NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 120 | frequency = 10 | R_target = 0.000 equal (Sharpe: 0.891, NAV: 3.279) mv (Sharpe: 1.114, NAV: 3.627) mv_pbr1 (Sharpe: 0.739, NAV: 3.486) cvar (Sharpe: 1.211, NAV: 5.074) cvar pbr (Sharpe: 1.278, NAV: 6.549) 6 5 **≱** 4 3 2 1 2010 2012 2014 2016 2018 2020 Date