max\_dd(all\_mon\_ret)

Out[1350]: 0.17132095249504303

sharpe(all\_mon\_ret,0.025)

Out[1351]: 0.9482841167134188

CAGR(all\_mon\_ret)

Out[1352]: 0.19695927764988652

CAGR(DJI)

Out[1354]: 0.10638880245576998

sharpe(DJI,0.025)

Out[1355]: 0.5992421338225273

max\_dd(DJI)

Out[1356]: 0.23201266165063422