

Table 1: Data from the DC + GA DTH algorithm with 10 000 threshold values in the pool for each currency pair from September 2013 to May 2014.

	Wealth	Return	Fitness	Profit	MDD
EUR/GBP					
September	499998.64614908	-2.7074E-4	-3.9416000000000006E-4	-1.3538509199999995	6.1686E-4
October	499967.59701181995	-0.00648066	-0.009143300000000002	-32.40298817999999	0.013313860000000002
November	500049.67910228	0.009935860000000001	0.009249980000000003	49.67910228000001	0.003429379999999997
December	499980.57215798006	-0.003885519999999998	-0.007361579999999999	-19.427842020000003	0.017380100000000002
January	500028.07852618	0.0056156600000000015	-0.0031240200000000012	28.07852617999999	0.043698600000000004
February	500038.8420347801	0.007768360000000002	0.005512539999999999	38.84203477999999	0.011279499999999996
March	499984.71633906	-0.0030567400000000005	-0.00401128	-15.283660939999999	0.004772840000000001
April	500001.28369718	2.5677999999999999E-4	-7.039999999999999E-6	1.28369718	0.00131902
May	499987.29070758	-0.00254182	-0.003189619999999998	-12.709292419999999	0.003238580000000001
Mean	500004.07841399335	8.156866666666673E-4	-0.0013853866666666663	4.078413993333334	0.011005415555555557
EUR/JPY					
September	499341.5104793001	-0.13169791999999997	-0.40888740000000007	-658.4895207	
October	499100.25749344	-0.17994845999999998	-0.33821007999999997	-899.7425065599996	
November	501307.96915732	0.26159380000000001	0.22445785999999998	1307.96915732	0.18567992000000003
December	499968.5027618	-0.0062994	-0.02553955999999985	-31.497238200000005	0.09620054000000001
January	498987.8557501801	-0.20242888000000003	-0.36530531999999993	-1012.1442498199999	0.81438238
February	501389.05946096004	0.27781193999999999	0.1100517	1389.0594609599998	0.8388008
March	502455.46846821986	0.49109371999999996	0.37930160000000007	2455.4684682199995	0.55896037999999999
April	500344.8111096399	0.06896228	0.03059186	344.81110961999997	0.19185177999999997
May	499731.93915086	-0.05361213999999999	-0.07682686000000001	-268.06084914	0.11607317999999997
Mean	500291.93042574666	0.05838610444444445	-0.05226291111111116	291.9304257444444	0.5532449422222223
EUR/USD					
September	500081.41724434006	0.016283420000000003	0.00520062	81.41724434000001	0.05541456000000001
October	499994.23000760004	-0.001154	-0.0013922200000000004	-5.7699924	0.0011912799999999999
November	500001.0908339401	2.182E-4	1.7150000000000002E-4	1.0908339400000002	2.3341999999999994E-4
December	500055.851053	0.011170260000000003	0.009946680000000001	55.851052999999986	0.0061178399999999985
January	499553.96450067987	-0.08920712000000003	-0.10841560000000003	-446.03549932000004	0.09604256
February	500042.29386634	0.0084588	0.007206619999999998	42.29386634	0.00626094
March	499959.0740384999	-0.00818522	-0.010889659999999999	-40.92596150000001	0.013522099999999999
April	499998.6913751599	-2.6169999999999996E-4	-4.2394000000000004E-4	-1.3086248400000002	8.110000000000002E-4
May	499806.63336396	-0.03867327999999999	-0.05188906	-193.36663603999997	0.0660788
Mean	499943.69403150224	-0.011261182222222223	-0.016720562222222225	-56.305968497777776	0.02729694444444443
GBP/CHF					
September	499995.98717269994	-8.025800000000001E-4	-0.00250638	-4.0128273000000005	0.008519080000000002
October	499955.92328314	-0.00881536	-0.01607286	-44.07671686000001	0.03628742000000001
November	499813.9234716999	-0.03721536	-0.05424479999999998	-186.07652829999998	0.08514735999999999
December	500001.5192270601	3.0386E-4	2.7075999999999994E-4	1.51922706	1.6543999999999996E-4
January	499962.21541764	-0.007556939999999999	-0.01665018	-37.784582359999999	0.04546638
February	499986.7246188799	-0.0026550599999999995	-0.00413078	-13.275381120000002	0.007378779999999998
March	500116.71781477996	0.023343579999999996	0.01905874	116.71781477999997	0.021424279999999997
April	500026.5073867602	0.0053014400000000002	0.00334214	26.507386760000003	0.009796479999999998
May	499848.2863528601	-0.030342719999999993	-0.038986660000000006	-151.71364714	0.04321966
Mean	499967.53386061336	-0.006493237777777777	-0.012213335555555555	-32.46613938666667	0.028600542222222223
GBP/USD					
September	500063.35917154	0.012671859999999997	0.011083019999999999	63.35917154	0.00794402
October	499833.8829317401	-0.03322335999999999	-0.04272007999999998	-166.11706826000002	0.04748376000000001
November	500007.20690482005	0.00144138	0.00135414	7.20690482	4.3624E-4
December	500003.7661454199	7.5322E-4	6.133999999999999E-5	3.766145419999999	0.003459459999999993
January	499723.13961078005	-0.055372099999999994	-0.08041146000000002	-276.86038922000006	0.12519680000000002
February	500000.0	0.0	0.0	0.0	0.0
March	499999.10405704	-1.7918E-4	-2.529E-4	-0.89594296	3.6854E-4
April	500004.32900028006	8.657999999999999E-4	7.65E-4	4.329000279999999	5.041199999999999E-4
May	499936.2367927999	-0.01275268	-0.015906800000000002	-63.763207200000004	0.01577092
Mean	499952.33606826887	-0.009532784444444444	-0.014003082222222222	-47.66393173111112	0.022351540000000003
Total mean	500031.9145600249	0.006382917333333337	-0.019317055555555556	31.91456002444443	0.12849987688888892