NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 120 | frequency = 10 | R_target = 0.001

- equal (Sharpe: 0.933, NAV: 3.561)
- mv (Sharpe: 0.979, NAV: 3.763)
- mv_pbr1 (Sharpe: 0.402, NAV: 2.266)
- cvar (Sharpe: 1.033, NAV: 4.371)
- cvar_pbr (Sharpe: 0.854, NAV: 3.829)