NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 120 | frequency = 20 | R_target = None equal (Sharpe: 0.891, NAV: 3.279) mv (Sharpe: 1.226, NAV: 3.662) 5 mv_pbr1 (Sharpe: 0.673, NAV: 2.854) cvar (Sharpe: 1.173, NAV: 4.465) cvar pbr (Sharpe: 1.130, NAV: 4.838) 4 NA 3 2 1 2010 2012 2014 2016 2018 2020 Date