NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 120 | frequency = 60 | R_target = None

- equal (Sharpe: 0.891, NAV: 3.279)
- mv (Sharpe: 1.148, NAV: 3.414)
- mv_pbr1 (Sharpe: 0.771, NAV: 3.597)
- cvar (Sharpe: 1.153, NAV: 4.461)
- cvar_pbr (Sharpe: 1.108, NAV: 4.749)