

Table 1: Analysis of Gap 25% Losers, less than 7% push, volj80mil

	0.25	0.75	median	average
constant	0.0227 (0.0111)	0.1090 (0.0192)	0.0633 (0.0127)	0.1093 (0.0223)
N	50	50	50	50
Loss rate	0.22	0.22	0.22	0.22

Table 2: Analysis of Gap 25% Winners, less than 7% push, volj80mil

	0.25	0.75	median	average
constant	0.0727 (0.0094)	0.2239 (0.0118)	0.1444 (0.0115)	0.1551 (0.0081)
N	172	172	172	172
Win rate	0.77	0.77	0.77	0.77