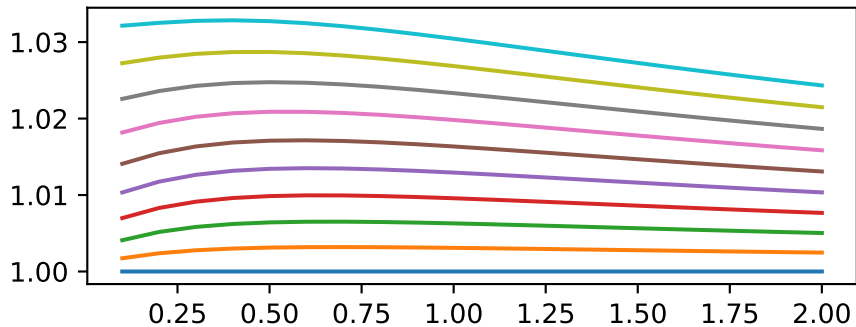
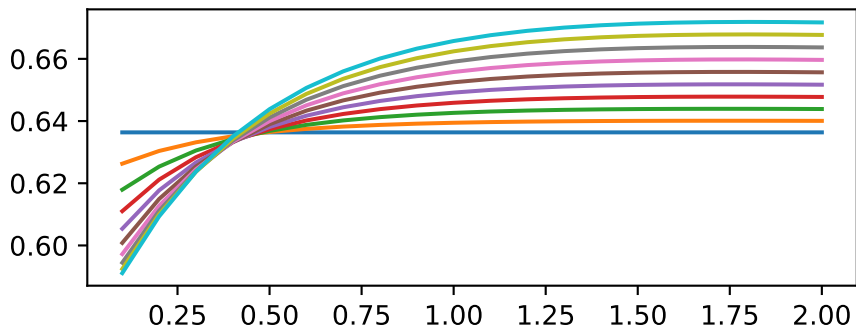


LP profit at multiple entry prices (optimistic outcome, $s=0.9$)



LP profit at multiple entry prices (pessimistic outcome, $s=0.9$)



fraction owned

- price:1.0
- price:1.1
- price:1.2
- price:1.3
- price:1.4
- price:1.5
- price:1.6
- price:1.7
- price:1.8
- price:1.9