# Evaluate Strategy Performance by Sortino Ratio

## Full Python Answer

# Print annual Sortino ratio  
yearly\_sortino = resInfo.loc['yearly\_sortino']  
print('Annual Sortino ratio: %.2f' % yearly\_sortino)  
  
# Print monthly Sortino ratio  
monthly\_sortino = resInfo.loc['monthly\_sortino']  
print('Monthly Sortino ratio: %.2f' % monthly\_sortino)

## Simple Explanation

The Sortino ratio measures return versus downside risk only, not total volatility. This makes it better than Sharpe for strategies that penalize only bad volatility. The code prints both annual and monthly Sortino ratios by accessing them directly from the backtest result object using `.loc`.

## Screenshot

