NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 60 | frequency = 20 | R_target = None

- equal (Sharpe: 0.891, NAV: 3.279)
- mv (Sharpe: 1.126, NAV: 3.451)
- mv_pbr1 (Sharpe: 0.795, NAV: 3.474)
- cvar (Sharpe: 1.034, NAV: 4.236)
- cvar_pbr (Sharpe: 1.141, NAV: 5.055)