NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 60 | frequency = 60 | R target = 0.002 equal (Sharpe: 0.891, NAV: 3.279) mv (Sharpe: 0.756, NAV: 2.797) mv_pbr1 (Sharpe: 0.629, NAV: 3.084) 3.5 cvar (Sharpe: 0.672, NAV: 2.788) cvar pbr (Sharpe: 0.654, NAV: 2.756) 3.0 2.5 2.0 1.5 1.0 2010 2012 2014 2016 2018 2020 Date