NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 60 | frequency = 20 | R target = 0.002equal (Sharpe: 0.891, NAV: 3.279) mv (Sharpe: 1.327, NAV: 5.915) mv pbr1 (Sharpe: 1.063, NAV: 7.213) cvar (Sharpe: 1.086, NAV: 5.514) cvar\_pbr (Sharpe: 1.158, NAV: 6.355) 8 6 4 2 2012 2014 2016 2010 2018 2020 Date