# Evaluate Strategy Performance by Sharpe and Sortino Ratios

## Full Python Answer

# Output values from script:  
Annual Sortino ratio: 0.31  
Monthly Sortino ratio: 1.11  
  
Annual Sharpe ratio: 0.90  
Monthly Sharpe ratio: 0.64  
  
# Based on these values:  
# The strategy performance is suboptimal judging by the Sortino ratio,  
# which is lower than the Sharpe ratio.  
# So, a conclusion that contradicts this would be:  
# "The strategy performance is suboptimal judging by its Sharpe ratio result" → NOT correct.

## Simple Explanation

This analysis compares Sharpe and Sortino ratios. The Sortino ratio is much lower than the Sharpe ratio, meaning the strategy performs worse when focusing on downside risk. So saying the strategy is suboptimal based on Sharpe is incorrect—it actually looks better using Sharpe than Sortino.

## Screenshot

