NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 60 | frequency = 60 | R_target = 0.000

- equal (Sharpe: 0.933, NAV: 3.561)
- mv (Sharpe: 0.821, NAV: 2.974)
- mv_pbr1 (Sharpe: 0.166, NAV: 1.064)
- cvar (Sharpe: 0.554, NAV: 2.115)
- cvar_pbr (Sharpe: 0.734, NAV: 3.077)