NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 120 | frequency = 20 | R\_target = 0.002 equal (Sharpe: 0.891, NAV: 3.279) mv (Sharpe: 1.123, NAV: 5.311) 7 mv pbr1 (Sharpe: 0.903, NAV: 5.656) cvar (Sharpe: 0.958, NAV: 4.690) cvar pbr (Sharpe: 0.970, NAV: 5.234) 6 5  $\frac{3}{4}$ 3 2 1 2010 2012 2014 2016 2018 2020 Date