NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 60 | frequency = 20 | R target = 0.001equal (Sharpe: 0.933, NAV: 3.561) 20.0 mv (Sharpe: 0.951, NAV: 3.779) mv pbr1 (Sharpe: 0.862, NAV: 8.791) cvar (Sharpe: 0.895, NAV: 4.039) 17.5 cvar\_pbr (Sharpe: 0.912, NAV: 4.715) 15.0 12.5 ₹ 10.0 7.5 5.0 2.5 0.0 2010 2012 2014 2016 2018 2020 Date