|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Leverage | g | q | P | P\_E | P\_F | P\_h | P\_l | n\_0 | P\_loss\_E | P\_loss\_F | P\_loss |
| 1 | 0.0001 | 0 | 0.00338 | 0 | 1 | NaN | 0.00338 | 96 | 1 | 0.66953 | 0.66953 |
| 10 | 0.0001 | 0 | 0.00338 | 0 | 1 | NaN | 0.00338 | 97 | 1 | 0.72067 | 0.72067 |
| 20 | 0.0001 | 0 | 0.00338 | 0 | 1 | NaN | 0.00338 | 99 | 1 | 0.80988 | 0.80988 |
| 30 | 0.0001 | 0 | 0.00338 | 0 | 1 | NaN | 0.00338 | 101 | 1 | 0.87905 | 0.87905 |
| 40 | 0.0001 | 0 | 0.00338 | 0 | 1 | NaN | 0.00338 | 102 | 1 | 0.90603 | 0.90603 |
| 50 | 0.0001 | 0 | 0.00338 | 0 | 1 | NaN | 0.00338 | 104 | 1 | 0.94629 | 0.94629 |
| 60 | 0.0001 | 0 | 0.00338 | 0 | 1 | NaN | 0.00338 | 105 | 1 | 0.96051 | 0.96051 |
| 70 | 0.0001 | 2 | 0.00338 | 0.75 | 0.25 | 0.0152 | 0.00325 | 102 | 1 | 0.92938 | 0.98235 |
| 80 | 0.0001 | 2 | 0.00338 | 0.75 | 0.25 | 0.0152 | 0.00325 | 104 | 1 | 0.96132 | 0.99033 |
| 90 | 0.0001 | 5 | 0.00338 | 0.96875 | 0.03125 | 0.0131 | 0.00311 | 100 | 1 | 0.92058 | 0.99752 |
| 100 | 0.0001 | 7 | 0.00338 | 0.99219 | 0.00781 | 0.01234 | 0.00303 | 98 | 1 | 0.8975 | 0.9992 |