

Table 1: Data from the DC + GA DTH algorithm with 50 thresholds for each currency pair from September 2013 to May 2014.

	Wealth	Return	Fitness	Profit	MDD
EUR/GBP					
September	500015.22299790004	0.00304458	0.0025703199999999996	15.222997899999998	0.0023713399999999999
October	500007.01328144013	0.0014026799999999997	9.973399999999998E-4	7.0132814400000003	0.00202652
November	500009.1921452401	0.0018384599999999994	0.0016392800000000006	9.19214524	9.9594E-4
December	499997.4492381599	-5.1006E-4	-0.00116728	-2.5507618400000003	0.003285840000000001
January	500037.41817671986	0.00748362	0.0067825399999999998	37.41817671999999	0.003505700000000001
February	500008.13762246	0.0016275399999999996	-8.556000000000001E-4	8.137622459999998	0.01241568
March	499996.63267503993	-6.734000000000002E-4	-9.889599999999999E-4	-3.367324959999999	0.00157742
April	500001.72895876	3.4578000000000007E-4	2.6820000000000004E-5	1.7289587599999998	0.0015946399999999996
May	499990.2369983984	-0.0019525599999999999	-0.0025768600000000003	-9.763000160000002	0.0031212600000000003
Mean	500007.0035661733	0.0014007377777777777	7.141777777777776E-4	7.003566173333332	0.0034327044444444443
EUR/JPY					
September	499109.01746679994	-0.17819652000000005	-0.29638309999999995	-890.9825331999999	0.5909328400000002
October	500984.93361635995	0.1969867	0.17383237999999993	984.9336163599997	0.11577168000000002
November	500265.7255398799	0.05314507999999999	0.03443057999999995	265.72553987999987	0.09357267999999999
December	499473.29566740006	-0.10534093999999998	-0.16379342000000002	-526.7043326	0.29226316000000013
January	496780.157353202	-0.6439685400000001	-0.7886451600000002	-3219.84264468	0.7233832
February	500684.64387956006	0.13692876	0.09371272000000001	684.6438795600001	0.21608038000000002
March	499121.28770647995	-0.1757424	-0.24592170000000002	-878.71229352	0.35089592
April	500074.62900427997	0.014925780000000001	-0.04602778	74.62900427999998	0.30476832000000004
May	500456.7165507201	0.09134336	0.07485974000000001	456.71655071999993	0.08241752000000002
Mean	499661.15630964446	-0.06776874666666667	-0.1293261933333334	-338.84369035555557	0.30778730000000004
EUR/USD					
September	499999.63633936003	-7.271999999999995E-5	-3.6496000000000016E-4	-0.3636606400000002	0.0014608000000000002
October	500086.9177132	0.01738356	0.015045179999999997	86.91771319999998	0.011692039999999999
November	500000.38475054	7.686E-5	3.1700000000000005E-5	0.3847505400000001	2.260599999999999E-4
December	499993.90943610005	-0.00121814	-0.0031247000000000002	-6.0905639000000002	0.009532640000000002
January	499959.84865758003	-0.008030259999999997	-0.009960620000000002	-40.15134242	0.00965158
February	499972.12853528006	-0.00557434	-0.008021320000000002	-27.871464720000002	0.012234880000000002
March	500011.73857103987	0.00234776	0.0018988400000000006	11.738571040000004	0.0022447599999999997
April	500034.5805903801	0.006916180000000001	0.00487836	34.58059038	0.0101888
May	499952.94131666	-0.009411760000000002	-0.01205396	-47.05868334000001	0.013211100000000002
Mean	500001.3428789044	2.685711111111117E-4	-0.001296831111111112	1.34287890444444	0.007826962222222223
GBP/CHF					
September	499992.49758237996	-0.0015004600000000001	-0.0022380399999999993	-7.50241762	0.00368782
October	499988.32648018	-0.00233476	-0.00447036	-11.673519820000001	0.010678279999999998
November	499998.3006209399	-3.399000000000001E-4	-4.785E-4	-1.6993790599999996	6.9308E-4
December	499974.25477916	-0.00514908	-0.0064601599999999995	-25.74522083999999	0.006555740000000001
January	499994.95179042005	-0.00100964	-0.0047802800000000005	-5.04820958	0.018853260000000004
February	500024.2517385599	0.0048502999999999999	0.00377204	24.251738560000007	0.005391619999999999
March	499916.90306390007	-0.016619400000000003	-0.0215821	-83.09693609999998	0.024813560000000002
April	499992.9279345	-0.0014144200000000004	-0.0021164	-7.072065500000001	0.003510299999999999
May	499987.87629577995	-0.0024247200000000004	-0.0029769199999999997	-12.123704220000002	0.0027608999999999993
Mean	499985.58780953556	-0.002882453333333334	-0.004592302222222223	-14.412190464444441	0.008549395555555554
GBP/USD					
September	499912.22764759994	-0.017554479999999994	-0.022140860000000005	-87.77235240000002	0.022931840000000005
October	500006.63092562	0.0013261400000000002	4.5297999999999996E-4	6.630925619999998	0.004365500000000001
November	499917.03387379996	-0.016593200000000002	-0.020197179999999995	-82.9661262	0.018019860000000006
December	499976.02819666	-0.0047943999999999999	-0.007858180000000001	-23.97180334	0.015319020000000001
January	499983.85414963996	-0.0032290999999999999	-0.0046786399999999995	-16.145850359999997	0.007247180000000003
February	500005.0018966	0.0010003400000000002	4.0731999999999997E-4	5.0018966	0.0029654600000000005
March	499950.62165539985	-0.009875699999999998	-0.01214074	-49.378344600000001	0.011325400000000003
April	499989.2676911001	-0.00214648	-0.0032313799999999994	-10.732308899999998	0.00542454
May	499981.82117193984	-0.0036357000000000004	-0.00508748	-18.17882806	0.007258580000000003
Mean	499969.1652453732	-0.006166953333333332	-0.008274906666666668	-30.834754626666673	0.010539708888888893
Total mean	499924.85116192617	-0.015029768888888892	-0.02855521111111112	-75.14883807377778	0.06762721422222223