

Table 1: Data from the DC + GA DTH algorithm with 1000 threshold values in the pool for each currency pair from September 2013 to May 2014.

	Wealth	Return	Fitness	Profit	MDD
EUR/GBP					
September	500035.2659694401	0.0070531599999999976	0.00563016	35.26596943999999	0.007115300000000002
October	500027.6294490798	0.0055258400000000001	0.00423042	27.62944908	0.006477239999999996
November	500013.8820936201	0.00277636	0.0024048799999999994	13.88209362	0.0018577000000000005
December	499952.5730214	-0.00948538	-0.011803159999999997	-47.42697860000001	0.011589060000000002
January	500062.25746935996	0.012451559999999999	0.011466739999999998	62.257469359999995	0.004923619999999999
February	500013.08334286005	0.0026167000000000001	-0.00124716	13.083342860000002	0.019319119999999995
March	499913.72427571996	-0.017255079999999992	-0.02131612	-86.27572427999999	0.020304680000000006
April	499998.60212577984	-2.7948E-4	-0.00122648	-1.3978742200000005	0.004734400000000001
May	499973.5006860199	-0.0052998	-0.0066460799999999995	-26.499313979999993	0.0067313
Mean	499998.9464925866	-2.106799999999995E-4	-0.002056311111111111	-1.0535074133333344	0.009228046666666665
EUR/JPY					
September	499369.56183304	-0.126087619999999998	-0.38072853999999995	-630.4381669600002	1.2732042799999999
October	497217.41067936004	-0.55651789999999998	-0.8003432	-2782.5893206400006	1.2191265199999999
November	502758.56082767993	0.5517121999999999	0.50517848	2758.5608276799994	0.23266813999999994
December	501460.8489901998	0.29216986	0.24065909999999996	1460.8489901600003	0.25755325999999995
January	503127.60336938	0.62552072000000001	0.5492772000000001	3127.60336938	0.3812171800000001
February	498182.76993272	-0.36344604	-0.6109969400000002	-1817.2300673	1.2377548399999998
March	499847.09557066	-0.03058086	-0.0828948	-152.90442936000002	0.26156964000000005
April	499566.6128881399	-0.08667739999999999	-0.12449339999999999	-433.38711186	0.18907953999999996
May	500417.78814314003	0.08355760000000002	0.058519980000000006	417.78814314000005	0.12518868
Mean	500216.47247048	0.043294506666666704	-0.07175801333333333	216.472470471111	0.5752624533333333
EUR/USD					
September	500003.19984987995	6.399600000000003E-4	-6.4072E-4	3.19984988	0.006403400000000001
October	500163.36300954	0.032672620000000006	0.0270625	163.36300954	0.028050660000000005
November	500002.97879655997	5.9576E-4	1.0714000000000001E-4	2.97879656	0.00244314
December	499956.04427648	-0.00879112	-0.01513914	-43.95572352	0.031740060000000001
January	500111.93072176	0.022386140000000006	0.02065674	111.93072176000004	0.008647099999999998
February	500029.9463244	0.0059892400000000024	0.0039650200000000002	29.946324399999998	0.010121299999999998
March	500019.7963512	0.003959239999999999	0.0021403000000000004	19.796351200000004	0.009094819999999998
April	499994.3953955799	-0.00112096	-0.0033804199999999994	-5.604604419999999	0.011297340000000003
May	499943.63777642	-0.011272419999999995	-0.014495120000000002	-56.36222358	0.016113400000000003
Mean	500025.03250020224	0.005006495555555558	0.002252922222222221	25.03250020222223	0.013767913333333333
GBP/CHF					
September	499964.0404508401	-0.0071918800000000001	-0.009378	-35.95954916	0.010930400000000002
October	499992.87587393983	-0.0014248000000000002	-0.00538944	-7.124126059999997	0.019822699999999995
November	500019.53977008	0.00390792	0.0033084399999999997	19.539770079999993	0.0029978400000000003
December	499865.5454078	-0.026890900000000006	-0.03337802	-134.45459219999998	0.032435460000000006
January	500000.0693198799	1.3840000000000128E-5	-0.003977659999999999	0.0693198799999997	0.01995766
February	500011.06291612	0.0022125800000000004	-0.0018777599999999998	11.06291612	0.0204516
March	499865.78427697986	-0.026843139999999998	-0.03525449999999999	-134.21572302	0.042056980000000001
April	500001.45853607985	2.9168E-4	-7.303400000000003E-4	1.4585360800000007	0.00511002
May	500010.2706203599	0.0020541399999999994	0.0014253399999999998	10.27062036	0.0031441800000000003
Mean	499970.07190800883	-0.005985617777777779	-0.009472437777777778	-29.92809199111111	0.017434093333333333
GBP/USD					
September	500045.2540502399	0.009050899999999999	0.007850479999999998	45.25405024	0.0060018400000000003
October	499991.98343629995	-0.00160332000000000003	-0.00404862	-8.0165637	0.012226759999999998
November	500036.89567910007	0.007379079999999999	0.00668052	36.8956791	0.0034932
December	499833.03925134003	-0.03339218	-0.0421374	-166.96074866000004	0.043726300000000001
January	500000.34456309973	6.899999999999967E-5	-0.00280708	0.3445630999999988	0.01437998
February	500002.19954942004	4.3990000000000007E-4	-0.0014045800000000005	2.1995494200000003	0.0092223
March	499880.0769978799	-0.02398466	-0.029522660000000013	-119.92300212000002	0.02769034
April	499973.7551349201	-0.0052489799999999994	-0.00705398	-26.244865079999997	0.009025000000000005
May	499975.20723413996	-0.004958579999999999	-0.00709938	-24.79276586	0.010703959999999997
Mean	499970.9728773822	-0.0058054266666666666	-0.008838077777777778	-29.02712261777778	0.015163297777777779
Total mean	500036.299249732	0.00725985555555555624	-0.017974383555555556	36.29924973022219	0.12617116088888888