NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 60 | frequency = 10 | R_target = None

- equal (Sharpe: 0.891, NAV: 3.279)
- mv (Sharpe: 1.143, NAV: 3.497)
- mv_pbr1 (Sharpe: 0.773, NAV: 3.299)
- cvar (Sharpe: 1.081, NAV: 4.716)
- cvar_pbr (Sharpe: 1.134, NAV: 5.153)