NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 120 | frequency = 60 | R_target = 0.001

- equal (Sharpe: 0.933, NAV: 3.561)
- mv (Sharpe: 0.731, NAV: 2.674)
- mv_pbr1 (Sharpe: 0.384, NAV: 2.009)
- cvar (Sharpe: 0.839, NAV: 3.313)
- cvar_pbr (Sharpe: 0.398, NAV: 1.709)