

Table 1: Data from the DC + GA DTH algorithm with 10 thresholds for each currency pair from September 2013 to May 2014.

Wealth	Return	Fitness	Profit	MDD	
EUR/GBP					
September	500021.97963361995	0.004395880000000001	0.0036256199999999995	21.97963362	0.0038510600000000008
October	500015.1319745401	0.00302644	0.0023984400000000004	15.131974539999998	0.00313994
November	500010.41495627986	0.00208296	0.00190454	10.414956279999997	8.921800000000003E-4
December	500014.14134675986	0.0028282599999999995	0.0017763400000000002	14.141346760000001	0.00525984
January	500021.7717850001	0.004354420000000001	0.0024928999999999997	21.771785	0.009307340000000002
February	500011.07548222	0.002215120000000001	-5.2692E-4	11.075482219999996	0.013710060000000003
March	499991.6591807	-0.00166812	-0.0021956399999999996	-8.340819300000003	0.00263748
April	500001.89737018006	3.795000000000001E-4	-1.1238000000000003E-4	1.8973701800000007	0.0024591999999999995
May	499989.6421682802	-0.0020715999999999994	-0.0027394600000000004	-10.357831720000002	0.0033398999999999994
Mean	500008.6348775089	0.001726984444444445	7.359377777777775E-4	8.634877508888888	0.004955222222222223
EUR/JPY					
September	499370.03229664	-0.12599349999999998	-0.24857458	-629.9677033599997	0.61290542
October	499038.76773592	-0.19224648	-0.32700297999999994	-961.23226408	0.6737829200000001
November	500968.8318600202	0.19376638	0.17374946000000002	968.8318600199999	0.10008484
December	499198.6750100001	-0.16026496	-0.22662062000000002	-801.32499	0.33177845999999994
January	496913.91394749994	-0.6172172600000001	-0.7928628999999997	-3086.0860525000003	0.8782285599999998
February	500253.7762879799	0.0507553	-0.10161298000000002	253.7762879599999	0.76184092
March	499514.3860244	-0.09712282	-0.1651118	-485.6139756	0.33994502
April	500308.10531688	0.061621100000000005	-0.0029482799999999997	308.10531688	0.3228467
May	500185.6070949999	0.037121359999999985	0.0125679	185.60709499999993	0.12276758000000003
Mean	499528.0106193712	-0.09439787555555558	-0.1864907533333333	-471.9893806311112	0.4604644911111111
EUR/USD					
September	499999.65048707987	-6.989999999999999E-5	-9.611400000000001E-4	-0.34951291999999995	0.0044564
October	500089.9024496199	0.0179805	0.015610079999999995	89.90244962000003	0.011851840000000002
November	500009.08860875986	0.0018177400000000004	0.0015213999999999998	9.08860876	0.00148202
December	499988.62089782	-0.0022758800000000005	-0.004747100000000001	-11.379102180000002	0.012356420000000002
January	499993.95054138004	-0.0012098800000000002	-0.0025892399999999999	-6.049458619999999	0.0068966999999999999
February	499992.8274478801	-0.0014345199999999997	-0.0027580600000000005	-7.172521199999999	0.00661814
March	500004.63572718	9.271000000000003E-4	4.3997999999999986E-4	4.63572718	0.002435800000000001
April	500041.6669542601	0.00833344	0.006137880000000001	41.66695426000001	0.010977360000000002
May	499964.2909202598	-0.0071417999999999985	-0.009120259999999998	-35.70907974	0.009892280000000002
Mean	500009.4037815822	0.0018807555555555562	3.9261555555555514E-4	9.40378158222223	0.00744077333333334
GBP/CHF					
September	499987.03486064	-0.0025930199999999997	-0.0036986599999999999	-12.965139360000002	0.00552816
October	499990.9649442802	-0.0018069399999999993	-0.00372462	-9.03505572	0.009588039999999999
November	499993.66957342013	-0.0012661000000000003	-0.0016199799999999994	-6.330426580000001	0.0017692999999999995
December	499951.1198691001	-0.009776079999999998	-0.0121318600000000005	-48.880130900000002	0.011779240000000002
January	499992.57044764	-0.0014859	-0.005799400000000001	-7.42955236	0.021567419999999993
February	500014.0915725	0.0028183399999999999	0.00139886000000000005	14.091572500000001	0.0070971199999999976
March	499927.2144069199	-0.014557140000000001	-0.018944359999999993	-72.78559308	0.021936140000000007
April	500000.22070704	4.4080000000000107E-5	-5.0246E-4	0.22070704000000008	0.00273266
May	499992.36213769997	-0.0015275200000000003	-0.0019271199999999996	-7.637862299999999	0.0019974999999999997
Mean	499983.2498354711	-0.0033500311111111115	-0.005216622222222222	-16.75016452888889	0.009328422222222222
GBP/USD					
September	499992.04543684	-0.0015909000000000001	-0.0029808599999999997	-7.954563159999997	0.006950079999999998
October	500018.6335543599	0.0037266999999999995	0.00229872	18.63355436	0.007140040000000003
November	499929.9985679201	-0.014000280000000002	-0.017022699999999998	-70.00143207999999	0.015111979999999999
December	499999.32473312004	-1.3500000000000003E-4	-0.0033957599999999999	-0.67526688000000008	0.016303340000000003
January	499978.6016574601	-0.0042795999999999999	-0.0057774999999999998	-21.398342539999994	0.0074891800000000015
February	500001.5726500601	3.1452E-4	-5.703600000000001E-4	1.5726500599999997	0.0044245000000000005
March	499928.1893768201	-0.014362099999999997	-0.017895340000000003	-71.81062317999998	0.01766608
April	499990.59507374006	-0.0018808799999999995	-0.0029211400000000005	-9.404926260000002	0.0052004600000000005
May	499977.1893272802	-0.0045621599999999999	-0.006088000000000001	-22.810672720000003	0.00762938
Mean	499979.57226417784	-0.0040855222222222223	-0.006039215555555556	-20.427735822222218	0.00976833777777778
Total mean	499901.7742756223	-0.01964513777777778	-0.03932360755555554	-98.22572437822224	0.09839233333333335