NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 60 | frequency = 20 | R target = 0.000equal (Sharpe: 0.891, NAV: 3.279) mv (Sharpe: 1.138, NAV: 3.759) mv pbr1 (Sharpe: 0.834, NAV: 4.158) cvar (Sharpe: 1.248, NAV: 6.074) cvar pbr (Sharpe: 1.356, NAV: 7.360) 6 5 ₩ ₄ 3 2 1 2012 2014 2016 2010 2018 2020 Date