NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 120 | frequency = 20 | R_target = 0.001 equal (Sharpe: 0.891, NAV: 3.279) mv (Sharpe: 1.353, NAV: 4.684) mv pbr1 (Sharpe: 0.928, NAV: 4.906) cvar (Sharpe: 1.423, NAV: 6.580) cvar pbr (Sharpe: 1.316, NAV: 6.611) 6 5 **§** 4 3 2 1 2010 2012 2014 2016 2018 2020 Date