BUY ALL SELL 1

|  |  |  |
| --- | --- | --- |
| Run | Profit (£) | Weightings |
| 1 | 5517.08 | [0.18, 0.87, 0.32, 0.19] |
| 2 | 5517.08 | [0.45, 0.97, 0.15, 0.29] |
| 3 | 5517.08 | [0.42, 0.94, 0.19, 0.22] |
| 4 | 5517.08 | [0.06, 0.91, 0.12, 0.04] |
| 5 | 5517.08 | [0.46, 0.84, 0.23, 0.0] |
| 6 | 5517.08 | [0.07, 0.74, 0.27, 0.13] |
| 7 | 5517.08 | [0.02, 0.88, 0.33, 0.01] |
| 8 | 5517.08 | [0.4, 0.72, 0.17, 0.06] |
| 9 | 5517.08 | [0.51, 0.88, 0.13, 0.15] |
| 10 | 5517.08 | [0.09, 0.99, 0.15, 0.54] |

BUY ALL SELL ALL

|  |  |  |
| --- | --- | --- |
| Run | Profit (£) | Weightings |
| 1 | 4791.16 | [0.03, 0.1, 0.11, 0.24 |
| 2 | 4791.16 | [0.03, 0.27, 0.24, 0.54] |
| 3 | 4791.16 | [0.02, 0.29, 0.01, 0.32] |
| 4 | 4897.72 | [0.0, 0.01, 0.0, 0.01] |
| 5 | 4791.16 | [0.16, 0.16, 0.21, 0.53] |
| 6 | 4897.72 | [0.0, 0.69, 0.0, 0.69] |
| 7 | 4791.16 | [0.19, 0.19, 0.22, 0.6] |
| 8 | 4791.16 | [0.27, 0.26, 0.18, 0.71] |
| 9 | 4897.72 | [0.0, 0.42, 0.0, 0.42] |
| 10 | 4791.16 | [0.01, 0.23, 0.31, 0.55] |

BUY 1 SELL 1

|  |  |  |
| --- | --- | --- |
| Run | Profit (£) | Weightings |
| 1 | 4667.77 | [0.0, 0.79, 0.0, 0.79] |
| 2 | 4526.75 | [0.11, 0.95, 0.44, 0.01] |
| 3 | 4667.77 | [0.0, 0.67, 0.0, 0.67] |
| 4 | 4526.75 | [0.03, 0.77, 0.53, 0.05] |
| 5 | 4526.75 | [0.02, 0.75, 0.13, 0.04] |
| 6 | 4667.77 | [0.0, 0.95, 0.0, 0.95] |
| 7 | 4667.7 | [0.0, 0.89, 0.0, 0.89] |
| 8 | 4526.75 | [0.1, 0.77, 0.3, 0.35] |
| 9 | 4667.77 | [0.0, 0.72, 0.0, 0.72] |
| 10 | 4667.77 | [0.0, 0.63, 0.0, 0.63] |

BUY 1 SELL ALL

|  |  |  |
| --- | --- | --- |
| Run | Profit (£) | Weightings |
| 1 | 4039.87 | [0.08, 0.52, 0.77, 0.73] |
| 2 | 4259.25 | [0.0, 0.54, 0.0, 0.54] |
| 3 | 4259.25 | [0.0, 0.44, 0.0, 0.44] |
| 4 | 4039.87 | [0.0, 0.54, 0.84, 0.35] |
| 5 | 4039.87 | [0.02, 0.76, 0.94, 0.37] |
| 6 | 4259.25 | [0.0, 0.79, 0.0, 0.79] |
| 7 | 4039.87 | [0.03, 0.46, 0.71, 0.7] |
| 8 | 4259.25 | [0.0, 0.61, 0.0, 0.61] |
| 9 | 4039.87 | [0.11, 0.62, 0.75, 0.66] |
| 10 | 4259.25 | [0.0, 0.89, 0.0, 0.89] |