NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 120 | frequency = 60 | R\_target = 0.002 equal (Sharpe: 0.891, NAV: 3.279) mv (Sharpe: 0.911, NAV: 3.932) mv pbr1 (Sharpe: 0.808, NAV: 5.159) cvar (Sharpe: 0.770, NAV: 3.486) cvar pbr (Sharpe: 0.899, NAV: 4.967) 6 5 **≱** 4 3 2 1 2012 2014 2016 2010 2018 2020 Date