NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 120 | frequency = 20 | R\_target = 0.000 equal (Sharpe: 0.891, NAV: 3.279) mv (Sharpe: 1.185, NAV: 3.896) mv pbr1 (Sharpe: 0.807, NAV: 3.999) cvar (Sharpe: 1.312, NAV: 5.822) cvar pbr (Sharpe: 1.288, NAV: 6.636) 6 5 **≱** 4 3 2 2010 2012 2014 2016 2018 2020 Date