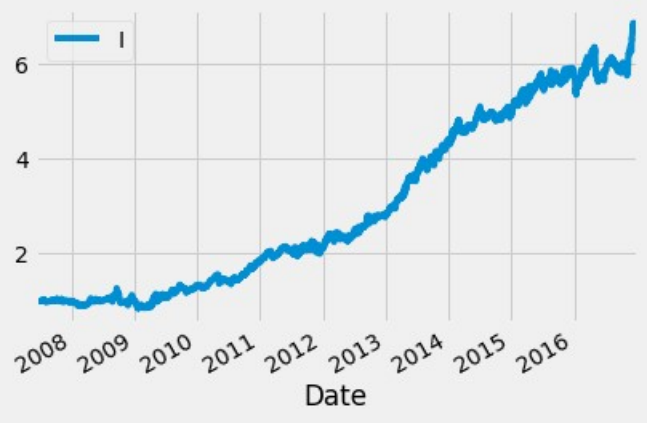
```
In [38]: runfile('E:/GitWorkSpace/v-ratio-momentum-and-ladder/portfolio.py', wdir='E:/
GitWorkSpace/v-ratio-momentum-and-ladder')
Reloaded modules: WhiteRealityCheckFor1, computation_helper, data_helper,
rotational_momentum
requested data history already exists!

==================== (10, '4W-FRI-100%', 1, 1, 1, 1, -1) ====================
E:\GitWorkSpace\v-ratio-momentum-and-ladder\computation_helper.py:278: RuntimeWarning:
invalid value encountered in double_scalars
  vratio = t/(lag*b);
```


```
TotaAnnReturn = 16.117827
CAGR = 9.890000
Sharpe Ratio = 0.496000
Volatility= 0.275000
number of records for the series after dropping na: 1017
average return 0.001407
[-0.00269878  0.00273737]
Do not reject Ho = The population distribution of rule returns has an expected value of zero
or less (because p_value is not small enough)
p_value:
0.15488000000000002

==================== (10, '2W-FRI-50%', 1, 1, 1, 1, -1) ====================
E:\GitWorkSpace\v-ratio-momentum-and-ladder\computation_helper.py:278: RuntimeWarning:
invalid value encountered in double_scalars
  vratio = t/(lag*b);
```

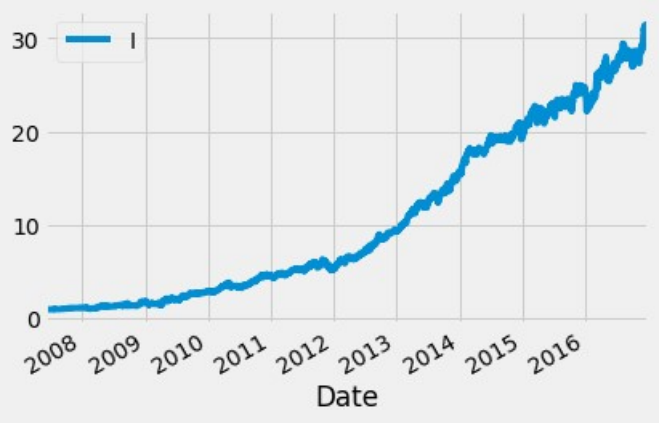
```
TotaAnnReturn = 25.639200
CAGR = 13.320000
Sharpe Ratio = 0.657000
Volatility= 0.244000
number of records for the series after dropping na: 1017
average return 0.001223
[-0.00264866  0.00267349]
Do not reject Ho = The population distribution of rule returns has an expected value of zero
or less (because p_value is not small enough)
p_value:
0.18413999999999997
```


```
TotaAnnReturn = 104.838965
CAGR = 27.320000
Sharpe Ratio = 1.112000
Volatility= 0.256000
number of records for the series after dropping na: 1017
average return 0.003888
[-0.00270209  0.00280343]
Reject Ho = The population distribution of rule returns has an expected value of zero or
less (because p_value is small enough)
p_value:
0.0033999999999999586

==================Overall==================
```

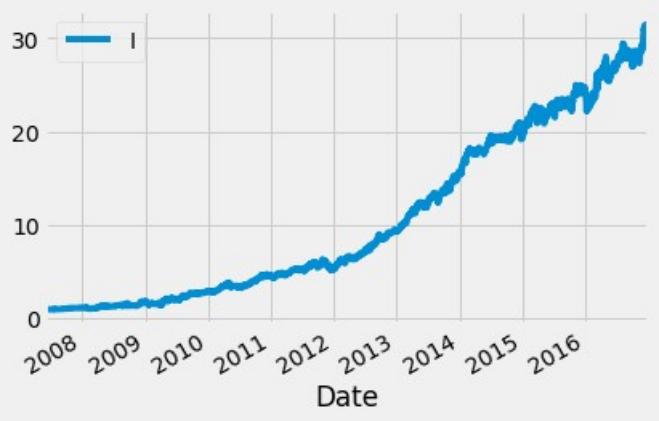



```
TotaAnnReturn = 59.089921
CAGR = 21.030000
Sharpe Ratio = 1.030000
Volatility= 0.216000
number of records for the series after dropping na: 1017
```

```
average return 0.002556
[-0.0022313   0.00226072]
Reject Ho = The population distribution of rule returns has an expected value of zero or
less (because p_value is small enough)
p_value:
0.013360000000000039

==================== (10, '1W-FRI-25%', 1, 1, 1, 1, -1) ====================
E:\GitWorkSpace\v-ratio-momentum-and-ladder\computation_helper.py:278: RuntimeWarning:
invalid value encountered in double_scalars
  vratio = t/(lag*b);
```

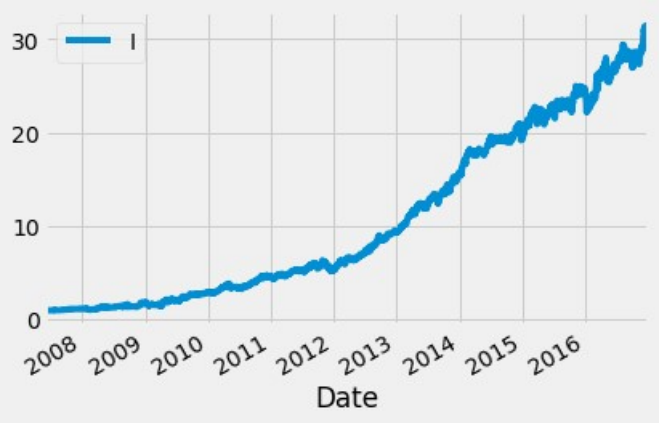



```
TotaAnnReturn = 309.004173
CAGR = 40.990000
Sharpe Ratio = 1.514000
Volatility= 0.259000
number of records for the series after dropping na: 1017
average return 0.004328
[-0.00279267  0.00286107]
Reject Ho = The population distribution of rule returns has an expected value of zero or
less (because p_value is small enough)
p_value:
0.0014600000000000168
```

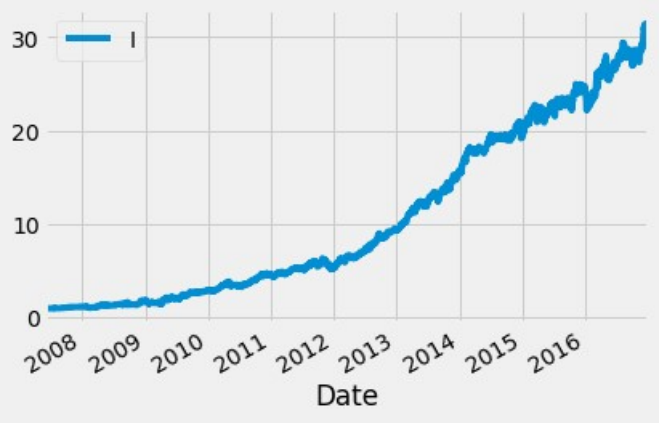



```
TotaAnnReturn = 309.004173
CAGR = 40.990000
Sharpe Ratio = 1.514000
Volatility= 0.259000
number of records for the series after dropping na: 1017
average return 0.004328
[-0.00276118  0.00286054]
```

Reject Ho = The population distribution of rule returns has an expected value of zero or less (because p_value is small enough)
p_value:
0.0012199999999999989

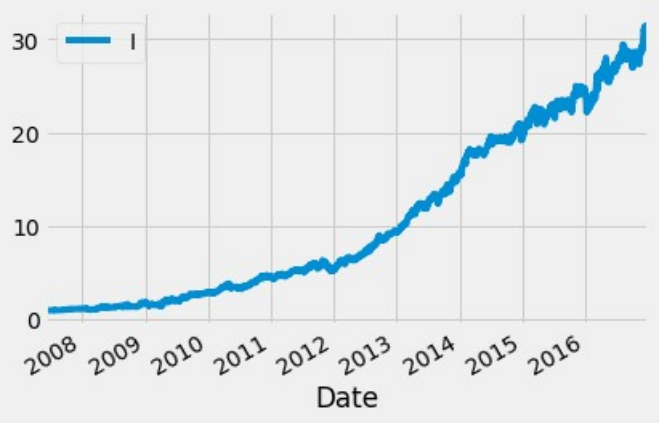


TotaAnnReturn = 309.004173
CAGR = 40.990000
Sharpe Ratio = 1.514000
Volatility= 0.259000
number of records for the series after dropping na: 1017
average return 0.004328
[-0.00280793 0.00282065]
Reject Ho = The population distribution of rule returns has an expected value of zero or less (because p_value is small enough)
p_value:
0.0014800000000000368



TotaAnnReturn = 309.004173
CAGR = 40.990000
Sharpe Ratio = 1.514000
Volatility= 0.259000
number of records for the series after dropping na: 1017
average return 0.004328
[-0.0027866   0.00280915]
Reject Ho = The population distribution of rule returns has an expected value of zero or less (because p_value is small enough)
p_value:
0.0013199999999999878

==========Overall==========




```
TotaAnnReturn = 309.004173
CAGR = 40.990000
Sharpe Ratio = 1.514000
Volatility= 0.259000
number of records for the series after dropping na: 1017
average return 0.004328
[-0.00277822  0.00286435]
Reject Ho = The population distribution of rule returns has an expected value of zero or
less (because p_value is small enough)
p_value:
0.0013999999999999568
```

In [39]: