|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 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 | 0.003058 | 0 | 1 | NaN | 0.003058 | 96 | 1 | 0.669526 | 0.669526 |
| 10 | 0.0001 | 0 | 0.003058 | 0 | 1 | NaN | 0.003058 | 97 | 1 | 0.720674 | 0.720674 |
| 20 | 0.0001 | 0 | 0.003058 | 0 | 1 | NaN | 0.003058 | 99 | 1 | 0.809875 | 0.809875 |
| 30 | 0.0001 | 0 | 0.003058 | 0 | 1 | NaN | 0.003058 | 100 | 1 | 0.847035 | 0.847035 |
| 40 | 0.0001 | 0 | 0.003058 | 0 | 1 | NaN | 0.003058 | 102 | 1 | 0.906033 | 0.906033 |
| 50 | 0.0001 | 0 | 0.003058 | 0 | 1 | NaN | 0.003058 | 103 | 1 | 0.928305 | 0.928305 |
| 60 | 0.0001 | 0 | 0.003058 | 0 | 1 | NaN | 0.003058 | 105 | 1 | 0.960514 | 0.960514 |
| 70 | 0.0001 | 0 | 0.003058 | 0 | 1 | NaN | 0.003058 | 106 | 1 | 0.971515 | 0.971515 |
| 80 | 0.0001 | 1 | 0.003058 | 0.5 | 0.5 | 0.013257 | 0.003003 | 105 | 1 | 0.96675 | 0.983375 |
| 90 | 0.0001 | 2 | 0.003058 | 0.75 | 0.25 | 0.012464 | 0.002956 | 105 | 1 | 0.972181 | 0.993045 |
| 100 | 0.0001 | 2 | 0.003058 | 0.75 | 0.25 | 0.012464 | 0.002956 | 106 | 1 | 0.980378 | 0.995095 |