NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 60 | frequency = 60 | R target = None equal (Sharpe: 0.933, NAV: 3.561) mv (Sharpe: 0.854, NAV: 2.765) 3.5 mv_pbr1 (Sharpe: 0.341, NAV: 1.701) cvar (Sharpe: 0.702, NAV: 2.656) cvar pbr (Sharpe: 0.590, NAV: 2.306) 3.0 2.5 2.0 1.5 1.0 2010 2012 2016 2018 2020 2014 Date