NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 120 | frequency = 20 | R target = 0.002 6 equal (Sharpe: 0.933, NAV: 3.561) mv (Sharpe: 0.564, NAV: 2.730) mv\_pbr1 (Sharpe: 0.205, NAV: 1.054) cvar (Sharpe: 0.398, NAV: 1.928) cvar pbr (Sharpe: 0.266, NAV: 1.422) 5 4 NAV 2 1 2012 2014 2016 2010 2018 2020 Date