NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 60 | frequency = 60 | R target = None 5.0 equal (Sharpe: 0.891, NAV: 3.279) mv (Sharpe: 1.010, NAV: 3.113) mv pbr1 (Sharpe: 0.846, NAV: 4.067) cvar (Sharpe: 0.933, NAV: 3.992) 4.5 cvar pbr (Sharpe: 0.942, NAV: 4.066) 4.0 3.5 ₹ 3.0 2.5 2.0 1.5 1.0 2010 2012 2014 2016 2018 2020 Date