|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **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 | 0.00331 | 0 | 1 | NaN | 0.00331 | 74 | 1 | 0.661465 | 0.661465 |
| 10 | 0.0001 | 0 | 0.00331 | 0 | 1 | NaN | 0.00331 | 75 | 1 | 0.720089 | 0.720089 |
| 20 | 0.0001 | 0 | 0.00331 | 0 | 1 | NaN | 0.00331 | 76 | 1 | 0.773314 | 0.773314 |
| 30 | 0.0001 | 0 | 0.00331 | 0 | 1 | NaN | 0.00331 | 77 | 1 | 0.820318 | 0.820318 |
| 40 | 0.0001 | 0 | 0.00331 | 0 | 1 | NaN | 0.00331 | 78 | 1 | 0.860693 | 0.860693 |
| 50 | 0.0001 | 0 | 0.00331 | 0 | 1 | NaN | 0.00331 | 80 | 1 | 0.92183 | 0.92183 |
| 60 | 0.0001 | 0 | 0.00331 | 0 | 1 | NaN | 0.00331 | 81 | 1 | 0.943485 | 0.943485 |
| 70 | 0.0001 | 1 | 0.00331 | 0.5 | 0.5 | 0.01511 | 0.00322 | 80 | 1 | 0.934011 | 0.967005 |
| 80 | 0.0001 | 1 | 0.00331 | 0.5 | 0.5 | 0.01511 | 0.00322 | 81 | 1 | 0.952958 | 0.976479 |
| 90 | 0.0001 | 3 | 0.00331 | 0.875 | 0.125 | 0.01264 | 0.00311 | 78 | 1 | 0.911185 | 0.988898 |
| 100 | 0.0001 | 4 | 0.00331 | 0.9375 | 0.0625 | 0.01221 | 0.00305 | 78 | 1 | 0.924736 | 0.995296 |

1 June 2018 until 1 January 2019