NAV cross Time from 2010-01-03 to 2020-01-03 | lookback = 60 | frequency = 10 | R target = 0.001equal (Sharpe: 0.891, NAV: 3.279) 8 mv (Sharpe: 1.372, NAV: 4.883) mv pbr1 (Sharpe: 0.895, NAV: 4.459) cvar (Sharpe: 1.323, NAV: 6.581) cvar_pbr (Sharpe: 1.412, NAV: 7.619) 6 5 NAV 3 2 1 2012 2014 2016 2010 2018 2020 Date