NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 60 | frequency = 20 | R_target = 0.001

- equal (Sharpe: 0.933, NAV: 3.561)
- mv (Sharpe: 0.951, NAV: 3.779)
- mv_pbr1 (Sharpe: 0.862, NAV: 8.791)
- cvar (Sharpe: 0.895, NAV: 4.039)
- cvar_pbr (Sharpe: 0.912, NAV: 4.715)