarning: The default dtype for empty Series will be 'object' instead of 'float64' in a future version. Specify a dtype explicitly to silence this warning.
oos_cum_returns = pd.Series([])
***** end of TEARSHEET *****

Error generating returns tear sheet: 'NoneType' object has no attribute 'savefig'

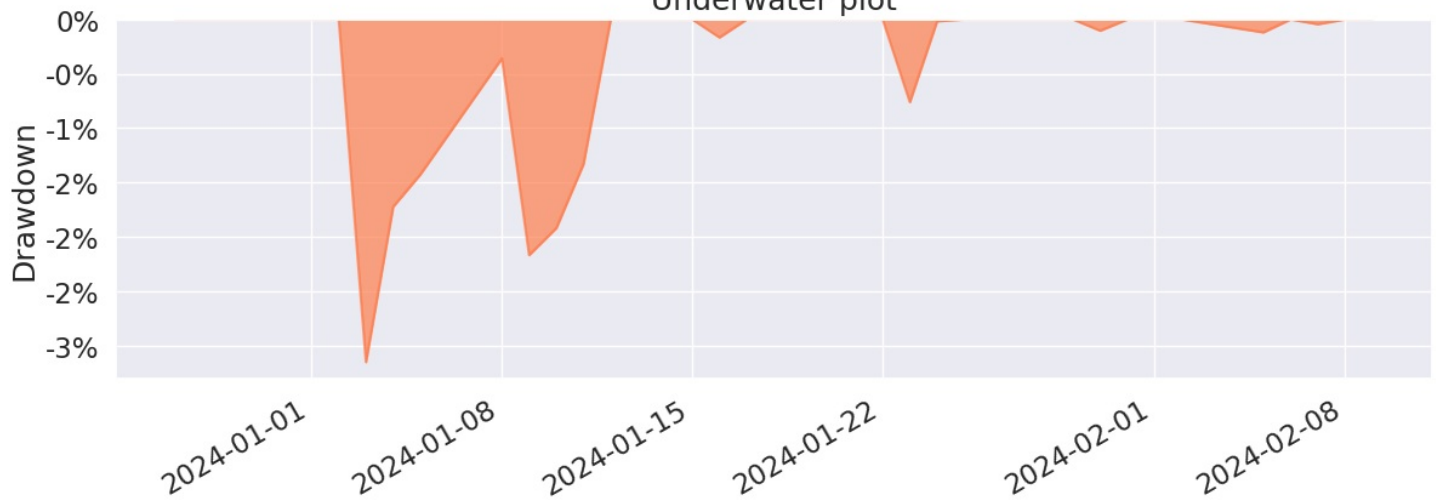
Cumulative returns



Rolling Sharpe ratio (6-month)



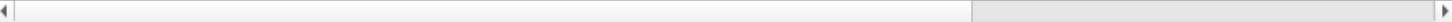
Underwater plot



CURRENT PORTFOLIO PERFORMANCE

```
/usr/local/lib/python3.10/dist-packages/pyfolio/timeseries.py:724: FutureWarning: The default dtype for empty Series will
be 'object' instead of 'float64' in a future version. Specify a dtype explicitly to silence this warning.
stats = pd.Series()
<ipython-input-283-97d2e39f3402>:3: DeprecationWarning: Risk functions in pyfolio.timeseries are deprecated and will be r
emoved in a future release. Please install the empyrical package instead.
    max_drawdown = np.abs(100*pf.timeseries.max_drawdown(OrderedTimeSeries['pct_change'].dropna()))
<ipython-input-283-97d2e39f3402>:4: DeprecationWarning: Risk functions in pyfolio.timeseries are deprecated and will be r
emoved in a future release. Please install the empyrical package instead.
    annual_return = pf.timeseries.annual_return(OrderedTimeSeries['pct_change'].dropna())
<ipython-input-283-97d2e39f3402>:5: DeprecationWarning: Risk functions in pyfolio.timeseries are deprecated and will be r
emoved in a future release. Please install the empyrical package instead.
    sharpe_ratio = pf.timeseries.sharpe_ratio(OrderedTimeSeries['pct_change'].dropna())
Annual return      4.964727
Cumulative returns  0.254549
Annual volatility   0.237354
Sharpe ratio       7.665337
Calmar ratio       157.515631
Stability           0.949693
Max drawdown       -0.031519
Omega ratio        3.646754
Sortino ratio      14.333515
Skew               -0.325063
Kurtosis           1.270442
Tail ratio         1.498946
Daily value at risk -0.022684
dtype: float64
```

	Quantity	Purchase Price	Purchased Value	Current Price	Market Value	Start PF %	End PF %	PnL %	Purchase Amount	End Quantity	Portfolio_Weights	InitialPrices
Symbol												
AHGAZ.IS	48279.0	9.62	464443.98	13.51	652249.29	46.91	49.11	40.44	652249.0	48278.0	0.491058	9.62
TUKAS.IS	42190.0	6.30	265797.0	8.84	372959.60	26.84	28.08	40.32	372959.0	42189.0	0.280790	6.3
KOZAL.IS	8588.0	18.99	163086.12	22.14	190138.32	16.47	14.31	16.59	190138.0	8587.0	0.143149	18.99
AKFGY.IS	21828.0	1.75	38199.0	2.32	50640.96	3.86	3.81	32.57	50640.0	21827.0	0.038126	1.75
GUBRF.IS	232.0	172.60	40043.2	163.60	37955.20	4.04	2.86	-5.21	37955.0	231.0	0.028575	172.6
IPEKE.IS	623.0	29.82	18577.86	39.02	24309.46	1.88	1.83	30.85	24309.0	622.0	0.018302	29.82



```
['AHGAZ.IS',
'TUKAS.IS',
'KOZAL.IS',
'GUBRF.IS',
'AKFGY.IS',
'IPEKE.IS',
'TRY=X']
```

```
*****
Starting Download of filtered 7 BIST30 assets
*****
Downloading AHGAZ.IS
Downloading TUKAS.IS
Downloading KOZAL.IS
Downloading GUBRF.IS
Downloading AKFGY.IS
Downloading IPEKE.IS
Downloading TRY=X
*****
DOWNLOADED 7 TICKERS from BIST30
*****
```

CSV files merged

```
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.
    avg = a.mean(axis, **keepdims_kw)
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide
    ret = um.true_divide(
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice
    base_cov = np.cov(mat.T, ddof=ddof)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in di
vide
    c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in mul
```

[illegible]

```
{'return': 0.0, 'risk': nan, 'sharpe': nan}  
[0.0295 0.2388 0.1942 0.213 0.0307 0.1541 0.1397]
```

```
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.  
    avg = a.mean(axis, **keepdims_kw)  
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide  
    ret = um.true_divide(  
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice  
    base_cov = np.cov(mat.T, ddof=ddof)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in di  
vide  
    c *= np.true_divide(1, fact)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in mul  
tiply  
    c *= np.true_divide(1, fact)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.  
    avg = a.mean(axis, **keepdims_kw)  
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide  
    ret = um.true_divide(  
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice  
    base_cov = np.cov(mat.T, ddof=ddof)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in di  
vide  
    c *= np.true_divide(1, fact)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in mul  
tiply  
    c *= np.true_divide(1, fact)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.  
    avg = a.mean(axis, **keepdims_kw)  
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide  
    ret = um.true_divide(  
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice  
    base_cov = np.cov(mat.T, ddof=ddof)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in di  
vide  
    c *= np.true_divide(1, fact)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in mul  
tiply  
    c *= np.true_divide(1, fact)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.  
    avg = a.mean(axis, **keepdims_kw)  
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide  
    ret = um.true_divide(  
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice  
    base_cov = np.cov(mat.T, ddof=ddof)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in di  
vide  
    c *= np.true_divide(1, fact)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in mul  
tiply  
    c *= np.true_divide(1, fact)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.  
    avg = a.mean(axis, **keepdims_kw)  
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide  
    ret = um.true_divide(  
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice  
    base_cov = np.cov(mat.T, ddof=ddof)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in di  
vide  
    c *= np.true_divide(1, fact)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in mul  
tiply  
    c *= np.true_divide(1, fact)  
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.  
    avg = a.mean(axis, **keepdims_kw)
```

[illegible]


```

vide
    c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in multiply
    c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.
    avg = a.mean(axis, **keepdims_kw)
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide
    ret = um.true_divide(
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice
    base_cov = np.cov(mat.T, ddof=ddof)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in divide
    c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in multiply
    c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.
    avg = a.mean(axis, **keepdims_kw)
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide
    ret = um.true_divide(
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice
    base_cov = np.cov(mat.T, ddof=ddof)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in divide
    c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in multiply
    c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.
    avg = a.mean(axis, **keepdims_kw)
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide
    ret = um.true_divide(
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice
    base_cov = np.cov(mat.T, ddof=ddof)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in divide
    c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in multiply
    c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.
    avg = a.mean(axis, **keepdims_kw)
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide
    ret = um.true_divide(
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice
    base_cov = np.cov(mat.T, ddof=ddof)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in divide
    c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in multiply
    c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.
    avg = a.mean(axis, **keepdims_kw)
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide
    ret = um.true_divide(
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice
    base_cov = np.cov(mat.T, ddof=ddof)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in divide
    c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in multiply
    c *= np.true_divide(1, fact)

```

```

% weights of BEST PF
{'return': 0.0, 'risk': nan, 'sharpe': nan}
TUKAS.IS      317186.78
GUBRF.IS      282917.85
KOZAL.IS      257946.70
IPEKE.IS      204683.76
TRY=X         185556.92
AKFGY.IS      40777.36
AHGAZ.IS      39183.46
Name: Amount in 1328252.8299999998 TL, dtype: float64

```

```
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.
  avg = a.mean(axis, **keepdims_kw)
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide
  ret = um.true_divide(
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice
  base_cov = np.cov(mat.T, ddof=ddof)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in di
vide
  c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in mul
tiply
  c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.
  avg = a.mean(axis, **keepdims_kw)
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide
  ret = um.true_divide(
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice
  base_cov = np.cov(mat.T, ddof=ddof)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in di
vide
  c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in mul
tiply
  c *= np.true_divide(1, fact)
```

```
making operation with Best_PF_For_bist30.csv
% weights of BEST PF
{'return': 0.0, 'risk': nan, 'sharpe': nan}
assets
ASELS.IS      648984.33
AKBNK.IS      404851.46
TCELL.IS      212520.45
YKBNK.IS       36526.95
FROTO.IS      17931.41
Name: Amount in 1328252.8299999998 TL, dtype: float64
```

```
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.
  avg = a.mean(axis, **keepdims_kw)
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide
  ret = um.true_divide(
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice
  base_cov = np.cov(mat.T, ddof=ddof)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in di
vide
  c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in mul
tiply
  c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:518: RuntimeWarning: Mean of empty slice.
  avg = a.mean(axis, **keepdims_kw)
/usr/local/lib/python3.10/dist-packages/numpy/core/_methods.py:182: RuntimeWarning: invalid value encountered in divide
  ret = um.true_divide(
/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py:10474: RuntimeWarning: Degrees of freedom <= 0 for slice
  base_cov = np.cov(mat.T, ddof=ddof)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: divide by zero encountered in di
vide
  c *= np.true_divide(1, fact)
/usr/local/lib/python3.10/dist-packages/numpy/lib/function_base.py:2704: RuntimeWarning: invalid value encountered in mul
tiply
  c *= np.true_divide(1, fact)
```

Unnamed: 0	assets	%	Amount	buy_price	shares_to_buy	Portfolio_Weights	InitialPrices	FinalPrices	Portfolio_Amounts	Port
0	16 ASELS.IS	49.51	49510.0	44.18	1120.0	0.4951	41.44	44.18	49510.0	
1	6 AKBNK.IS	26.49	26490.0	38.04	696.0	0.2649	30.62	38.04	26490.0	
2	11 TCELL.IS	18.92	18920.0	53.00	356.0	0.1892	57.94	53.00	18920.0	
3	2 YKBNK.IS	2.42	2420.0	20.06	120.0	0.0242	16.27	20.06	2420.0	
4	21 FROTO.IS	1.87	1870.0	728.00	2.0	0.0187	858.71	728.00	1870.0	
5	4 BIMAS.IS	0.79	790.0	301.00	2.0	0.0079	267.35	301.00	790.0	

```
assets
ASELS.IS      48.86
AKBNK.IS      30.48
TCELL.IS      16.00
YKBNK.IS       2.75
FROTO.IS       1.35
Name: %, dtype: float64
```

% Amount in 1328252.8299999998 TL

assets		
ASELS.IS	48.86	648984.33
AKBNK.IS	30.48	404851.46
TCELL.IS	16.00	212520.45
YKBNK.IS	2.75	36526.95
FROTO.IS	1.35	17931.41

{'AHGAZ': -652249.31, 'TUKAS': -372959.58, 'KOZAL': -190138.33, 'GUBRF': -37955.22, 'AKFGY': -50640.97, 'IPEKE': -24309.42, 'ASELS': 648984.33, 'AKBNK': 404851.46, 'TCELL': 212520.45, 'YKBNK': 36526.95, 'FROTO': 17931.41}

Shopping List for persistent Markowitz portfolio, as for tomorrow:

Buy/Sell
AHGAZ -652249.31
TUKAS -372959.58
KOZAL -190138.33
GUBRF -37955.22
AKFGY -50640.97
IPEKE -24309.42
ASELS 648984.33
AKBNK 404851.46
TCELL 212520.45
YKBNK 36526.95
FROTO 17931.41
Unnamed: 0 assets % Amount buy_price shares_to_buy \
0 16 ASELS.IS 49.51 49510.0 44.18 1120.0
1 6 AKBNK.IS 26.49 26490.0 38.04 696.0
2 11 TCELL.IS 18.92 18920.0 53.00 356.0
3 2 YKBNK.IS 2.42 2420.0 20.06 120.0
4 21 FROTO.IS 1.87 1870.0 728.00 2.0
5 4 BIMAS.IS 0.79 790.0 301.00 2.0

Portfolio_Weights InitialPrices FinalPrices Portfolio_Amounts \
0 0.4951 41.44 44.18 49510.0
1 0.2649 30.62 38.04 26490.0
2 0.1892 57.94 53.00 18920.0
3 0.0242 16.27 20.06 2420.0
4 0.0187 858.71 728.00 1870.0
5 0.0079 267.35 301.00 790.0

Portfolio_Shares Purchased Value Market Value PnL % Start PF % \
0 1194 49479.36 52750.92 6.61 49.72
1 865 26486.30 32904.60 24.23 26.62
2 326 18888.44 17278.00 -8.53 18.98
3 148 2407.96 2968.88 23.29 2.42
4 2 1717.42 1456.00 -15.22 1.73
5 2 534.70 602.00 12.59 0.54

End PF % Final_Cost Rebalance Buy Price Rebalance Shares
0 48.86 48860.0 44.18 1120.0
1 30.48 30480.0 38.04 696.0
2 16.00 16000.0 53.00 356.0
3 2.75 2750.0 20.06 120.0
4 1.35 1350.0 728.00 2.0
5 0.56 560.0 301.00 2.0

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