NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 60 | frequency = 60 | R_target = 0.000

- equal (Sharpe: 0.891, NAV: 3.279)
- mv (Sharpe: 0.949, NAV: 3.062)
- mv_pbr1 (Sharpe: 0.699, NAV: 3.330)
- cvar (Sharpe: 1.007, NAV: 4.258)
- cvar_pbr (Sharpe: 1.003, NAV: 4.309)