

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

	Wealth	Return	Fitness	Profit	MDD
EUR/GBP					
September	500019.53857228	0.0039077	0.003204700000000001	19.538572279999997	0.0035148
October	500026.68915242003	0.00533782	0.003787400000000002	26.68915242	0.007751960000000001
November	500132.6764819202	0.02653534	0.024824799999999998	132.67648192	0.008552220000000001
December	500037.95288052	0.0075905600000000005	0.0054429000000000005	37.952880519999994	0.010738480000000003
January	500068.5263449199	0.013705240000000002	0.011699819999999998	68.52634492000001	0.0100273
February	500020.4867646799	0.00409732	6.7440000000000003E-5	20.486764679999997	0.020149519999999997
March	499883.7272708998	-0.02325456	-0.028712660000000004	-116.27272909999999	0.027290179999999994
April	499999.9126973202	-1.7459999999999972E-5	-0.0010931600000000001	-0.08730267999999991	0.005378280000000002
May	499969.87882852	-0.0060241800000000005	-0.0075458800000000005	-30.12117148	0.007608160000000003
Mean	500017.7098881645	0.0035419755555555566	0.0012972622222222222	17.70988816444445	0.011223433333333331
EUR/JPY					
September	498599.05503704	-0.28018901999999996	-0.60557366000000001	-1400.9449629599999	1.6269234999999993
October	497024.3133143599	-0.59513732	-0.86835948000000001	-2975.6866856399993	1.3661106999999995
November	502792.3274395999	0.55846556	0.5061989	2792.3274395999997	0.26133288
December	502045.2482928	0.40904969999999996	0.353737460000000006	2045.2482927999995	0.27656119999999995
January	503312.33603742	0.66246722000000002	0.5840272199999998	3312.33603742	0.39220007999999995
February	498157.43761704006	-0.36851247999999986	-0.62802180000000001	-1842.5623829800002	1.2975468999999997
March	498734.44574062	-0.25311078	-0.39930979999999994	-1265.5542593799998	0.7309947
April	500468.67845805996	0.09373566000000003	0.06335371999999999	468.6784580599997	0.15190981999999997
May	500215.68653032015	0.04313726	0.018485260000000003	215.6865303199997	0.1232601
Mean	500149.94760747335	0.02998953333333338	-0.1083846866666667	149.94760747111107	0.6918710977777777
EUR/USD					
September	500003.31734605995	6.634000000000001E-4	-6.630999999999998E-4	3.3173460599999993	0.00663284
October	500162.58161804	0.03251636	0.02813395999999993	162.58161803999997	0.021911459999999997
November	500008.5362254013	0.0017072600000000002	-6.263000000000001E-4	8.536222539999997	0.01166762
December	499977.7135751799	-0.00445736	-0.009683340000000002	-22.286424819999997	0.026129979999999994
January	500144.07680948	0.028815379999999995	0.026555080000000012	144.07680948	0.011301440000000005
February	500031.72976328	0.0063460200000000001	0.00485132	31.729763279999993	0.007473059999999997
March	499979.7496769799	-0.00405	-0.0064424	-20.250323019999996	0.01196174
April	500166.95147230005	0.03339028	0.025521719999999998	166.95147229999998	0.039342779999999994
May	499863.5376337201	-0.027292559999999987	-0.03570097999999999	-136.46236628000005	0.04204226000000001
Mean	500037.5771241756	0.0075154200000000001	0.0035495511111111105	37.57712417555555	0.019829242222222224
GBP/CHF					
September	499936.39357516	-0.0127212600000000005	-0.01741198	-63.60642483999999	0.023453959999999996
October	499990.80818968	-0.0018383000000000004	-0.0061452400000000001	-9.191810319999998	0.021534220000000003
November	500032.4494229799	0.00648984	0.00564896	32.44942297999999	0.004204639999999999
December	499837.6226788597	-0.032475439999999994	-0.040233140000000002	-162.37732114	0.0387881
January	500015.48286512005	0.0030965600000000004	-0.00874036	15.48286512	0.0591847
February	499980.0566386601	-0.00398866	-0.0075490400000000002	-19.9433613400000006	0.01780152
March	499802.66872842005	-0.039466219999999996	-0.051855319999999996	-197.33127158	0.06194545999999997
April	500006.6666748	0.0013333800000000001	-1.8428000000000004E-4	6.666674799999999	0.00758794
May	500005.52339551994	0.0011047599999999998	4.80760000000000016E-4	5.52339552	0.0031200199999999994
Mean	499956.4080187999	-0.008718371111111112	-0.013998848888888894	-43.59198119999999	0.02640228444444444
GBP/USD					
September	500061.81410548004	0.0123628600000000002	0.01050022	61.81410548000004	0.009312939999999999
October	500086.41029876	0.017282099999999995	0.01531026	86.41029876	0.009858839999999997
November	499957.85330565996	-0.008429299999999997	-0.010962480000000004	-42.14669434	0.012665880000000004
December	500053.60620609997	0.010721159999999999	0.0061594399999999995	53.6062061	0.0228091
January	499901.55882550013	-0.0196882200000000003	-0.026313160000000001	-98.4411745	0.03312438
February	500008.8018351202	0.0017603400000000002	-7.337999999999995E-5	8.801835120000003	0.0091687
March	499878.09445817984	-0.024381120000000003	-0.03001704	-121.90554181999997	0.028179620000000002
April	499988.7872309197	-0.00224252	-0.00383814	-11.212769079999998	0.0079778
May	500012.7341443	0.0025468199999999996	7.7688E-4	12.7341443	0.008849779999999998
Mean	499994.4067122244	-0.0011186533333333334	-0.004273044444444446	-5.593287775555548	0.015771893333333335
Total mean	500031.2098701675	0.0062419808888888895	-0.02436195333333334	31.209870167111102	0.15301959022222222