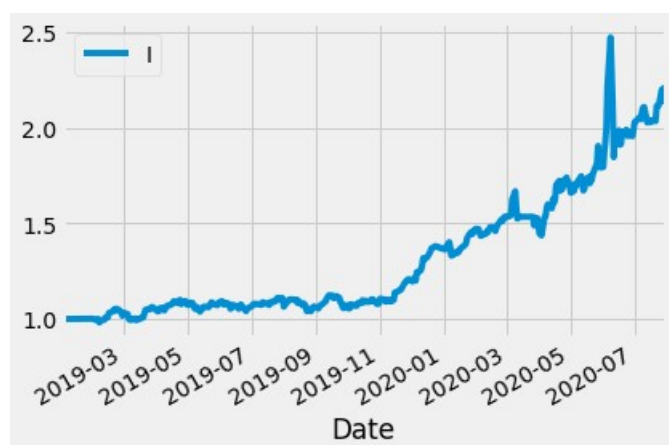


```
In [44]: runfile('E:/GitWorkSpace/v-ratio-momentum-and-ladder/portfolio.py', wdir='E:/
GitWorkSpace/v-ratio-momentum-and-ladder')
Reloaded modules: WhiteRealityCheckFor1, computation_helper, data_helper,
rotational_momentum
[*****100%*****] 20 of 20 completed
E:\GitWorkSpace\v-ratio-momentum-and-ladder\computation_helper.py:278: RuntimeWarning:
invalid value encountered in double_scalars
  vratio = t/(lag*b);
```



```
TotaAnnReturn = 75.199149
CAGR = 61.650000
Sharpe Ratio = 1.878000
Volatility= 0.289000
number of records for the series after dropping na: 397
average return 0.010669
[-0.00753128  0.00783796]
Reject Ho = The population distribution of rule returns has an expected value of zero or
less (because p_value is small enough)
p_value:
0.0043600000000000305
```

```
In [45]:
```