NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 120 | frequency = 10 | R_target = 0.002 8 equal (Sharpe: 0.891, NAV: 3.279) mv (Sharpe: 1.187, NAV: 5.997) mv pbr1 (Sharpe: 0.897, NAV: 5.675) cvar (Sharpe: 1.034, NAV: 5.492) cvar_pbr (Sharpe: 1.132, NAV: 7.216) 6 5 MAV 3 2 1 2010 2012 2014 2016 2018 2020 Date