NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 120 | frequency = 10 | R\_target = 0.001 equal (Sharpe: 0.891, NAV: 3.279) mv (Sharpe: 1.368, NAV: 4.810) mv pbr1 (Sharpe: 0.891, NAV: 4.588) 6 cvar (Sharpe: 1.344, NAV: 6.034) cvar pbr (Sharpe: 1.187, NAV: 5.454) 5 3 2 1 2010 2012 2014 2016 2018 2020 Date