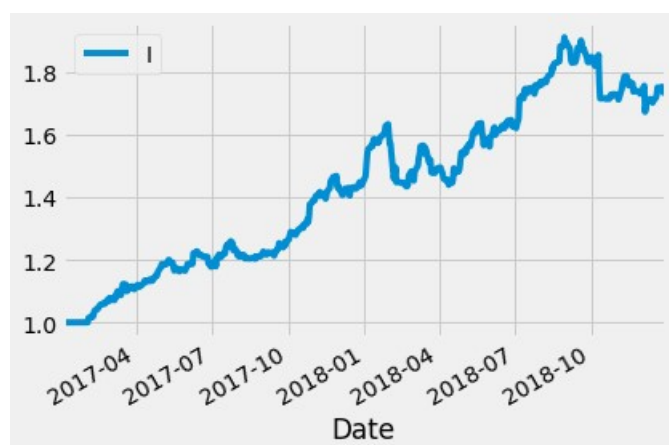


```
In [42]: runfile('E:/GitWorkSpace/v-ratio-momentum-and-ladder/portfolio.py', wdir='E:/
GitWorkSpace/v-ratio-momentum-and-ladder')
Reloaded modules: WhiteRealityCheckFor1, computation_helper, data_helper,
rotational_momentum
requested data history already exists!
E:\GitWorkSpace\v-ratio-momentum-and-ladder\computation_helper.py:278: RuntimeWarning:
invalid value encountered in double_scalars
  vratio = t/(lag*b);
```



```
TotaAnnReturn = 36.784313
CAGR = 30.700000
Sharpe Ratio = 2.015000
Volatility= 0.144000
number of records for the series after dropping na: 500
average return 0.004846
[-0.00538475  0.00532239]
Reject Ho = The population distribution of rule returns has an expected value of zero or
less (because p_value is small enough)
p_value:
0.037760000000000016
```

```
In [43]:
```