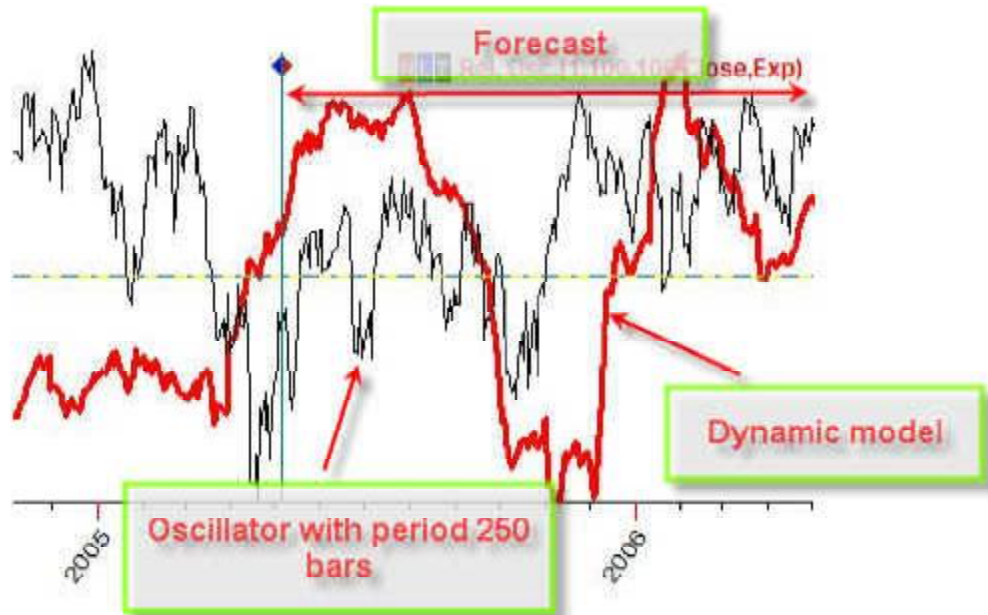


Timing Solution Back Testing Report

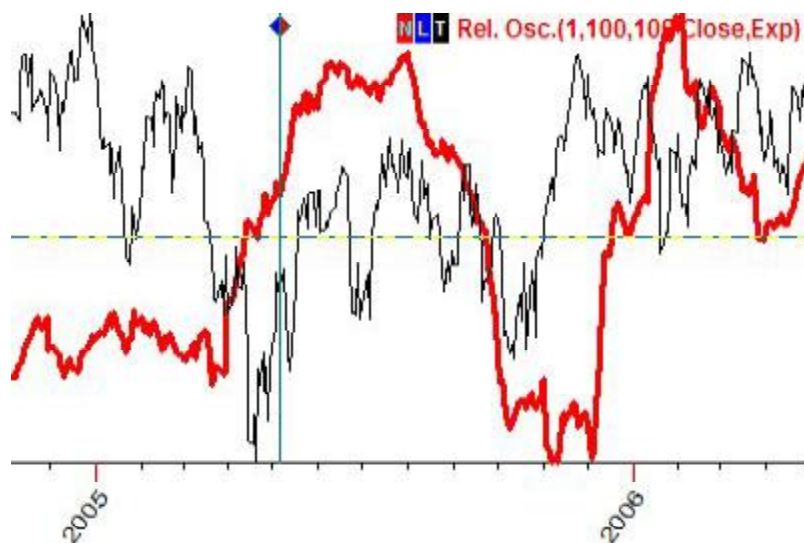


Model : dynamic_model.hpp (1/1)

Topology: 15 hidden units; **Training interval:** last 2000 price points before LBC;

Train: train 3000 steps)

Timing Solution Back Testing Report

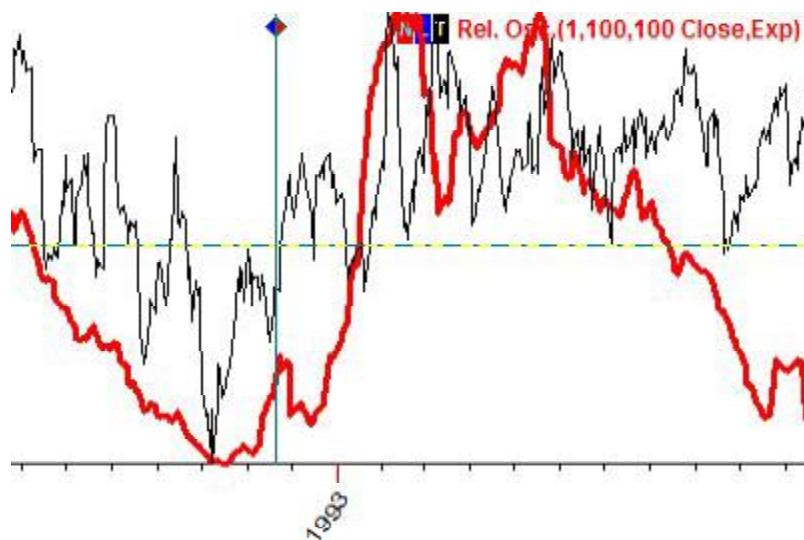


LBC : 05.06.2005 FR

Training Interval: 05.30.1997 FR - 05.06.2005 FR

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.0914



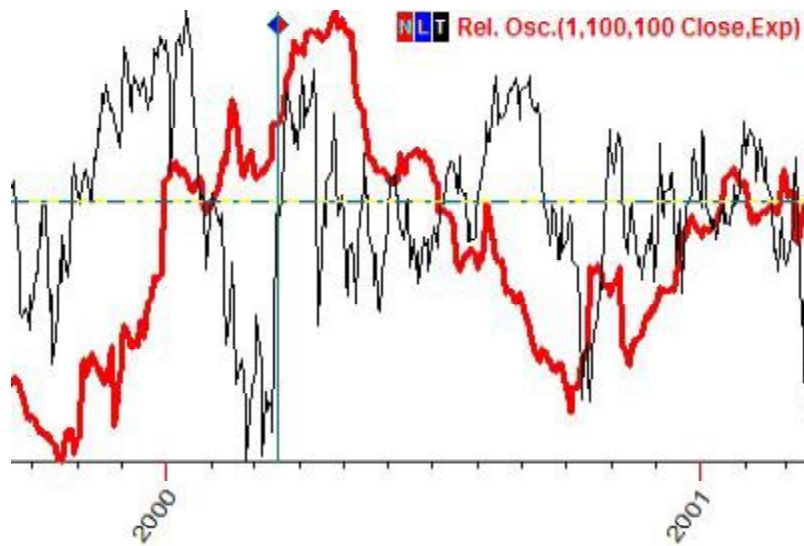
Timing Solution Back Testing Report

LBC : 11.20.1992 FR

Training Interval: 12.24.1984 MO - 11.20.1992 FR

Model Performance:

NN Model: Correlation (250 bars after LBC) = -0.2272



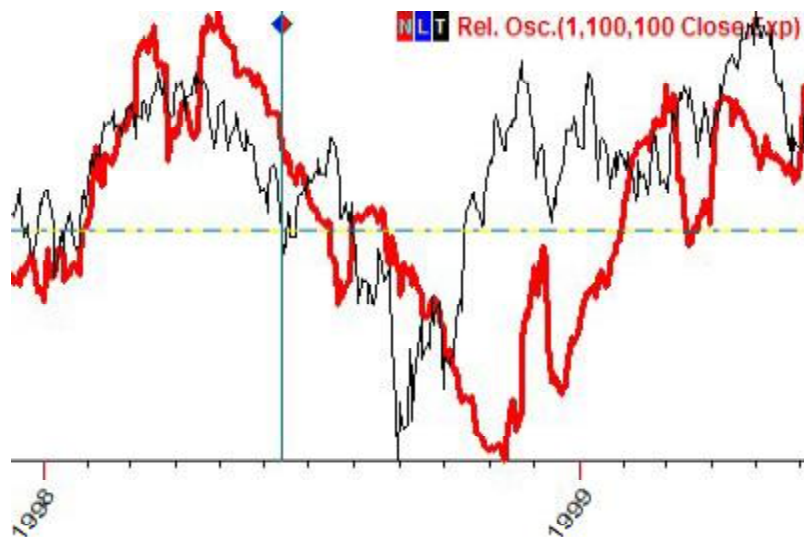
LBC : 03.17.2000 FR

Training Interval: 04.22.1992 WD - 03.17.2000 FR

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.0677

Timing Solution Back Testing Report

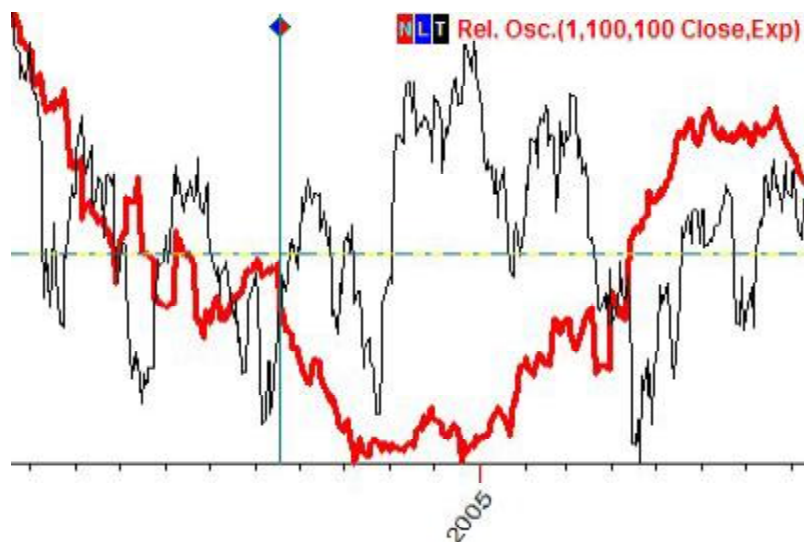


LBC : 06.12.1998 FR

Training Interval: 07.16.1990 MO - 06.12.1998 FR

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.5965



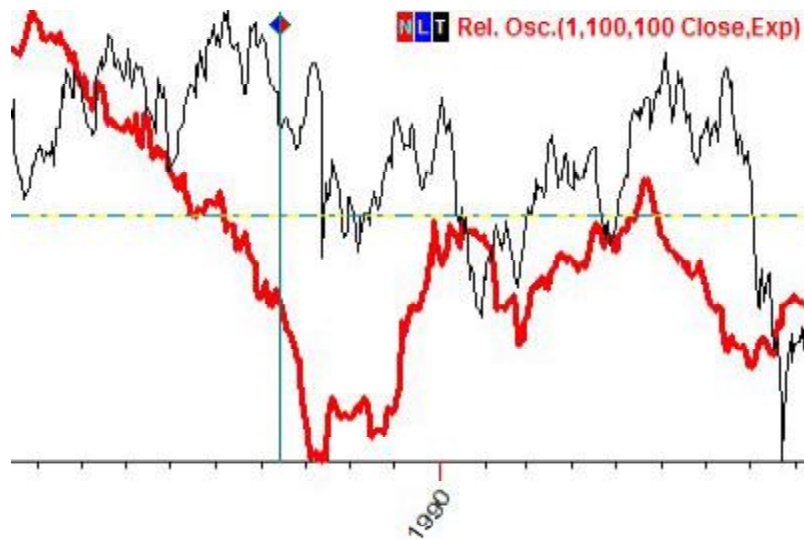
Timing Solution Back Testing Report

LBC : 08.18.2004 WD

Training Interval: 09.10.1996 TU - 08.18.2004 WD

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.1232



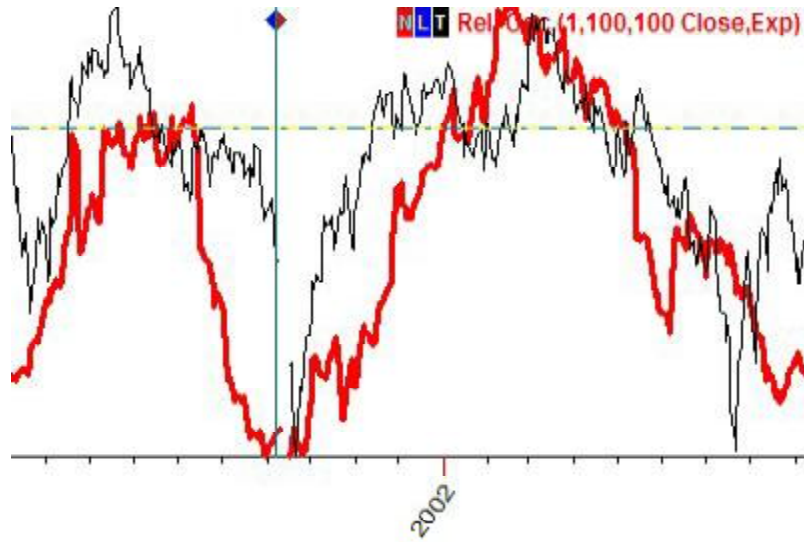
LBC : 09.13.1989 WD

Training Interval: 10.15.1981 TH - 09.13.1989 WD

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.1852

Timing Solution Back Testing Report

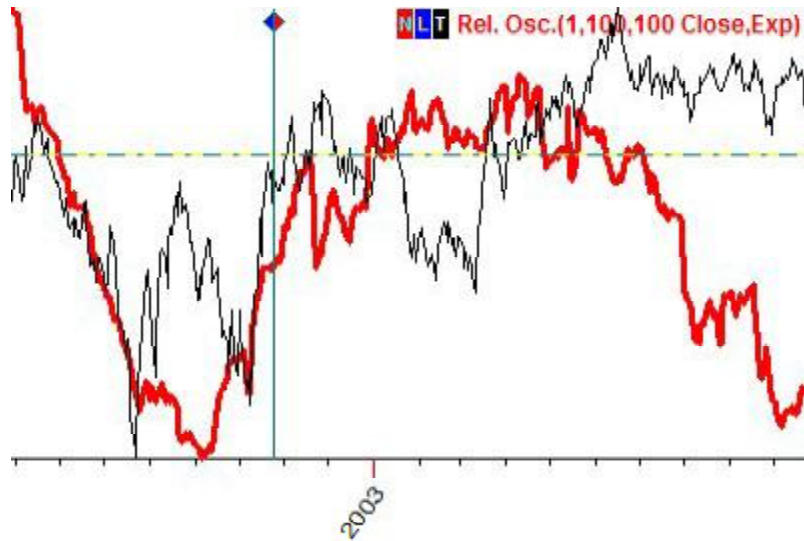


LBC : 09.07.2001 FR

Training Interval: 10.11.1993 MO - 09.07.2001 FR

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.7224



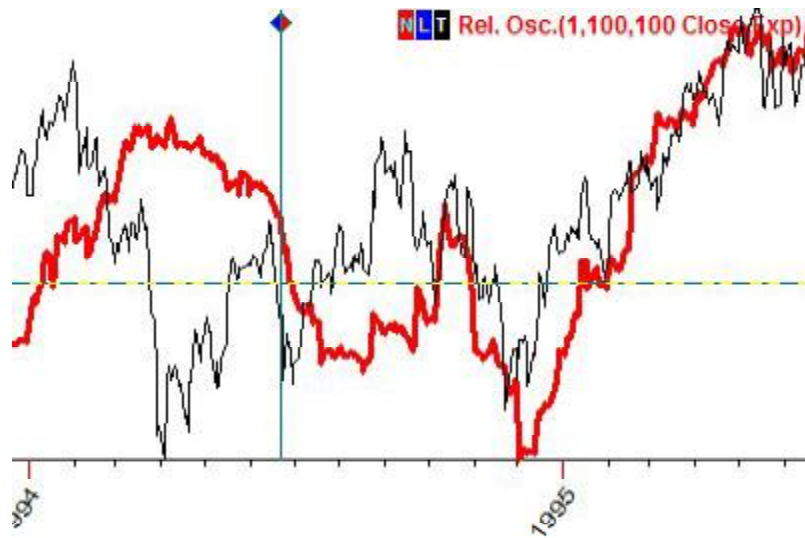
Timing Solution Back Testing Report

LBC : 10.25.2002 FR

Training Interval: 11.21.1994 MO - 10.25.2002 FR

Model Performance:

NN Model: Correlation (250 bars after LBC) = -0.7799



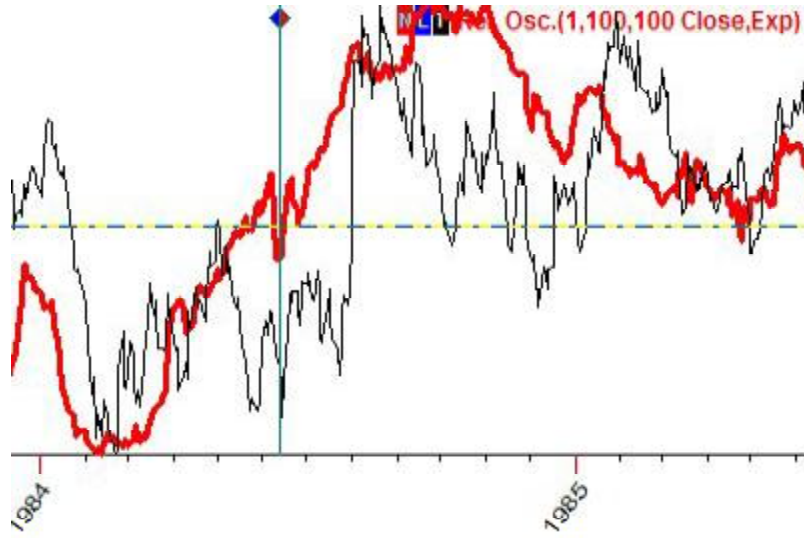
LBC : 06.22.1994 WD

Training Interval: 07.25.1986 FR - 06.22.1994 WD

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.9008

Timing Solution Back Testing Report

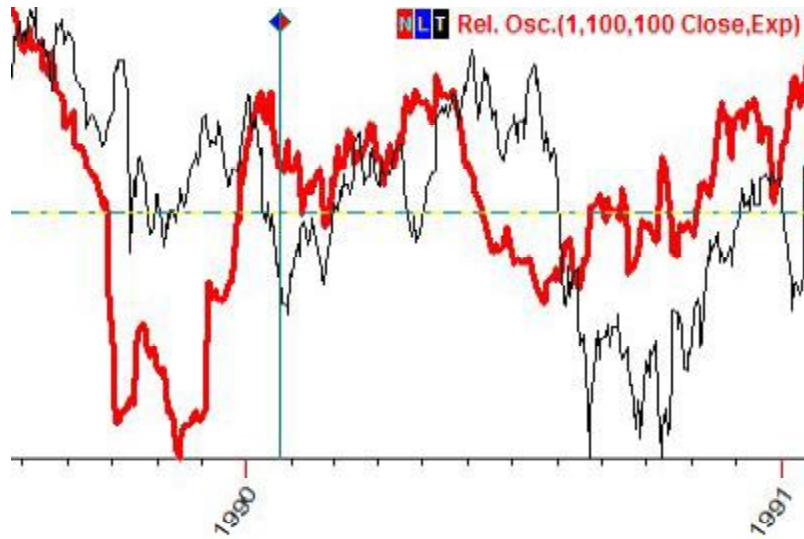


LBC : 06.13.1984 WD

Training Interval: 07.16.1976 FR - 06.13.1984 WD

Model Performance:

NN Model: Correlation (250 bars after LBC) = -0.2553



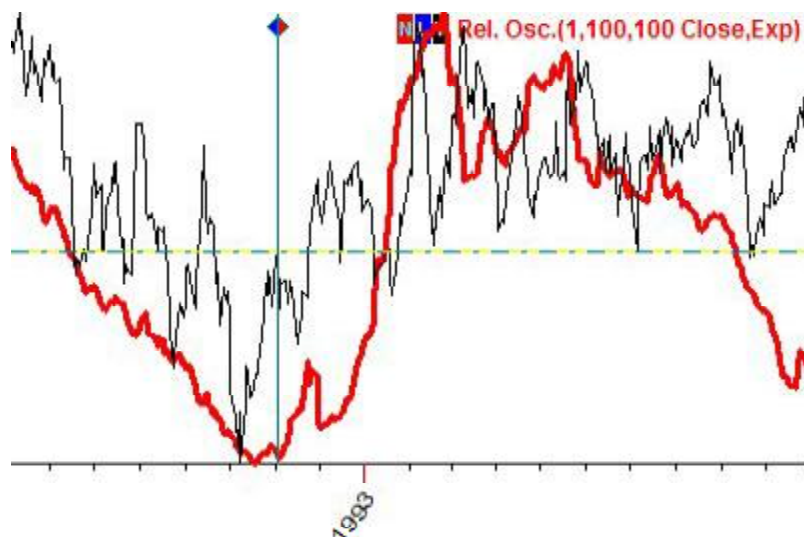
Timing Solution Back Testing Report

LBC : 01.23.1990 TU

Training Interval: 02.25.1982 TH - 01.23.1990 TU

Model Performance:

NN Model: Correlation (250 bars after LBC) = -0.2191



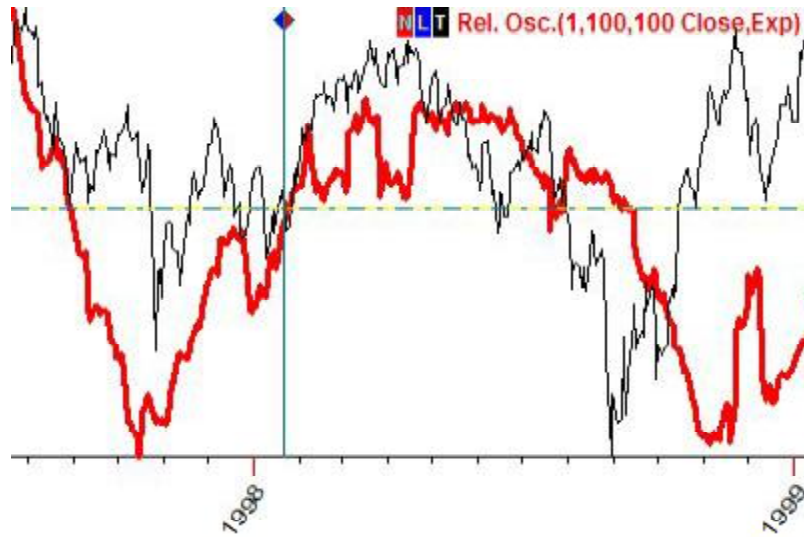
LBC : 11.03.1992 TU

Training Interval: 12.05.1984 WD - 11.03.1992 TU

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.1440

Timing Solution Back Testing Report

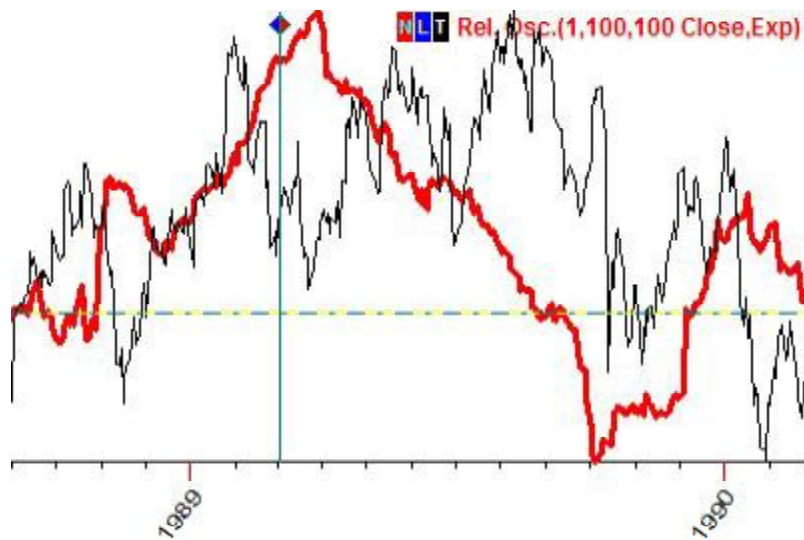


LBC : 01.21.1998 WD

Training Interval: 02.21.1990 WD - 01.21.1998 WD

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.0286



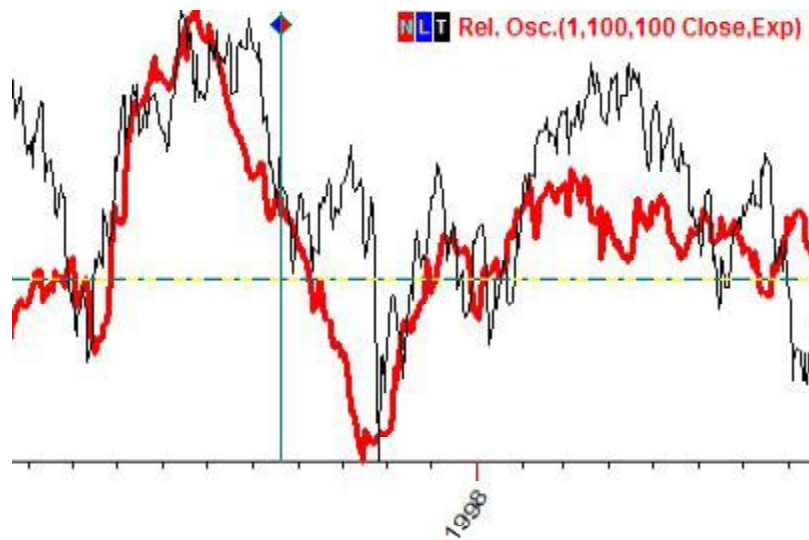
Timing Solution Back Testing Report

LBC : 03.03.1989 FR

Training Interval: 04.06.1981 MO - 03.03.1989 FR

Model Performance:

NN Model: Correlation (250 bars after LBC) = -0.8280



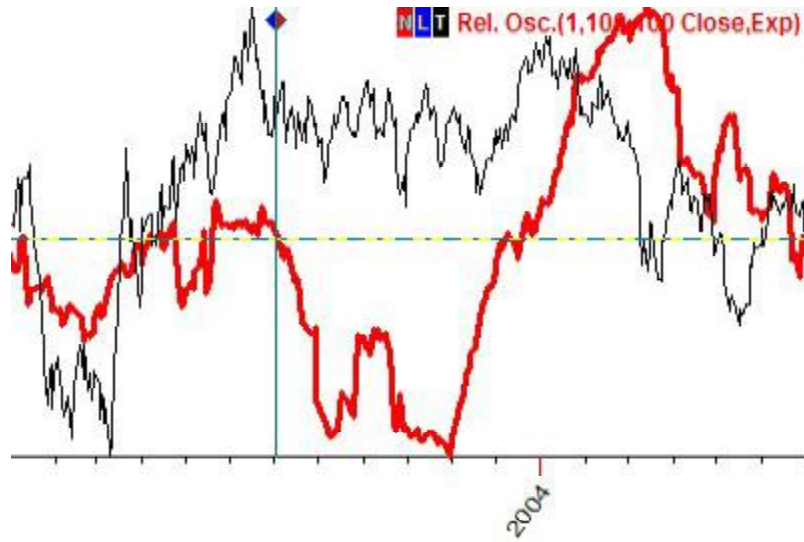
LBC : 08.20.1997 WD

Training Interval: 09.21.1989 TH - 08.20.1997 WD

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.4934

Timing Solution Back Testing Report

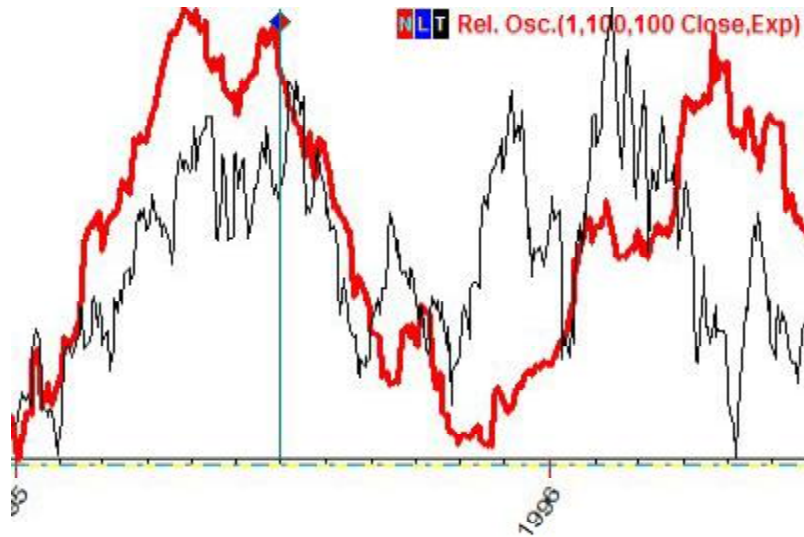


LBC : 07.03.2003 TH

Training Interval: 07.28.1995 FR - 07.03.2003 TH

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.7642



Timing Solution Back Testing Report

LBC : 06.30.1995 FR

Training Interval: 08.04.1987 TU - 06.30.1995 FR

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.4490



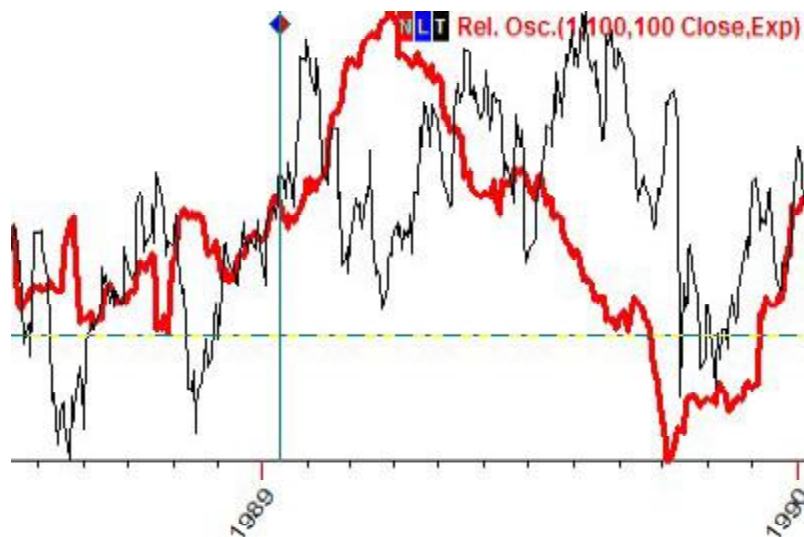
LBC : 03.30.1983 WD

Training Interval: 05.02.1975 FR - 03.30.1983 WD

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.0277

Timing Solution Back Testing Report

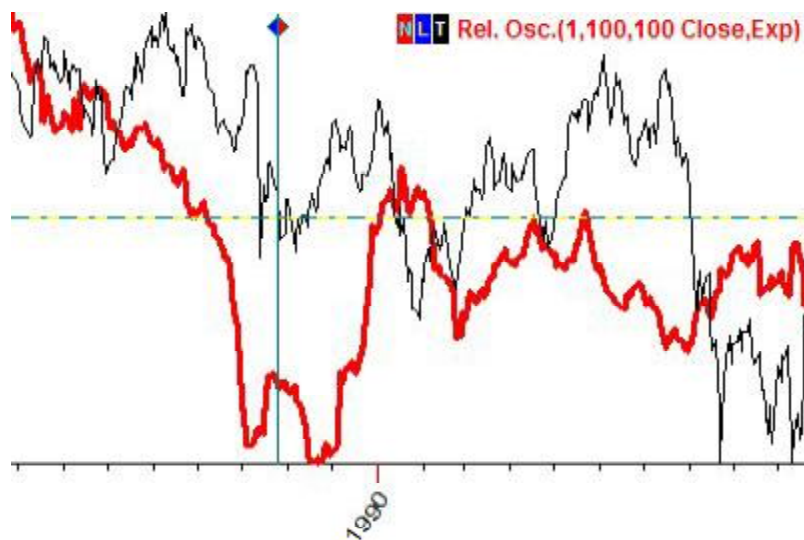


LBC : 01.12.1989 TH

Training Interval: 02.13.1981 FR - 01.12.1989 TH

Model Performance:

NN Model: Correlation (250 bars after LBC) = -0.7954



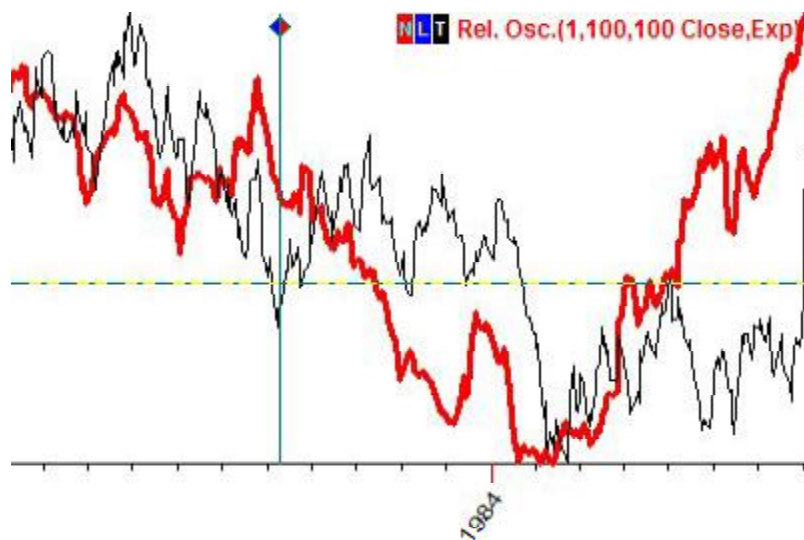
Timing Solution Back Testing Report

LBC : 10.25.1989 WD

Training Interval: 11.27.1981 FR - 10.25.1989 WD

Model Performance:

NN Model: Correlation (250 bars after LBC) = -0.0776



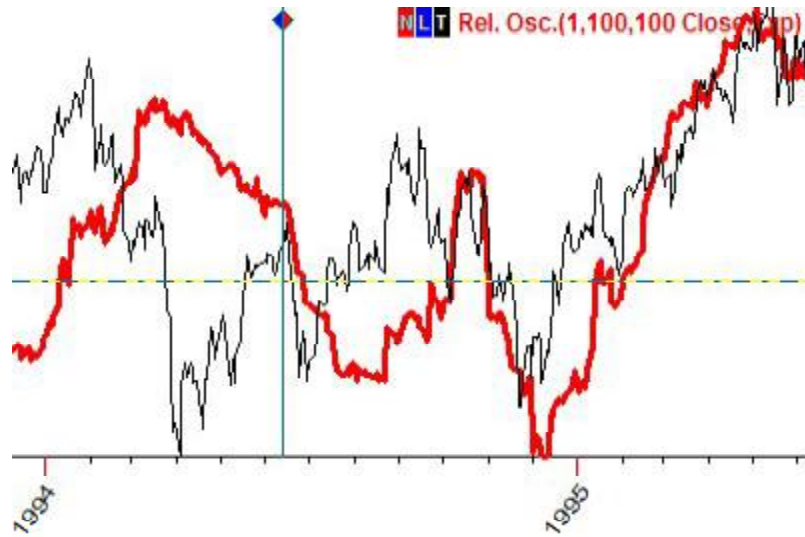
LBC : 08.09.1983 TU

Training Interval: 09.11.1975 TH - 08.09.1983 TU

Model Performance:

NN Model: Correlation (250 bars after LBC) = -0.4864

Timing Solution Back Testing Report

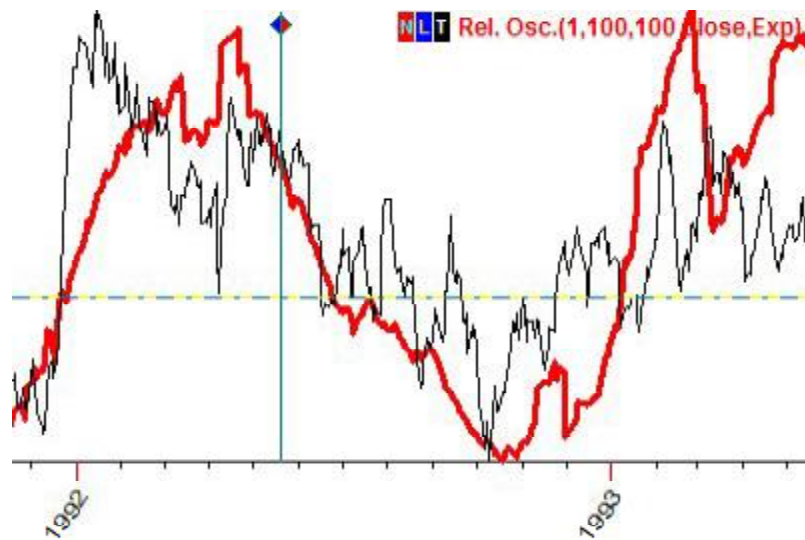


LBC : 06.13.1994 MO

Training Interval: 07.16.1986 WD - 06.13.1994 MO

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.8722



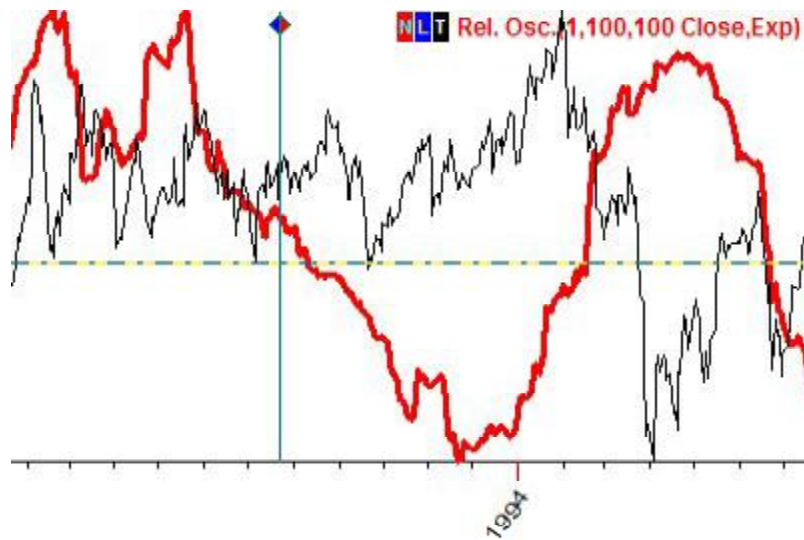
Timing Solution Back Testing Report

LBC : 05.20.1992 WD

Training Interval: 06.21.1984 TH - 05.20.1992 WD

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.7412



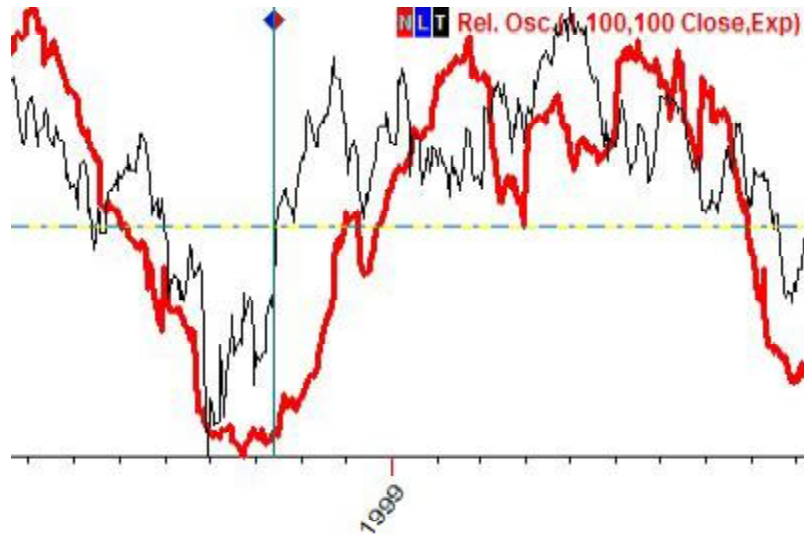
LBC : 07.22.1993 TH

Training Interval: 08.22.1985 TH - 07.22.1993 TH

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.0890

Timing Solution Back Testing Report

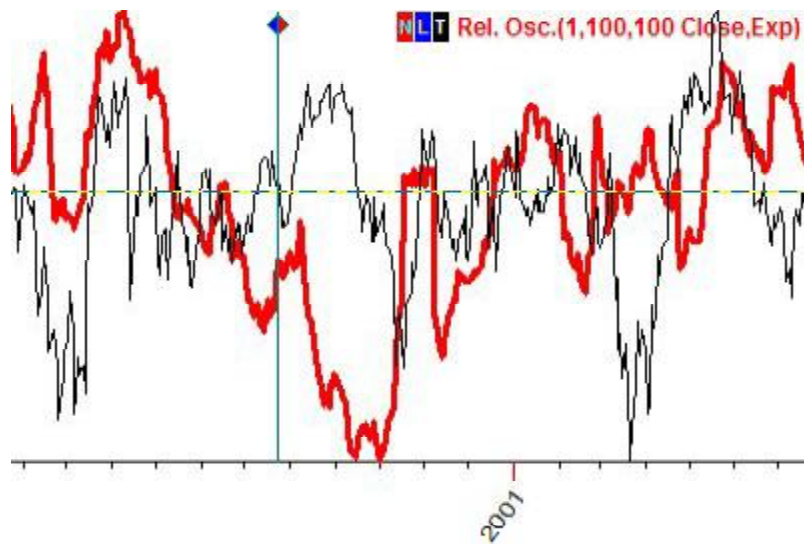


LBC : 10.13.1998 TU

Training Interval: 11.15.1990 TH - 10.13.1998 TU

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.4221



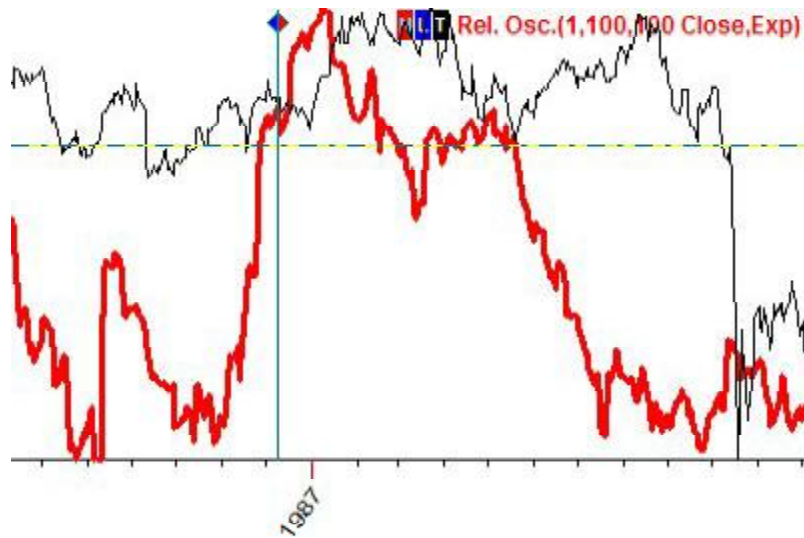
Timing Solution Back Testing Report

LBC : 07.24.2000 MO

Training Interval: 08.26.1992 WD - 07.24.2000 MO

Model Performance:

NN Model: Correlation (250 bars after LBC) = -0.2491



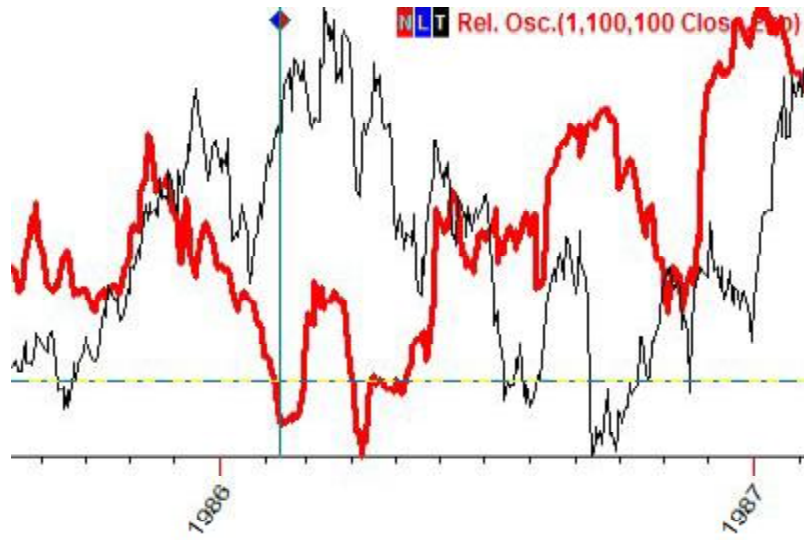
LBC : 12.09.1986 TU

Training Interval: 01.12.1979 FR - 12.09.1986 TU

Model Performance:

NN Model: Correlation (250 bars after LBC) = -0.4032

Timing Solution Back Testing Report

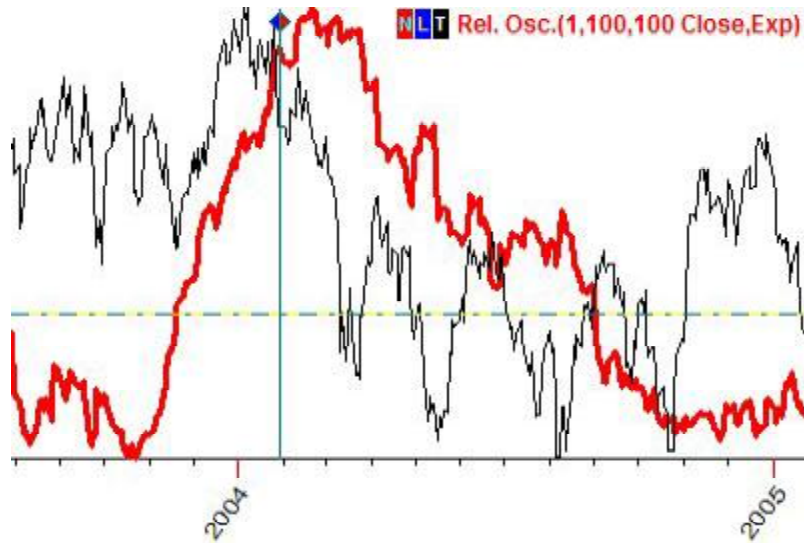


LBC : 02.11.1986 TU

Training Interval: 03.16.1978 TH - 02.11.1986 TU

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.6817



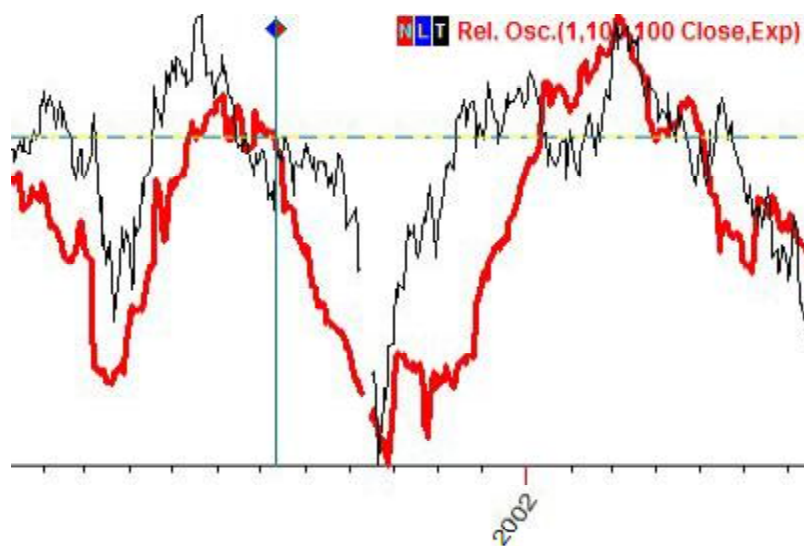
Timing Solution Back Testing Report

LBC : 01.29.2004 TH

Training Interval: 02.22.1996 TH - 01.29.2004 TH

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.0382



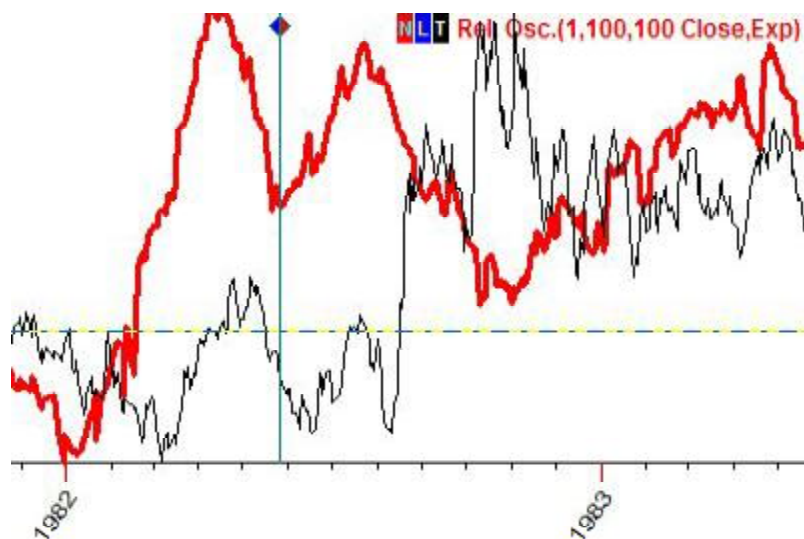
LBC : 07.12.2001 TH

Training Interval: 08.13.1993 FR - 07.12.2001 TH

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.5307

Timing Solution Back Testing Report

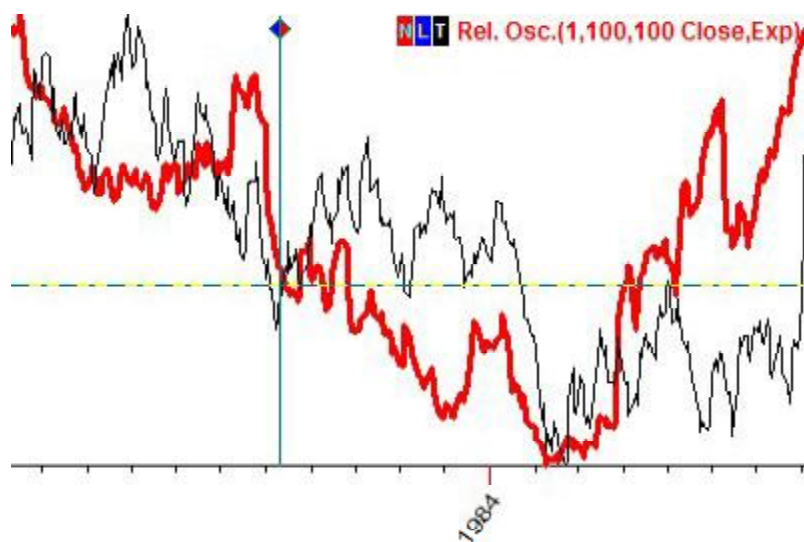


LBC : 05.27.1982 TH

Training Interval: 06.28.1974 FR - 05.27.1982 TH

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.0235



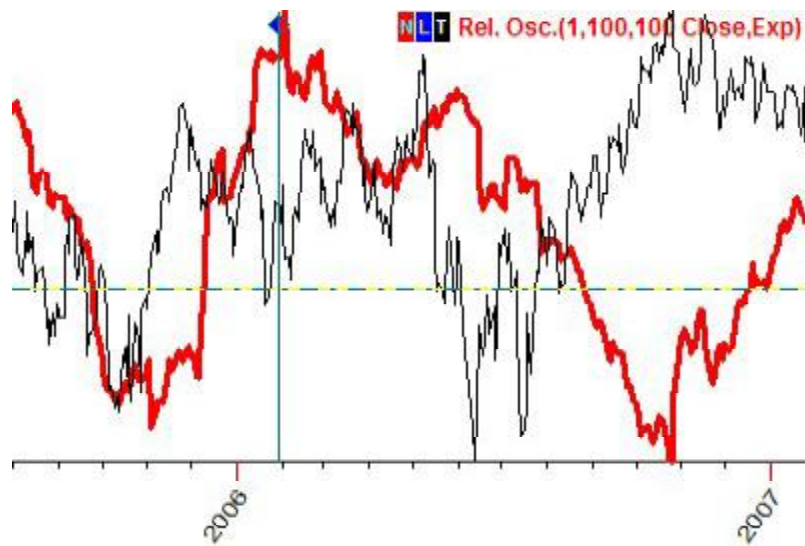
Timing Solution Back Testing Report

LBC : 08.10.1983 WD

Training Interval: 09.12.1975 FR - 08.10.1983 WD

Model Performance:

NN Model: Correlation (250 bars after LBC) = -0.4906



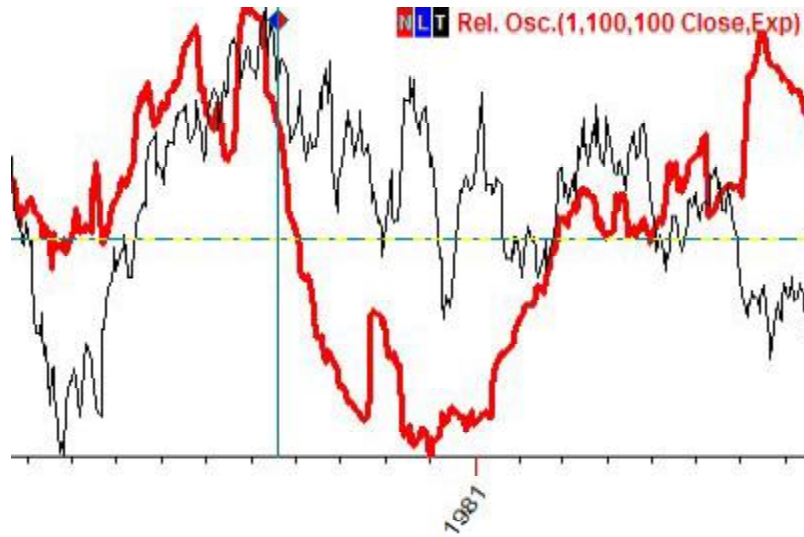
LBC : 01.30.2006 MO

Training Interval: 02.26.1998 TH - 01.30.2006 MO

Model Performance:

NN Model: Correlation (250 bars after LBC) = -0.6443

Timing Solution Back Testing Report

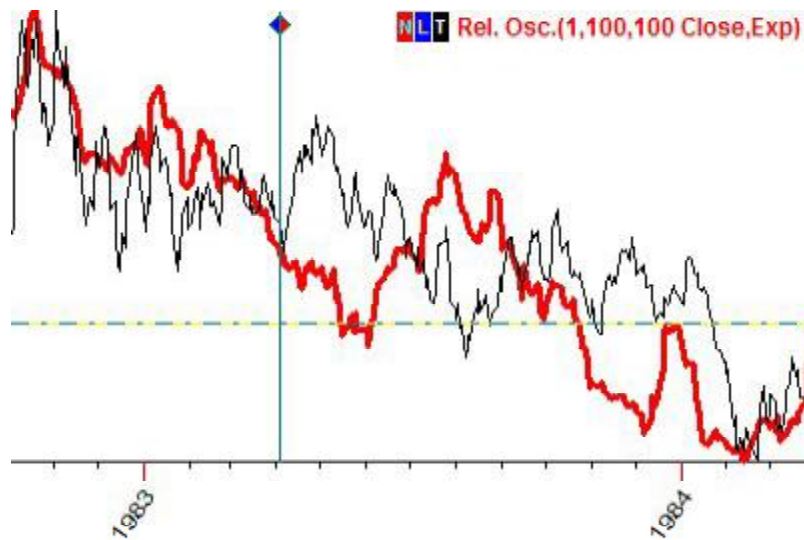


LBC : 08.19.1980 TU

Training Interval: 09.19.1972 TU - 08.19.1980 TU

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.1271



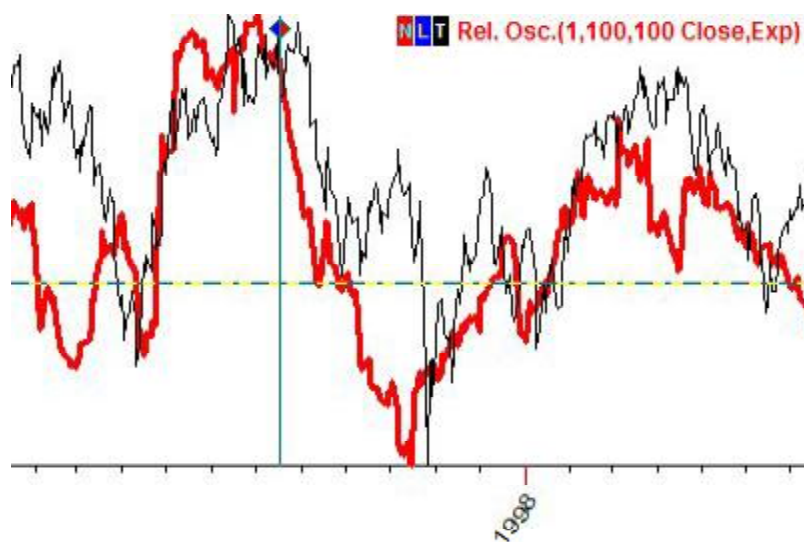
Timing Solution Back Testing Report

LBC : 04.04.1983 MO

Training Interval: 05.06.1975 TU - 04.04.1983 MO

Model Performance:

NN Model: Correlation (250 bars after LBC) = -0.0338



LBC : 07.17.1997 TH

Training Interval: 08.18.1989 FR - 07.17.1997 TH

Model Performance:

NN Model: Correlation (250 bars after LBC) = 0.4824

Report created: 4/29/2008 3:43:51 PM

<http://www.timingsolution.com>

Timing Solution Back Testing Report

©Timing Solution