

Table 1: Data from the DC + GA DTH algorithm with 5 thresholds for each currency pair from September 2013 to May 2014.

	Wealth	Return	Fitness	Profit	MDD
EUR/GBP					
September	500022.58397482	0.0045168199999999995	0.00374804	22.58397482	0.00384386
October	500010.05832775997	0.0020116999999999995	0.00103264	10.058327759999996	0.0048951199999999985
November	500010.52617900015	0.0021052	0.0019205799999999999	10.526179000000003	9.233599999999999E-4
December	500034.2646249199	0.0068528799999999999	0.0052061199999999998	34.26462492	0.008234000000000002
January	500024.3022422799	0.0048604200000000001	0.0025757600000000003	24.302242280000005	0.011423180000000003
February	500010.1607981801	0.00203222	-0.0014053599999999996	10.160798179999999	0.01718752
March	499986.18880092	-0.0027622	-0.0035331200000000003	-13.81119908	0.00385436
April	500000.94498556	1.8900000000000004E-4	-4.9383999999999996E-4	0.9449855599999998	0.0034143000000000001
May	499983.92693477985	-0.0032146400000000001	-0.0041247999999999999	-16.07306522	0.00455138
Mean	500009.2174298021	0.0018434888888888893	5.473355555555556E-4	9.217429802222224	0.006480786666666667
EUR/JPY					
September	499205.8734412802	-0.15882533999999995	-0.30684903999999999	-794.12655872	0.7401187400000002
October	498119.78659582	-0.37604268000000001	-0.58341500000000001	-1880.2134041799998	1.0368613400000002
November	500937.8024703601	0.18756044	0.16129672	937.8024703600001	0.1313191
December	499866.37524898	-0.026724959999999992	-0.09609665999999997	-133.62475102000005	0.34685840000000007
January	502755.74538406014	0.55114903999999999	0.47706670000000002	2755.7453840600006	0.37041201999999984
February	499833.7577201999	-0.033248480000000001	-0.21054014000000001	-166.2422798	0.88645834000000001
March	499785.5931218	-0.042881339999999976	-0.10913734000000005	-214.406878200000005	0.33127989999999999
April	500724.0063271599	0.14480128000000003	0.08901301999999997	724.00632716	0.27894146
May	500160.17385746003	0.032034739999999999	0.007275739999999976	160.1738574599997	0.12379554000000002
Mean	500154.3460185689	0.030869188888888888	-0.06348733333333331	154.3460185688898	0.47178275999999997
EUR/USD					
September	500000.91100779996	1.8214000000000001E-4	-0.00142044	0.9110077999999996	0.0080131
October	500116.7445998601	0.023348920000000006	0.02022568000000001	116.74459986000002	0.015616219999999998
November	500014.0664907199	0.0028133599999999996	0.0023127200000000003	14.06649071999997	0.0025031399999999999
December	499980.61529273994	-0.0038769800000000001	-0.0074153600000000001	-19.384707260000003	0.01769202000000001
January	499953.53151436	-0.0092935999999999999	-0.011787599999999999	-46.46848564	0.012470940000000002
February	500012.4779689398	0.00249564	0.00139698	12.477968940000004	0.005492880000000001
March	500001.62186028005	3.2438000000000004E-4	-6.393999999999999E-4	1.6218602800000002	0.00481872
April	500058.72521302005	0.011745019999999997	0.0083778400000000001	58.72521302000001	0.016835899999999994
May	499958.51095638	-0.00829784	-0.010628539999999999	-41.489043620000004	0.0116537
Mean	500010.8005449	0.0021601155555555553	4.6846666666666832E-5	10.800544900000004	0.01056629111111112
GBP/CHF					
September	499979.41206976003	-0.00411762	-0.00573916	-20.587930240000002	0.00810766
October	499986.26260265993	-0.0027474799999999999	-0.0056282000000000001	-13.737397340000006	0.014403539999999998
November	499993.27659725986	-0.0013446399999999998	-0.0018480799999999993	-6.723402739999999	0.0025169400000000001
December	499924.4196287202	-0.015116119999999997	-0.018890960000000001	-75.58037128	0.01887408
January	499995.5877343598	-8.825000000000003E-4	-0.0067115600000000001	-4.4122656400000001	0.02914572
February	500023.66018012	0.0047320400000000002	0.00216468	23.660180119999996	0.01283658
March	499913.12829926005	-0.01737438	-0.022649120000000002	-86.87170074	0.026374140000000004
April	500004.6646076399	9.329999999999999E-4	-4.0772000000000003E-4	4.664607639999999	0.00670324
May	499994.44351316005	-0.00111126	-0.0014477399999999999	-5.556486840000002	0.0016821800000000001
Mean	499979.42835921544	-0.0041143288888888889	-0.006795317777777778	-20.571640784444444	0.013404897777777779
GBP/USD					
September	500037.75090717996	0.00755016	0.00645452	37.75090717999999	0.0054784600000000002
October	500040.30327228	0.0080606399999999999	0.0063377000000000001	40.303272279999995	0.0086149799999999998
November	499946.68692967994	-0.0106626000000000001	-0.0132286800000000001	-53.313070320000001	0.0128306
December	500021.92413137987	0.00438486	9.435400000000002E-4	21.92413138	0.017206600000000002
January	499956.04910351994	-0.0087902	-0.01131778	-43.950896480000004	0.012637979999999998
February	500003.7645801601	7.5286E-4	-2.6094E-4	3.7645801600000004	0.0050691
March	499924.8001644401	-0.01503998	-0.018987960000000005	-75.199835560000001	0.01974004
April	499999.72649689985	-5.4740000000000007E-5	-0.00100296	-0.27350310000000003	0.0047413
May	499975.24470272	-0.0049510799999999999	-0.0067157400000000001	-24.755297280000008	0.008823379999999997
Mean	499989.58336536225	-0.0020833422222222222	-0.004197588888888889	-10.416634637777783	0.010571382222222222
Total mean	500028.67514356977	0.005735024444444443	-0.014777211555555553	28.67514356977779	0.010256122355555554