NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 120 | frequency = 10 | R target = 0.000 equal (Sharpe: 0.933, NAV: 3.561) mv (Sharpe: 0.845, NAV: 3.225) mv pbr1 (Sharpe: 0.387, NAV: 2.183) cvar (Sharpe: 0.760, NAV: 2.981) cvar pbr (Sharpe: 0.776, NAV: 3.407) 6 5 **≱** 4 3 2 1 2010 2012 2014 2016 2018 2020 Date