NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 60 | frequency = 10 | R target = None equal (Sharpe: 0.933, NAV: 3.561) mv (Sharpe: 1.080, NAV: 3.582) mv pbr1 (Sharpe: 0.582, NAV: 3.144) cvar (Sharpe: 0.734, NAV: 2.693) 6 cvar_pbr (Sharpe: 0.674, NAV: 2.587) 5 3 2 2012 2014 2016 2010 2018 2020 Date