NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 60 | frequency = 60 | R target = 0.001equal (Sharpe: 0.933, NAV: 3.561) mv (Sharpe: 0.685, NAV: 2.468) mv pbr1 (Sharpe: 0.154, NAV: 1.013) 4.0 cvar (Sharpe: 0.534, NAV: 2.075) cvar pbr (Sharpe: 0.664, NAV: 2.696) 3.5 3.0 ₹ <sub>2.5</sub> 2.0 1.5 1.0 2010 2012 2014 2016 2018 2020 Date