

Table 1: Data from the DC + GA DTH algorithm with 20 thresholds for each currency pair from September 2013 to May 2014.

	Wealth	Return	Fitness	Profit	MDD
EUR/GBP					
September	500016.02274633996	0.0032045800000000024	0.0026583	16.022746339999998	0.00273148
October	500009.3228378599	0.00186454	0.00140236	9.322837860000002	0.002311220000000005
November	500009.9515429202	0.0019902799999999997	0.0018260199999999996	9.951542920000001	8.2151999999999998E-4
December	500002.42780604	4.8552E-4	-4.1007999999999995E-4	2.427806040000001	0.0044781
January	500024.33786052006	0.0048675600000000001	0.0037566199999999996	24.33786052	0.005555119999999999
February	500006.86508016003	0.0013730199999999995	-9.172199999999998E-4	6.865080159999998	0.011451339999999999
March	499994.28397310013	-0.0011431400000000002	-0.0015252	-5.716026899999999	0.0019099799999999993
April	500000.87855288014	1.7570000000000002E-4	-2.2570000000000004E-4	0.8785528799999995	0.0020073
May	499987.7937797601	-0.00244124	-0.00320164	-12.206220239999999	0.0038018400000000003
Mean	500005.76490884233	0.0011529800000000003	3.737177777777787E-4	5.764908842222221	0.003896433333333333
EUR/JPY					
September	499225.34896130016	-0.1549301	-0.27447493999999995	-774.6510387000001	0.59772348
October	499858.14977494	-0.028369999999999996	-0.09982888000000001	-141.85022505999993	0.35729397999999996
November	500330.6231462799	0.06612459999999999	0.04441746	330.62314626	0.10853568
December	499625.70743883995	-0.07485852	-0.12982462000000003	-374.2925611600001	0.27483033999999995
January	496579.6217787201	-0.68407566000000002	-0.8408555400000001	-3420.37822128	0.7838993400000003
February	500481.62270556	0.09632448	-0.017436379999999994	481.6227055599998	0.5688048399999999
March	499226.8133697798	-0.15463730000000003	-0.2280089	-773.1866302200002	0.3668574399999999
April	500172.8252201	0.034565040000000005	-0.029082780000000006	172.82522009999994	0.31823910000000005
May	500330.7563962	0.06615128000000002	0.044591220000000015	330.7563961999999	0.10780028000000001
Mean	499536.8298657467	-0.09263402000000001	-0.17005592888888887	-463.17013425555564	0.3871093866666666
EUR/USD					
September	499999.4969057201	-1.0062000000000001E-4	-6.157800000000001E-4	-0.5030942799999999	0.00257572
October	500085.45396171993	0.01709084	0.01480834	85.45396172	0.0114124
November	500004.2460931	8.492000000000003E-4	7.166400000000002E-4	4.2460931	6.627799999999999E-4
December	499989.229266999	-0.00215534	-0.00447764	-10.7770733	0.011611439999999997
January	499961.7231401	-0.0076553799999999997	-0.009639100000000001	-38.27685989999999	0.009918539999999998
February	499983.5617210199	-0.0032876800000000007	-0.00489492	-16.438278980000003	0.00803674
March	500005.13292147993	0.0010265599999999997	6.659200000000001E-4	5.132921480000001	0.00180298
April	500036.7297706401	0.007345980000000002	0.0052756	36.72977064	0.010352160000000001
May	499956.9817769999	-0.00860358	-0.01095746	-43.018223	0.011769019999999998
Mean	500002.5054686089	5.011088888888897E-4	-0.0010131555555555555	2.505468608888889	0.007571308888888875
GBP/CHF					
September	499991.05066842	-0.0017897799999999997	-0.002640719999999999	-8.94933158	0.00425456
October	499990.10275150015	-0.0019795399999999997	-0.00401338	-9.897248500000003	0.01016964
November	499995.85429436015	-8.2916E-4	-0.0010413999999999996	-4.145705640000002	0.0010614000000000005
December	499959.9088071598	-0.008018160000000002	-0.009977640000000003	-40.09119283999999	0.009797000000000004
January	499995.9488260201	-8.102600000000001E-4	-0.004371899999999999	-4.051173980000001	0.017808599999999997
February	500017.0652941	0.003413	0.00230324	17.065294100000006	0.005549040000000001
March	499923.1017202802	-0.015379700000000005	-0.01996156	-76.89827971999998	0.02290995999999997
April	499997.0029846199	-5.994000000000001E-4	-0.0012261400000000001	-2.9970153799999997	0.0031339200000000005
May	499987.35471798	-0.0025290199999999994	-0.003109360000000001	-12.645282019999998	0.0029015200000000007
Mean	499984.1544516044	-0.0031691133333333343	-0.0048932066666666667	-15.845548395555552	0.008620626666666666
GBP/USD					
September	499932.05480936	-0.013589079999999998	-0.01720388	-67.94519063999999	0.01807418
October	500009.84492603986	0.0019690399999999996	8.816799999999999E-4	9.84492604	0.005436839999999998
November	499926.02897891996	-0.014794179999999997	-0.017995079999999997	-73.97102108	0.01600444
December	499973.5672079202	-0.005286519999999998	-0.00885794	-26.432792079999995	0.017857259999999996
January	499983.79253069987	-0.0032414799999999997	-0.00460304	-16.207469299999996	0.0068076000000000005
February	500000.4931496201	9.861999999999997E-5	-6.535200000000001E-4	0.49314961999999996	0.0037608800000000007
March	499939.69243998005	-0.012061539999999999	-0.014931880000000002	-60.30756001999999	0.014351560000000003
April	499989.79533470003	-0.0020409399999999993	-0.00307596	-10.2046653	0.005174840000000001
May	499976.3758217	-0.004724840000000001	-0.006367379999999999	-23.624178299999997	0.008212400000000002
Mean	499970.18279988226	-0.005963435555555553	-0.008089666666666669	-29.817200117777773	0.010631111111111111
Total mean	499899.88749893697	-0.020022496	-0.036735647999999996	-100.11250106355557	0.08356577333333333