

Table 1: Data from the DC + GA DTH algorithm with 3 thresholds for each currency pair from September 2013 to May 2014.

Wealth	Return	Fitness	Profit	MDD	
EUR/GBP					
September	500021.3301988201	0.0042661	0.003453720000000001	21.330198819999996	0.00406166
October	500016.74273989967	0.003348479999999999	0.002056739999999996	16.742739900000007	0.006459000000000001
November	500022.62718755996	0.004525479999999998	0.004165119999999998	22.627187560000003	0.0018010999999999997
December	500041.41468364	0.00828296	0.006178279999999995	41.41468364	0.010523159999999997
January	500025.03472832	0.00500696	0.0021525800000000003	25.034728320000003	0.014271679999999995
February	500016.1201329	0.0032240800000000007	-5.749599999999999E-4	16.1201329	0.018995039999999998
March	499969.02133217984	-0.0061957400000000001	-0.007810559999999999	-30.978667819999995	0.008074159999999999
April	499998.53570978006	-2.9284E-4	-0.0012664199999999999	-1.4642902200000003	0.004867580000000001
May	499981.80557524005	-0.0036387800000000007	-0.00465572	-18.194424759999993	0.005084019999999999
Mean	500010.29247648217	0.0020585222222222222	4.109755555555556E-4	10.292476482222225	0.008237488888888887
EUR/JPY					
September	499048.45630902005	-0.19030866	-0.364258080000000004	-951.5436909800001	0.8697467000000002
October	497572.49698727985	-0.48550055999999997	-0.7237278999999998	-2427.5030127200007	1.1911364999999998
November	501603.3307979601	0.320666120000000005	0.2951419	1603.3307979599997	0.12762136000000002
December	499282.12812130013	-0.14357442	-0.20944505999999996	-717.8718786999999	0.32935312000000001
January	503094.29547664	0.61885906	0.54145808	3094.295476639999	0.38700461999999997
February	499106.31995331997	-0.178736000000000003	-0.36793716000000004	-893.6800466799999	0.9460057999999997
March	499767.4760503601	-0.04650486	-0.129450880000000005	-232.52394964000004	0.41473006000000007
April	500676.5854916999	0.13531708	0.08774006	676.5854916999998	0.23788505999999999
May	500170.32325324015	0.03406464	0.0091336800000000003	170.32325324	0.12465496000000004
Mean	500035.71249342454	0.007142488888888897	-0.09570503999999999	35.71249342444418	0.5142375755555555
EUR/USD					
September	499999.87071750016	-2.5819999999999998E-5	-0.0015998199999999998	-0.12928249999999994	0.0078697
October	500114.81355312007	0.022962720000000002	0.019831940000000003	114.81355312	0.01565354
November	500012.4502485601	0.0024900200000000008	0.0016223399999999997	12.450248560000002	0.004338599999999999
December	499974.5087361801	-0.0050983000000000001	-0.009369679999999998	-25.49126382	0.021357139999999997
January	499968.15550079994	-0.0063689000000000002	-0.00860858	-31.8444992000000005	0.011198179999999997
February	500026.3144972	0.0052629000000000002	0.0034386	26.314497200000005	0.00912142
March	499995.98147396	-8.0368000000000001E-4	-0.002020108	-4.01852604	0.0060871
April	500075.4942467601	0.015098799999999999	0.0110397200000000001	75.49424676	0.02029564
May	499955.6904687	-0.008861959999999997	-0.011381079999999998	-44.30953129999999	0.012596140000000002
Mean	500013.6977158644	0.0027395311111111112	3.2804000000000107E-4	13.697715864444447	0.012057495555555554
GBP/CHF					
September	499971.3938268401	-0.005721199999999999	-0.00751088	-28.606173159999997	0.00894828
October	499986.1874728	-0.0027625000000000006	-0.0058302400000000001	-13.8125272	0.015338839999999996
November	500031.67405275995	0.0063349000000000001	0.0055429000000000001	31.674052759999995	0.00395958
December	499913.37499799987	-0.017325019999999997	-0.021763659999999997	-86.62500199999998	0.02219366
January	499994.49414504017	-0.0011011599999999995	-0.008388959999999999	-5.5058549600000001	0.0364391
February	500020.9299655402	0.00418598	0.0016375200000000004	20.92996554	0.01274238
March	499891.7873794799	-0.021642460000000002	-0.02824765999999999	-108.21262052000002	0.033025940000000004
April	500016.0292130999	0.00320584	0.0012625000000000004	16.029213099999996	0.00971668
May	499992.8763384798	-0.00142466	-0.0018858799999999997	-7.1236615200000015	0.002305899999999996
Mean	499979.86082133773	-0.0040278088888888895	-0.007242706666666666	-20.139178662222222	0.016074484444444443
GBP/USD					
September	500045.95169793995	0.00919032	0.0078161000000000001	45.951697939999995	0.00687104
October	500073.11803872004	0.0146236800000000002	0.012769439999999998	73.11803871999997	0.009270840000000002
November	499964.1269427799	-0.0071745799999999997	-0.00935966	-35.87305721999999	0.010925360000000002
December	500030.34853546007	0.0060696399999999985	0.0022185399999999997	30.348535460000004	0.019256000000000002
January	499949.73657324025	-0.0100527000000000001	-0.01325272	-50.263426759999994	0.01600032
February	500007.65748188004	0.0015315200000000002	2.8139999999999985E4	7.657481880000002	0.006250479999999999
March	499911.29790511995	-0.0177404	-0.022290599999999997	-88.70209487999999	0.022750679999999995
April	500013.1571360201	0.0026314000000000003	0.0015573999999999998	13.157136019999998	0.005369820000000001
May	499979.8803521801	-0.00402394	-0.005556439999999998	-20.119647819999997	0.007662719999999999
Mean	499997.25274037116	-5.4945111111111108E-4	-0.0028685044444444444	-2.74725962888889	0.011595251111111111
Total mean	500007.36324949603	0.0014726564444444467	-0.02101544711111111	7.36324949599995	0.11244045911111109