|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **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 | 0.003 | 0 | 1 | NaN | 0.003 | 74 | 1 | 0.66147 | 0.66147 |
| 10 | 0.0001 | 0 | 0.003 | 0 | 1 | NaN | 0.003 | 75 | 1 | 0.72009 | 0.72009 |
| 20 | 0.0001 | 0 | 0.003 | 0 | 1 | NaN | 0.003 | 76 | 1 | 0.77331 | 0.77331 |
| 30 | 0.0001 | 0 | 0.003 | 0 | 1 | NaN | 0.003 | 77 | 1 | 0.82032 | 0.82032 |
| 40 | 0.0001 | 0 | 0.003 | 0 | 1 | NaN | 0.003 | 78 | 1 | 0.86069 | 0.86069 |
| 50 | 0.0001 | 0 | 0.003 | 0 | 1 | NaN | 0.003 | 79 | 1 | 0.89442 | 0.89442 |
| 60 | 0.0001 | 0 | 0.003 | 0 | 1 | NaN | 0.003 | 80 | 1 | 0.92183 | 0.92183 |
| 70 | 0.0001 | 0 | 0.003 | 0 | 1 | NaN | 0.003 | 82 | 1 | 0.96012 | 0.96012 |
| 80 | 0.0001 | 1 | 0.003 | 0.5 | 0.5 | 0.01326 | 0.00293 | 82 | 1 | 0.96729 | 0.98364 |
| 90 | 0.0001 | 2 | 0.003 | 0.75 | 0.25 | 0.01246 | 0.00287 | 82 | 1 | 0.9734 | 0.99335 |
| 100 | 0.0001 | 2 | 0.003 | 0.75 | 0.25 | 0.01246 | 0.00287 | 83 | 1 | 0.98223 | 0.99556 |

1 June 2018 until 1 January 2019