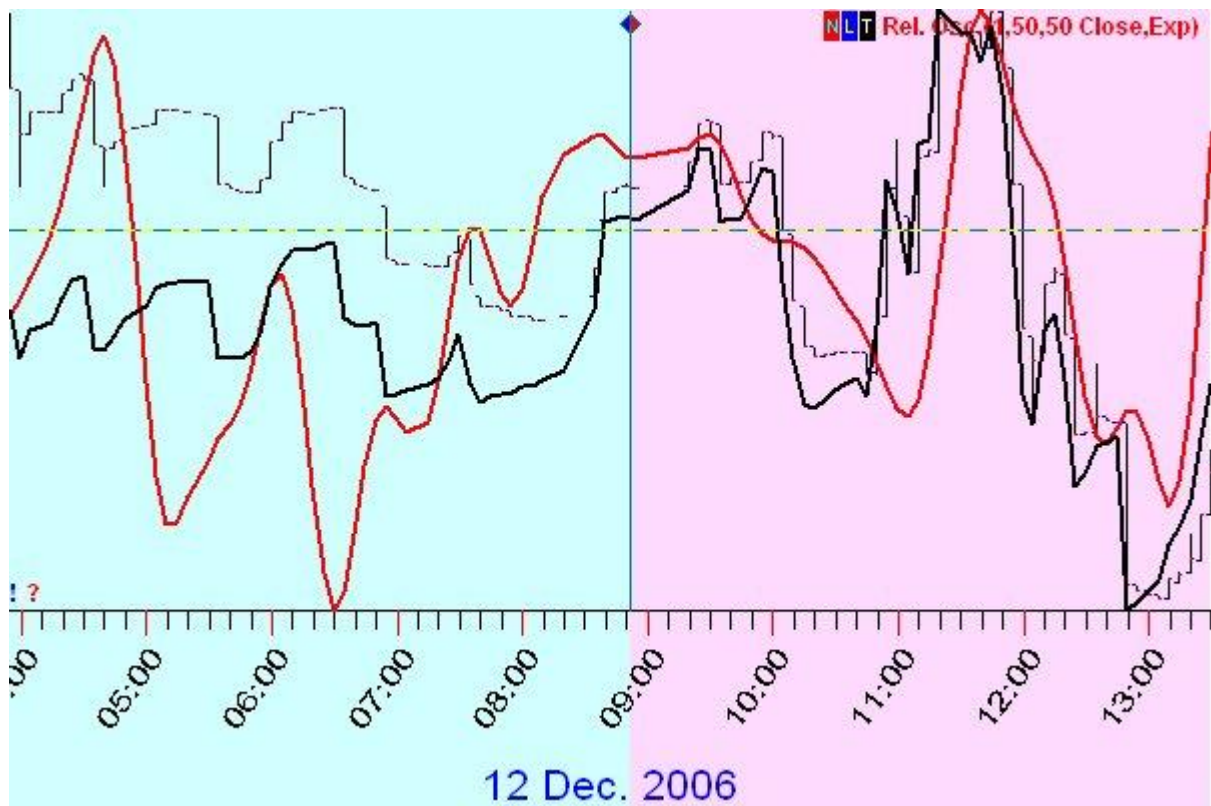


Timing Solution Back Testing Report

Model : spectral nn model (Sm=15;ov=4;min=6;m=bar) (1/1)
Topology: 5 hidden units; **Training interval:** last 500 price points before LBC; **Train:** train 10000 steps)



LBC : 12.12.2006 08:52 TU

Training Interval: 08.12.2006 12:00 FR - 12.12.2006 08:50 TU

Model Performance:

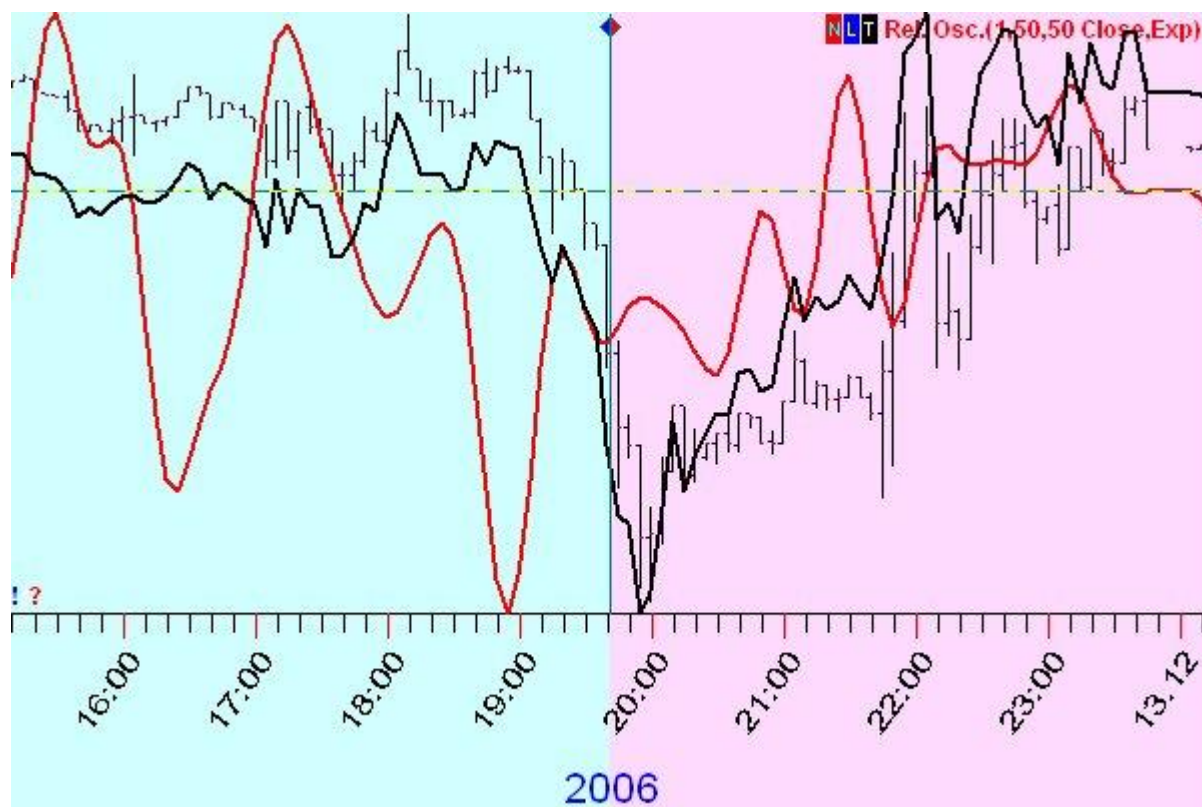
NN Model: Correlation (10 bars after LBC) = -0.0516

NN Model: Correlation (20 bars after LBC) = 0.7693

NN Model: Correlation (30 bars after LBC) = 0.4574

NN Model: Correlation (40 bars after LBC) = 0.4695

NN Model: Correlation (50 bars after LBC) = 0.6956



LBC : 12.12.2006 19:42 TU

Training Interval: 08.12.2006 22:30 FR - 12.12.2006 19:40 TU

Model Performance:

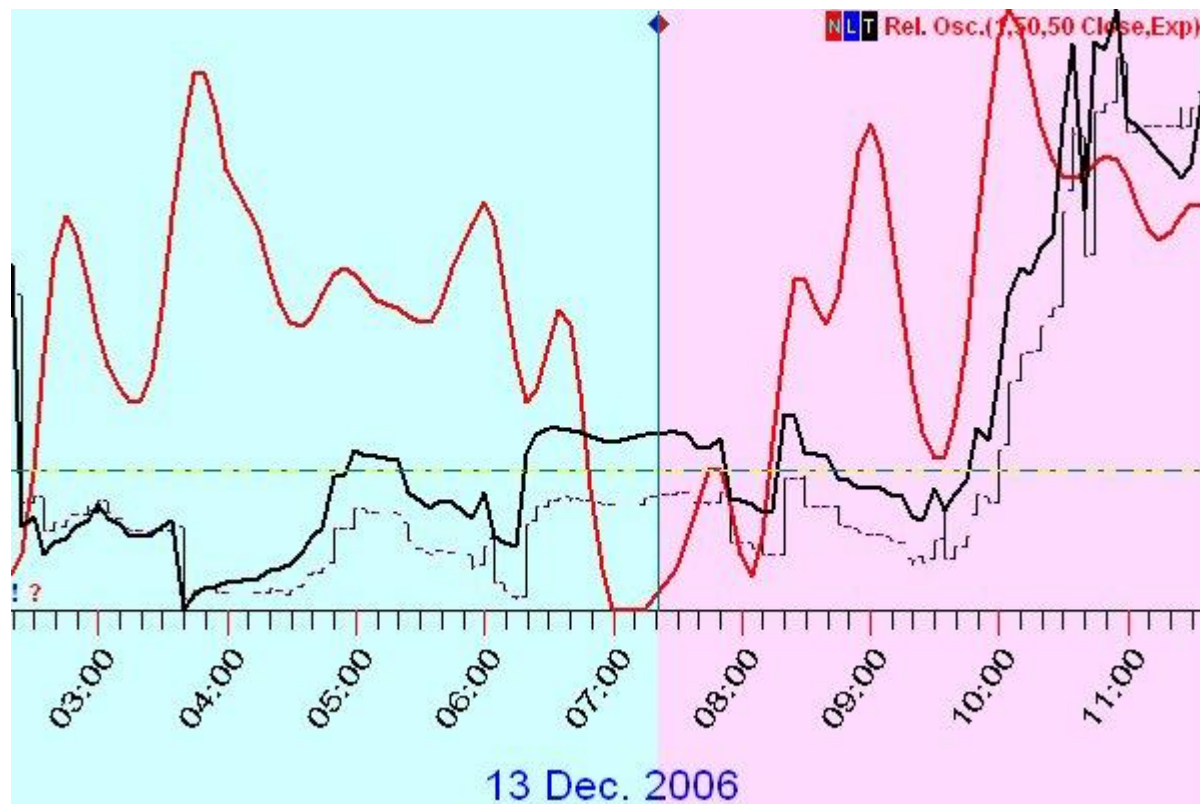
NN Model: Correlation (10 bars after LBC) = -0.7998

NN Model: Correlation (20 bars after LBC) = 0.3612

NN Model: Correlation (30 bars after LBC) = 0.4142

NN Model: Correlation (40 bars after LBC) = 0.6060

NN Model: Correlation (50 bars after LBC) = 0.6617

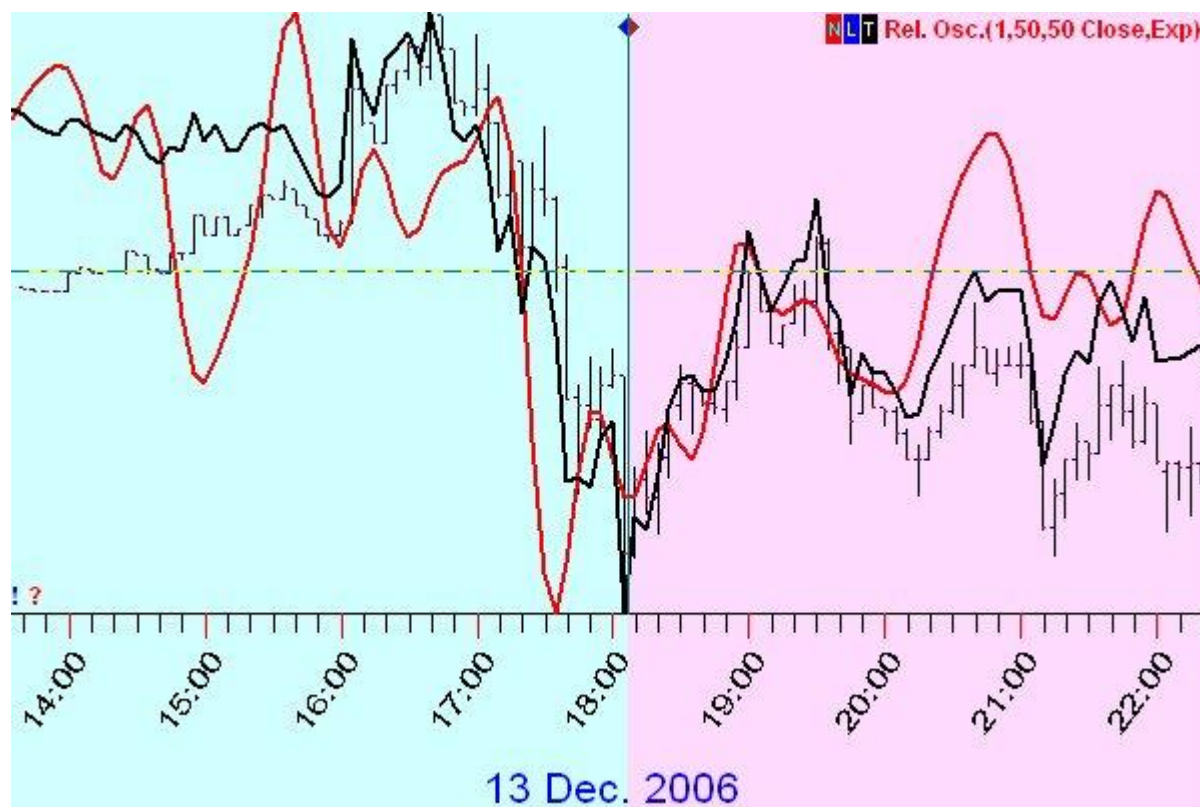


LBC : 13.12.2006 07:22 WD

Training Interval: 11.12.2006 10:45 MO - 13.12.2006 07:20 WD

Model Performance:

NN Model: Correlation (10 bars after LBC) = 0.0107
NN Model: Correlation (20 bars after LBC) = -0.0589
NN Model: Correlation (30 bars after LBC) = -0.0506
NN Model: Correlation (40 bars after LBC) = 0.5306
NN Model: Correlation (50 bars after LBC) = 0.5574



LBC : 13.12.2006 18:07 WD

Training Interval: 11.12.2006 21:15 MO - 13.12.2006 18:05 WD

Model Performance:

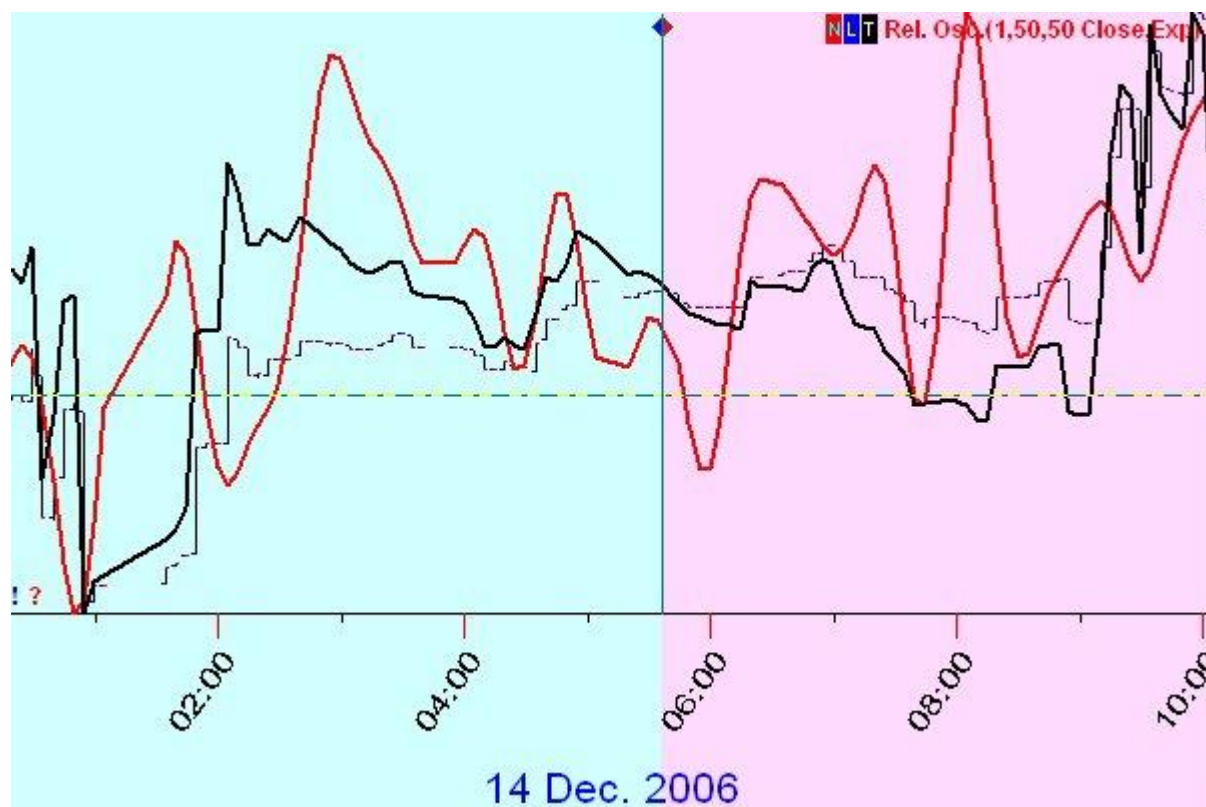
NN Model: Correlation (10 bars after LBC) = 0.7292

NN Model: Correlation (20 bars after LBC) = 0.8498

NN Model: Correlation (30 bars after LBC) = 0.7506

NN Model: Correlation (40 bars after LBC) = 0.7040

NN Model: Correlation (50 bars after LBC) = 0.6565

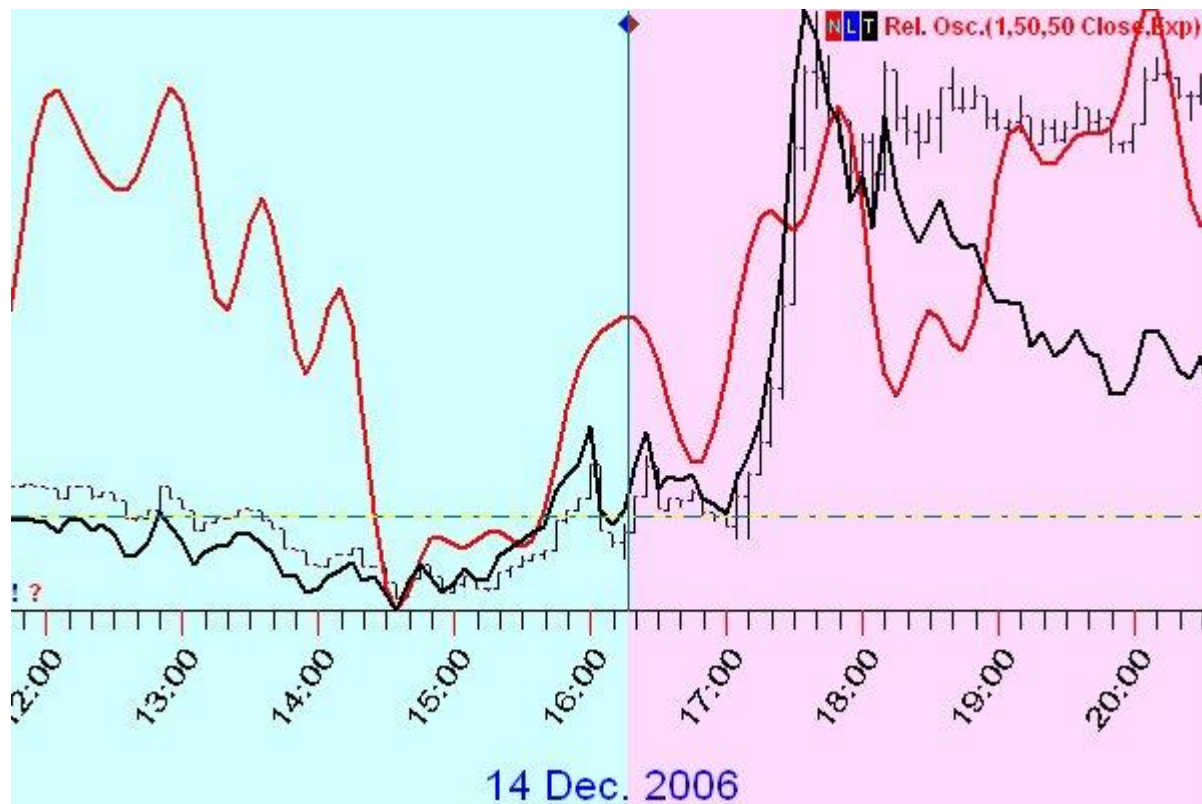


LBC : 14.12.2006 05:37 TH

Training Interval: 12.12.2006 09:30 TU - 14.12.2006 05:35 TH

Model Performance:

NN Model: Correlation (10 bars after LBC) = 0.6337
NN Model: Correlation (20 bars after LBC) = 0.2025
NN Model: Correlation (30 bars after LBC) = -0.2019
NN Model: Correlation (40 bars after LBC) = -0.1705
NN Model: Correlation (50 bars after LBC) = 0.1135

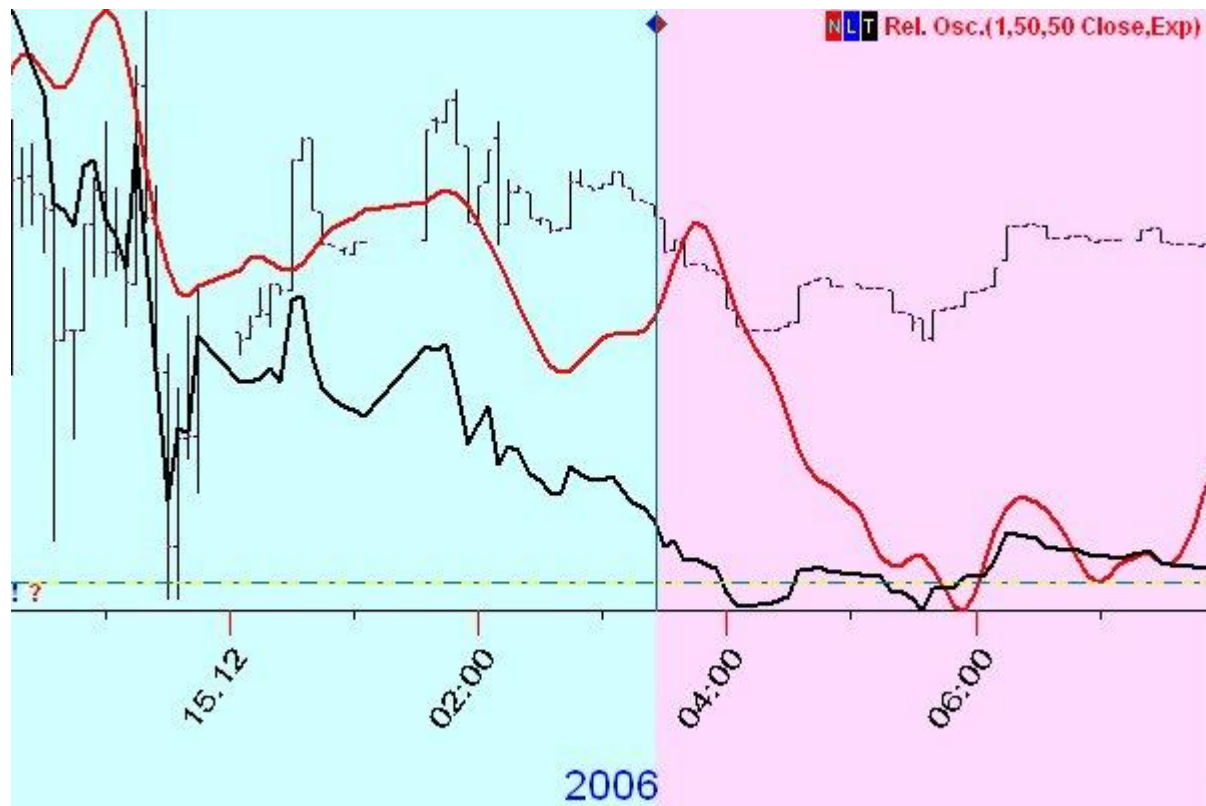


LBC : 14.12.2006 16:17 TH

Training Interval: 12.12.2006 20:00 TU - 14.12.2006 16:15 TH

Model Performance:

- NN Model: Correlation (10 bars after LBC) = 0.2017**
- NN Model: Correlation (20 bars after LBC) = 0.7858**
- NN Model: Correlation (30 bars after LBC) = 0.5757**
- NN Model: Correlation (40 bars after LBC) = 0.4216**
- NN Model: Correlation (50 bars after LBC) = 0.2318**



LBC : 15.12.2006 03:27 FR

Training Interval: 13.12.2006 07:40 WD - 15.12.2006 03:25 FR

Model Performance:

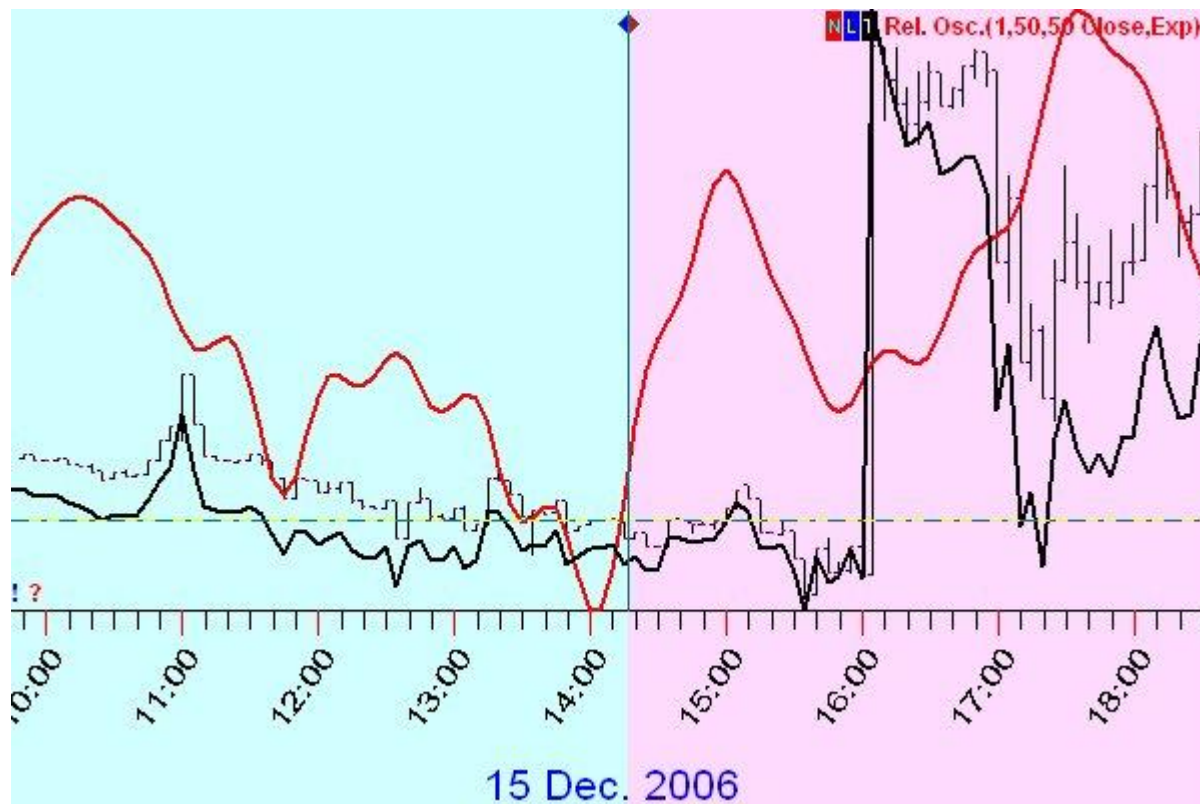
NN Model: Correlation (10 bars after LBC) = 0.3976

NN Model: Correlation (20 bars after LBC) = 0.1988

NN Model: Correlation (30 bars after LBC) = 0.3359

NN Model: Correlation (40 bars after LBC) = 0.0742

NN Model: Correlation (50 bars after LBC) = -0.0205

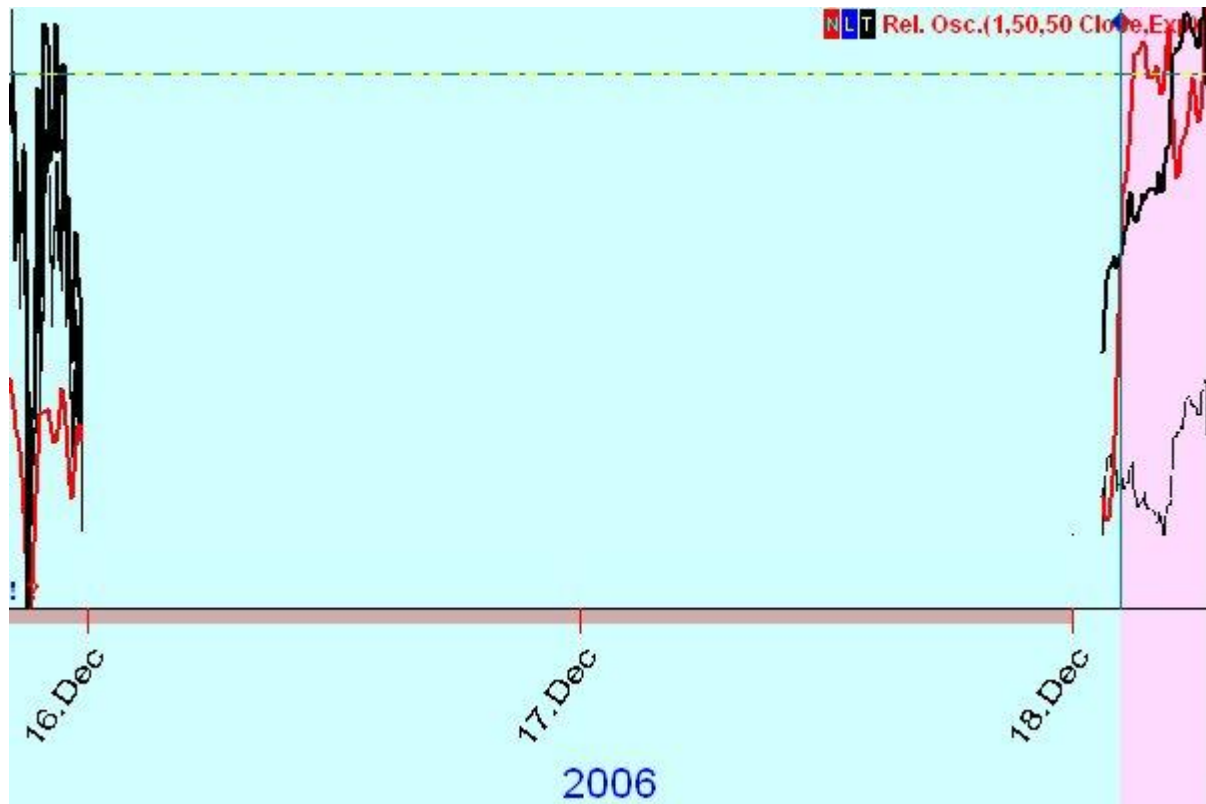


LBC : 15.12.2006 14:17 FR

Training Interval: 13.12.2006 18:25 WD - 15.12.2006 14:15 FR

Model Performance:

NN Model: Correlation (10 bars after LBC) = 0.7879
NN Model: Correlation (20 bars after LBC) = 0.6907
NN Model: Correlation (30 bars after LBC) = -0.0790
NN Model: Correlation (40 bars after LBC) = -0.0679
NN Model: Correlation (50 bars after LBC) = -0.0629



LBC : 18.12.2006 02:27 MO

Training Interval: 14.12.2006 06:00 TH - 18.12.2006 02:25 MO

Model Performance:

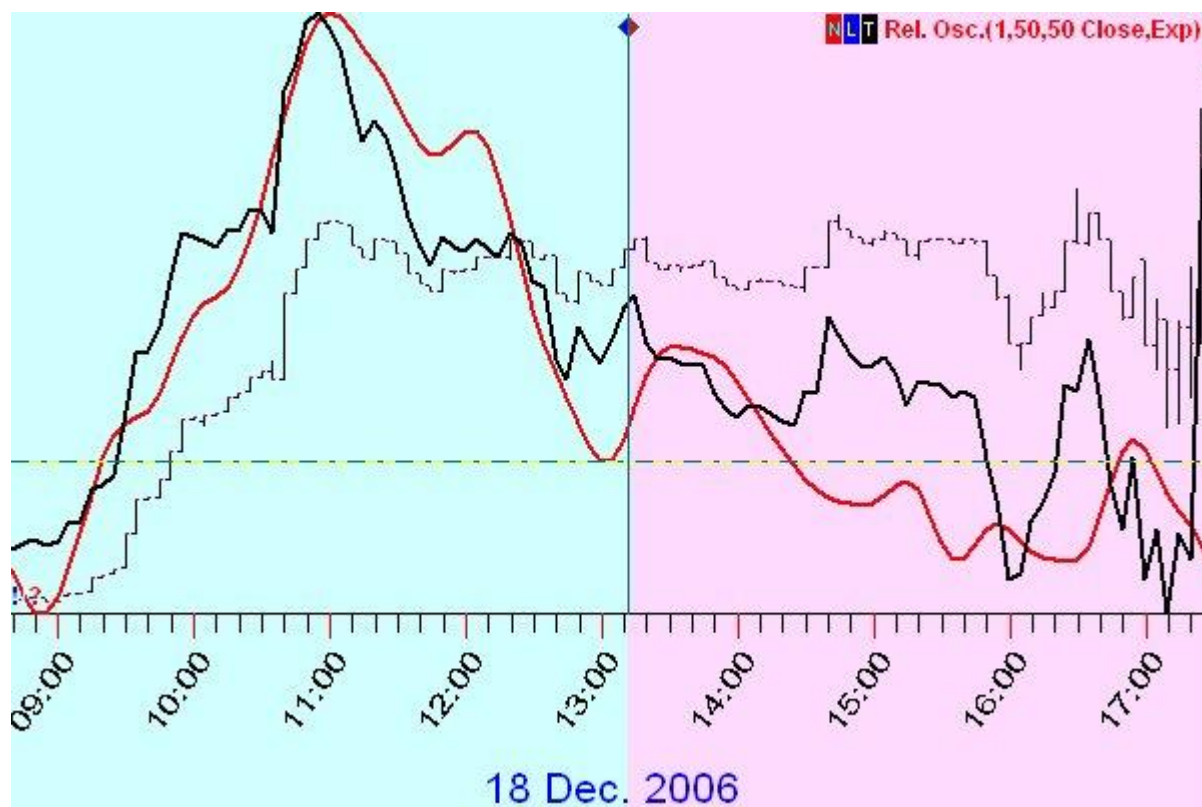
NN Model: Correlation (10 bars after LBC) = 0.6607

NN Model: Correlation (20 bars after LBC) = 0.7527

NN Model: Correlation (30 bars after LBC) = 0.4374

NN Model: Correlation (40 bars after LBC) = -0.1518

NN Model: Correlation (50 bars after LBC) = 0.0006



LBC : 18.12.2006 13:12 MO

Training Interval: 14.12.2006 16:35 TH - 18.12.2006 13:10 MO

Model Performance:

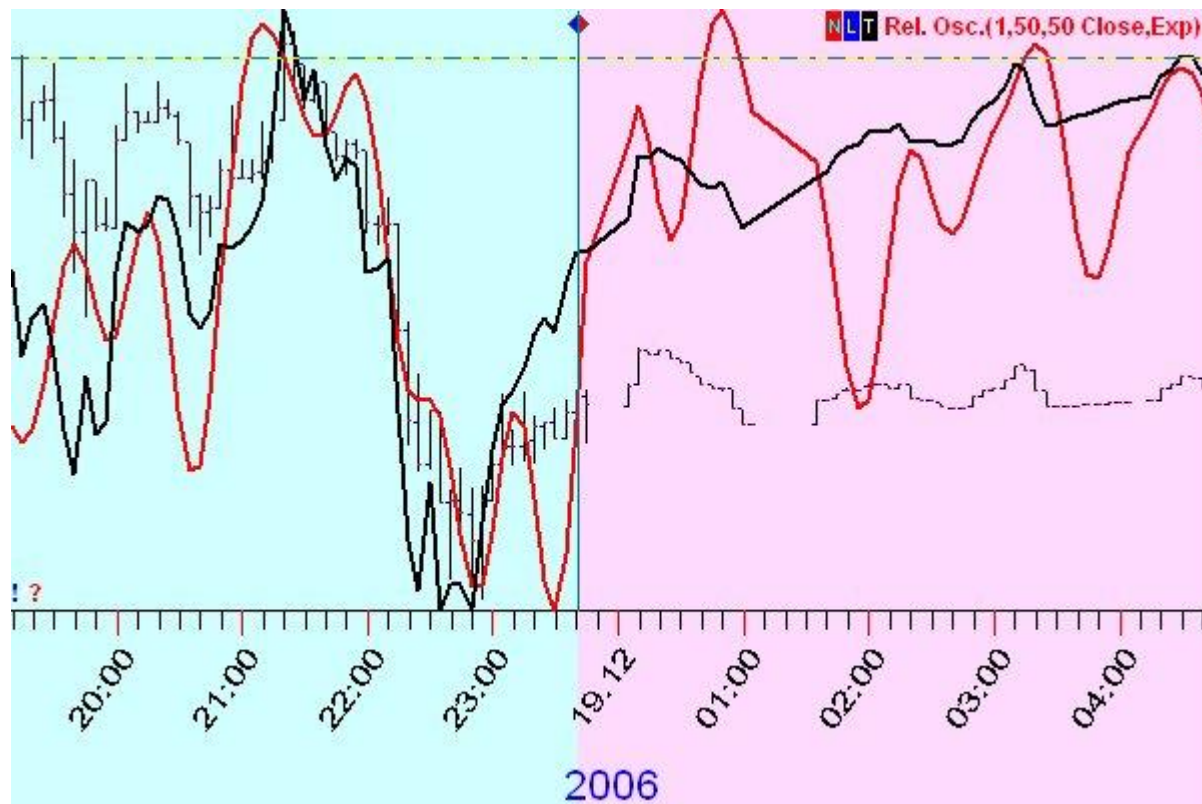
NN Model: Correlation (10 bars after LBC) = -0.5689

NN Model: Correlation (20 bars after LBC) = -0.0588

NN Model: Correlation (30 bars after LBC) = 0.0569

NN Model: Correlation (40 bars after LBC) = 0.4135

NN Model: Correlation (50 bars after LBC) = 0.2994

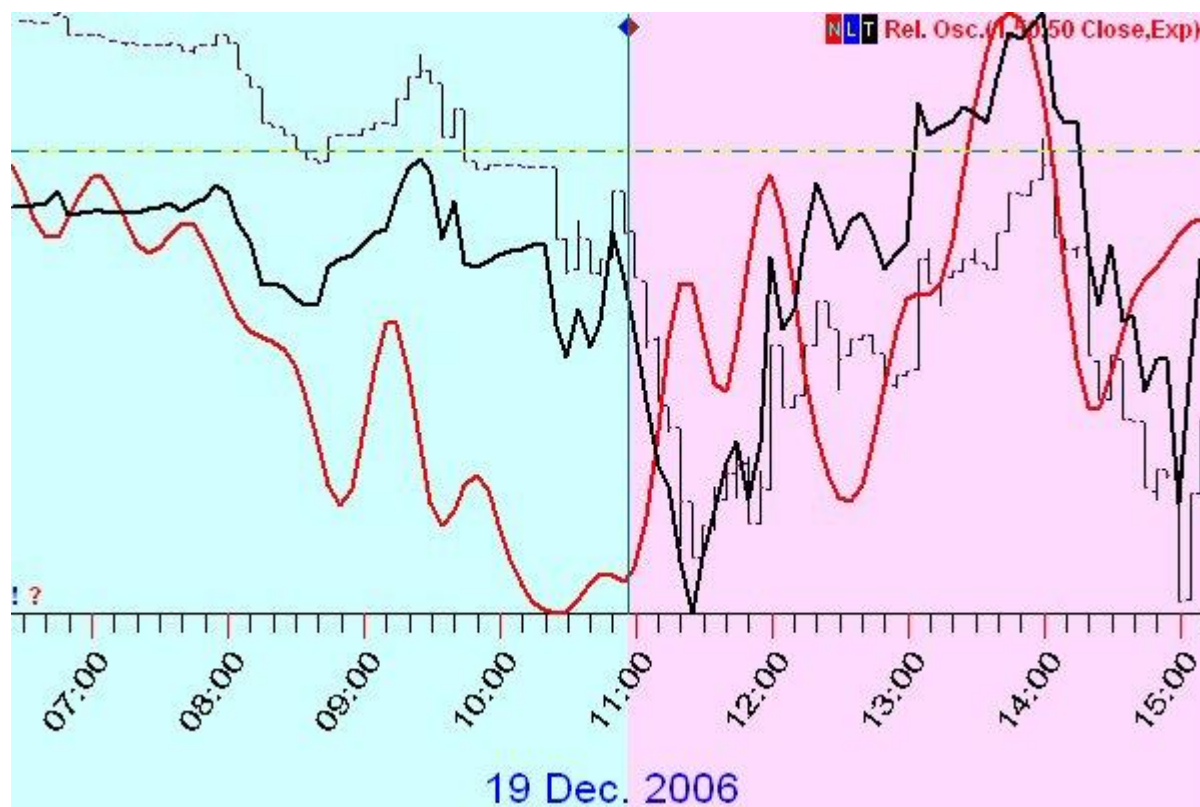


LBC : 18.12.2006 23:42 MO

Training Interval: 15.12.2006 03:45 FR - 18.12.2006 23:40 MO

Model Performance:

NN Model: Correlation (10 bars after LBC) = 0.4856
NN Model: Correlation (20 bars after LBC) = -0.2277
NN Model: Correlation (30 bars after LBC) = -0.2340
NN Model: Correlation (40 bars after LBC) = 0.1014
NN Model: Correlation (50 bars after LBC) = 0.1866



LBC : 19.12.2006 10:57 TU

Training Interval: 15.12.2006 14:35 FR - 19.12.2006 10:55 TU

Model Performance:

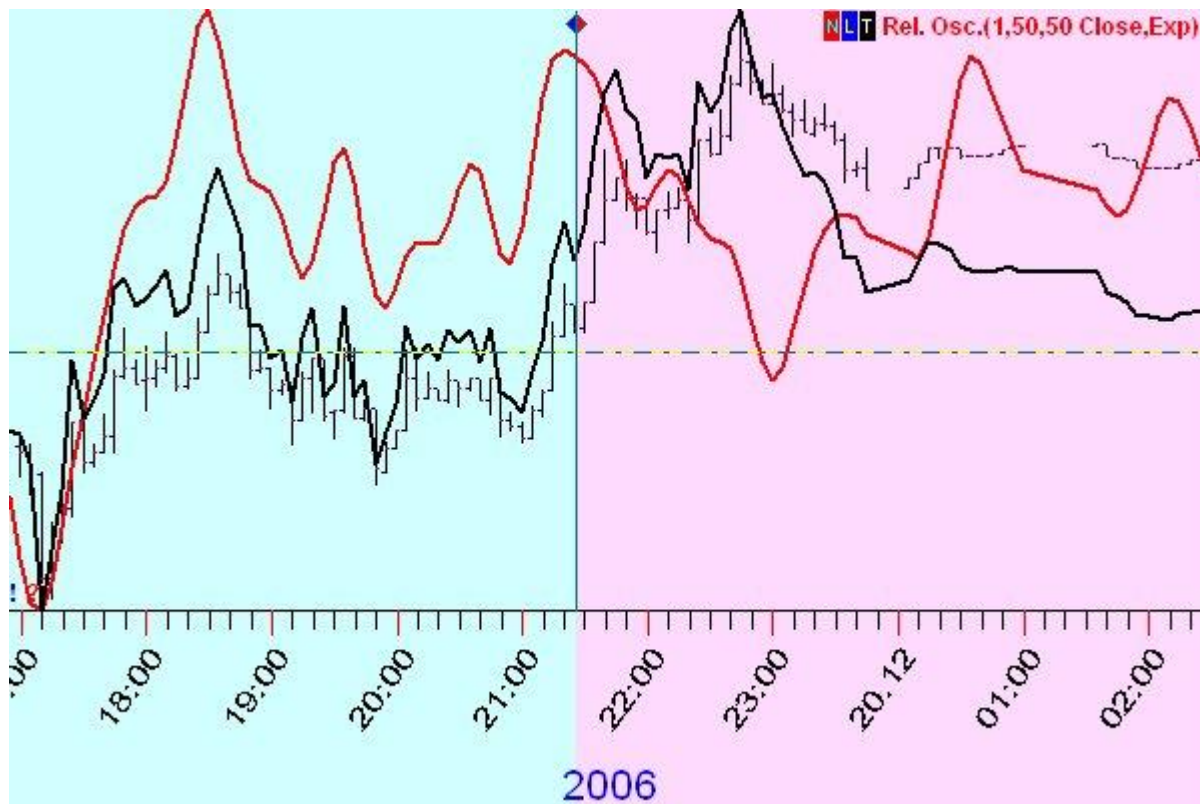
NN Model: Correlation (10 bars after LBC) = -0.9277

NN Model: Correlation (20 bars after LBC) = -0.3865

NN Model: Correlation (30 bars after LBC) = -0.0268

NN Model: Correlation (40 bars after LBC) = 0.4410

NN Model: Correlation (50 bars after LBC) = 0.3863

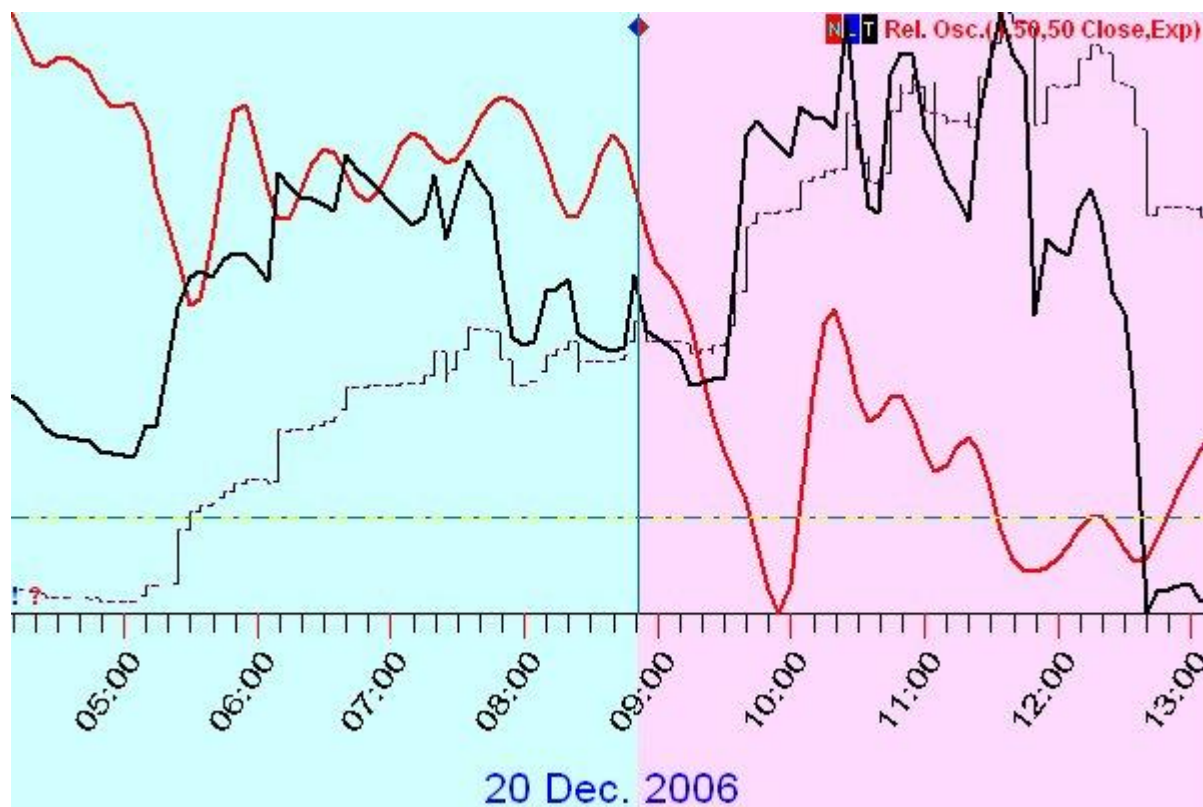


LBC : 19.12.2006 21:27 TU

Training Interval: 18.12.2006 02:45 MO - 19.12.2006 21:25 TU

Model Performance:

- NN Model: Correlation (10 bars after LBC) = -0.4507
- NN Model: Correlation (20 bars after LBC) = -0.5600
- NN Model: Correlation (30 bars after LBC) = -0.2589
- NN Model: Correlation (40 bars after LBC) = -0.4680
- NN Model: Correlation (50 bars after LBC) = -0.4880



LBC : 20.12.2006 08:52 WD

Training Interval: 18.12.2006 13:30 MO - 20.12.2006 08:50 WD

Model Performance:

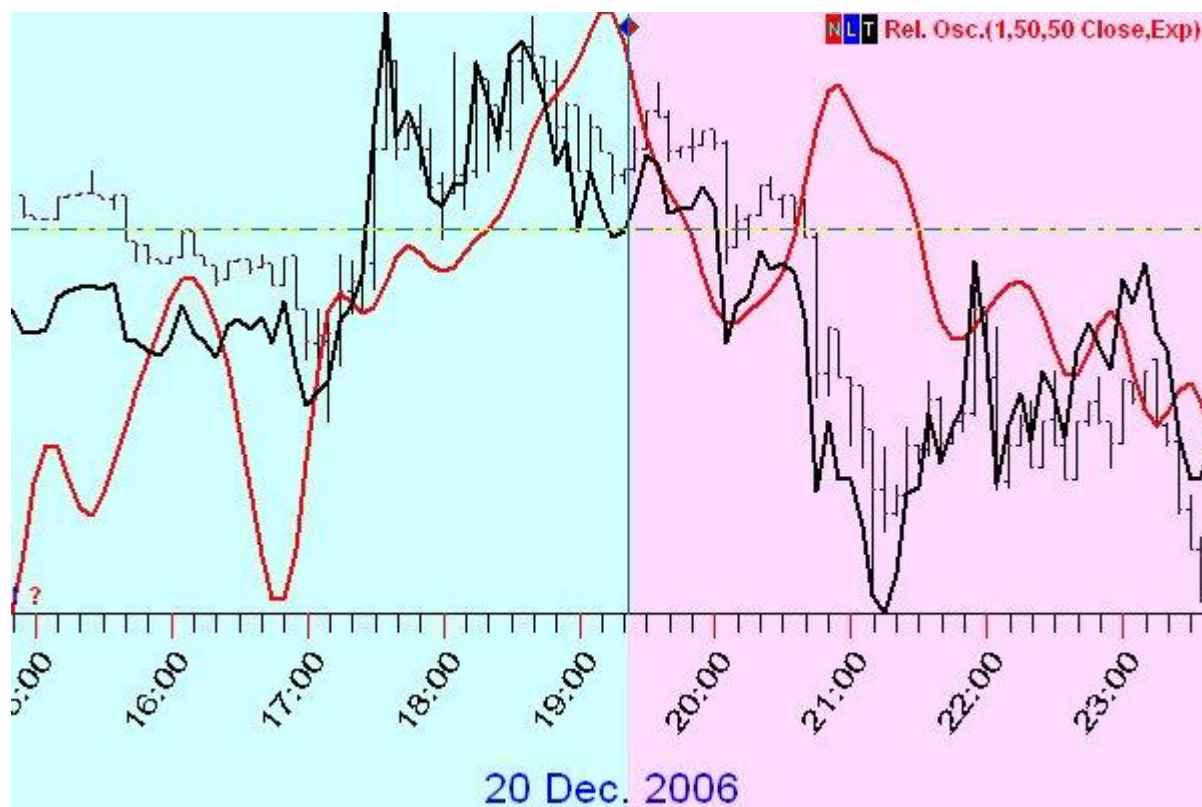
NN Model: Correlation (10 bars after LBC) = -0.3030

NN Model: Correlation (20 bars after LBC) = -0.4287

NN Model: Correlation (30 bars after LBC) = -0.3986

NN Model: Correlation (40 bars after LBC) = -0.3476

NN Model: Correlation (50 bars after LBC) = -0.0084

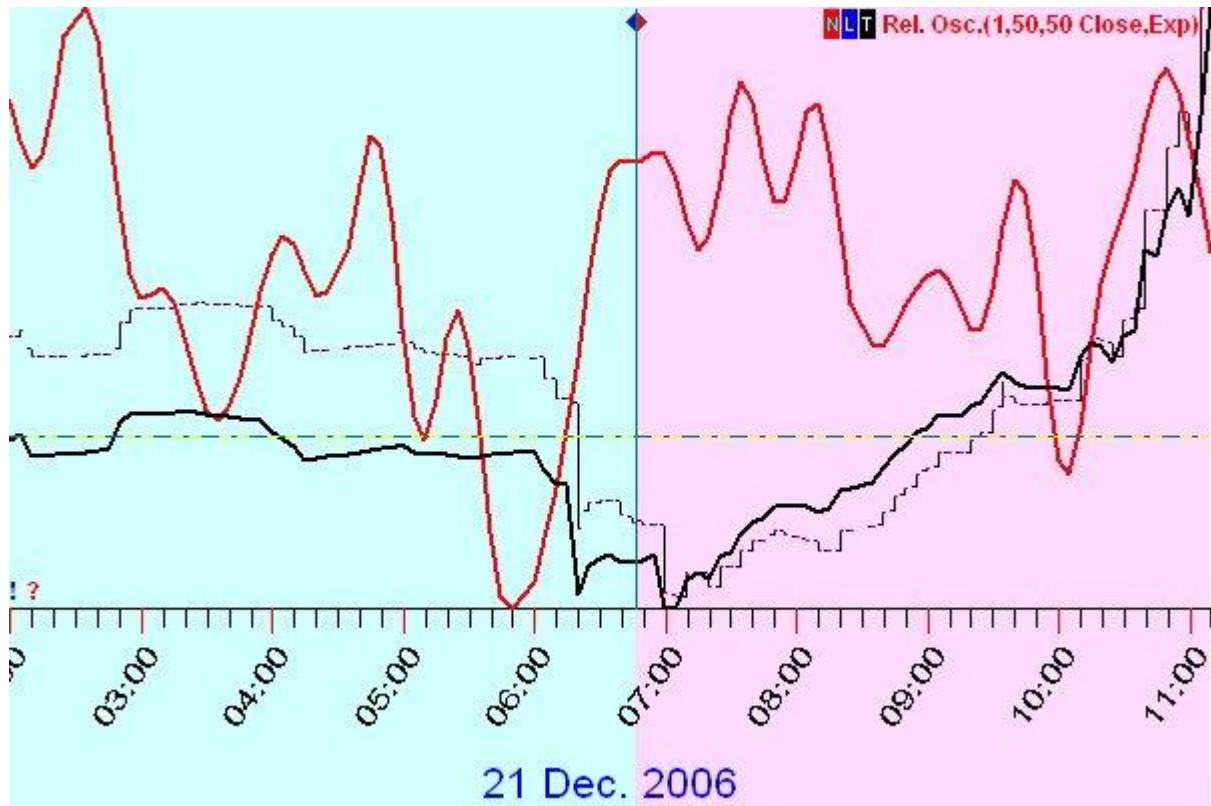


LBC : 20.12.2006 19:22 WD

Training Interval: 19.12.2006 00:15 TU - 20.12.2006 19:20 WD

Model Performance:

NN Model: Correlation (10 bars after LBC) = 0.5089
NN Model: Correlation (20 bars after LBC) = -0.2960
NN Model: Correlation (30 bars after LBC) = -0.1923
NN Model: Correlation (40 bars after LBC) = -0.0992
NN Model: Correlation (50 bars after LBC) = -0.1048

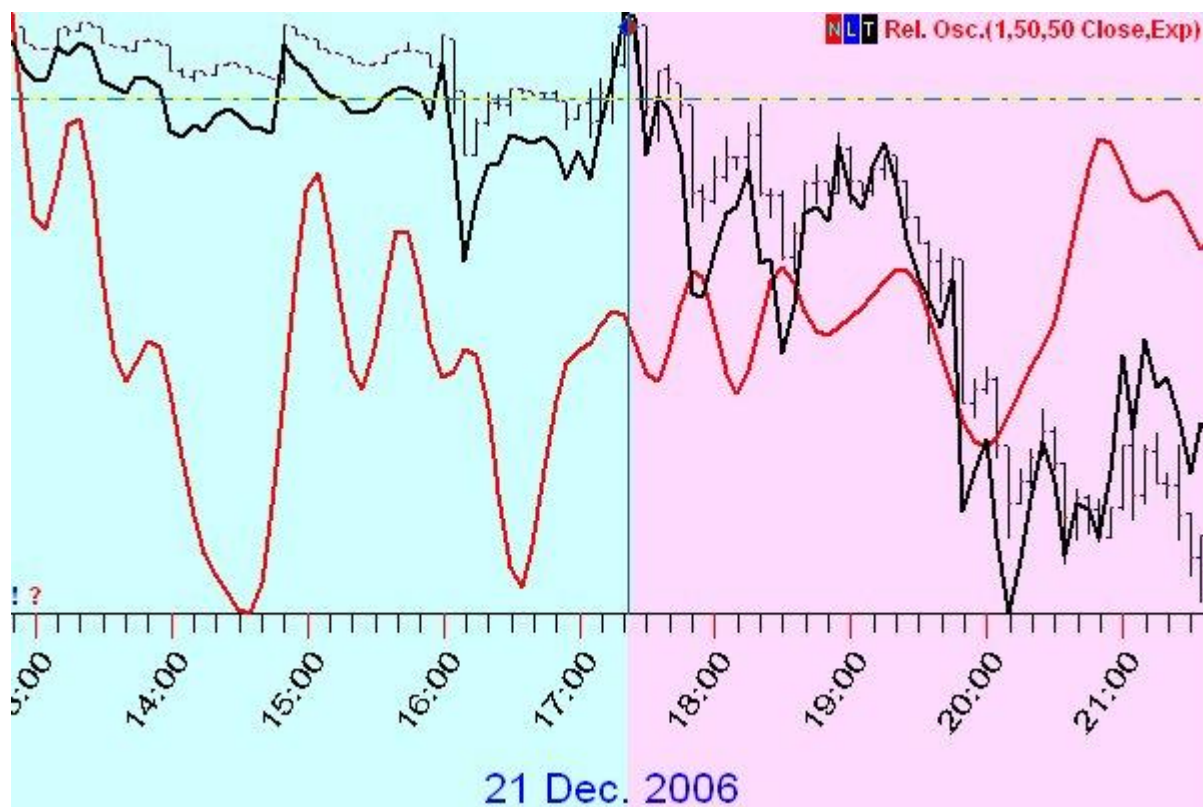


LBC : 21.12.2006 06:47 TH

Training Interval: 19.12.2006 11:15 TU - 21.12.2006 06:45 TH

Model Performance:

NN Model: Correlation (10 bars after LBC) = 0.4947
NN Model: Correlation (20 bars after LBC) = 0.0111
NN Model: Correlation (30 bars after LBC) = -0.6309
NN Model: Correlation (40 bars after LBC) = -0.6496
NN Model: Correlation (50 bars after LBC) = -0.0787



LBC : 21.12.2006 17:22 TH

Training Interval: 19.12.2006 21:45 TU - 21.12.2006 17:20 TH

Model Performance:

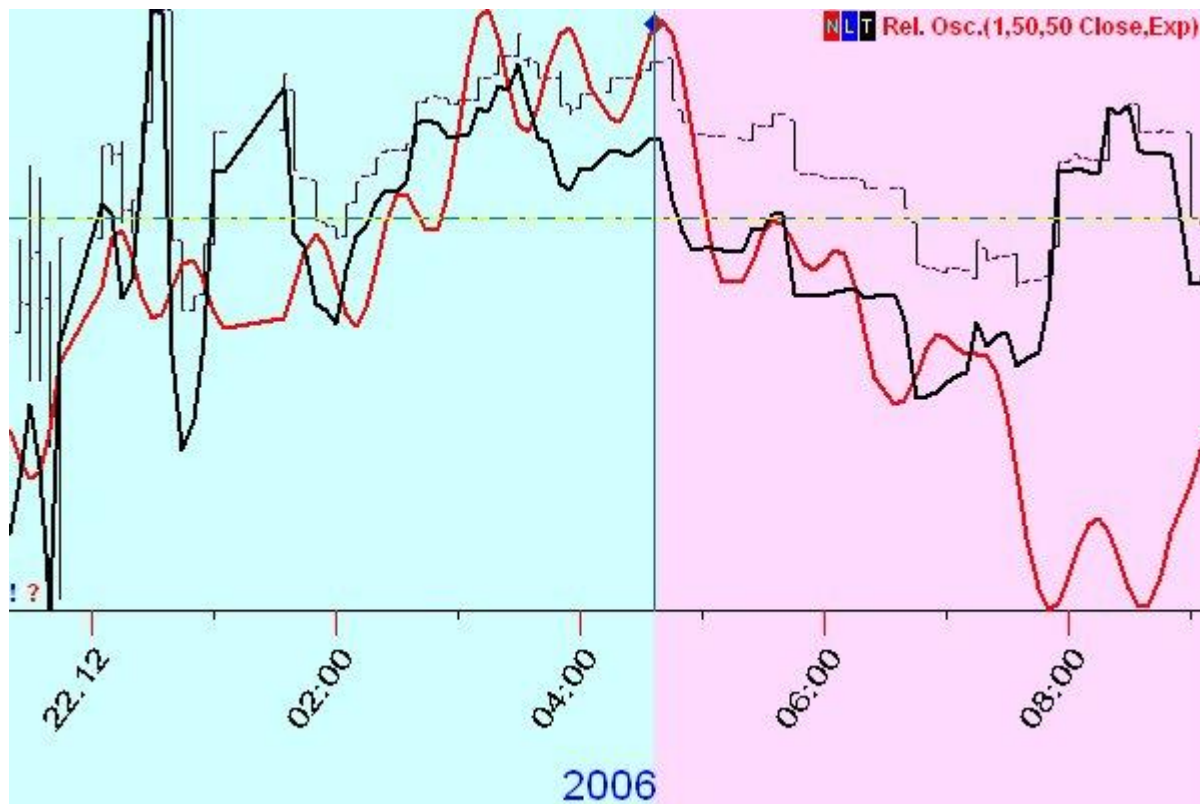
NN Model: Correlation (10 bars after LBC) = -0.3457

NN Model: Correlation (20 bars after LBC) = -0.5377

NN Model: Correlation (30 bars after LBC) = 0.0045

NN Model: Correlation (40 bars after LBC) = 0.2768

NN Model: Correlation (50 bars after LBC) = -0.1394

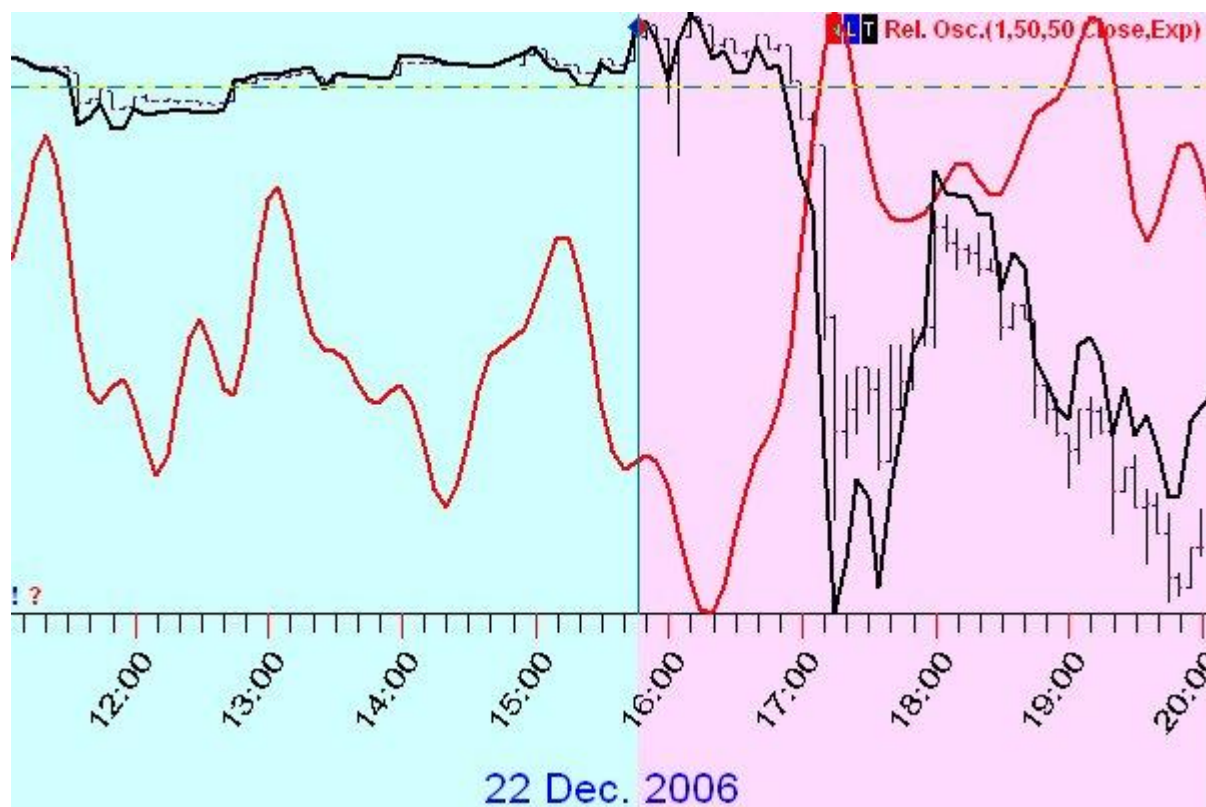


LBC : 22.12.2006 04:37 FR

Training Interval: 20.12.2006 09:10 WD - 22.12.2006 04:35 FR

Model Performance:

- NN Model: Correlation (10 bars after LBC) = 0.7718**
- NN Model: Correlation (20 bars after LBC) = 0.7944**
- NN Model: Correlation (30 bars after LBC) = 0.8086**
- NN Model: Correlation (40 bars after LBC) = 0.3603**
- NN Model: Correlation (50 bars after LBC) = -0.1363**



LBC : 22.12.2006 15:47 FR

Training Interval: 20.12.2006 19:40 WD - 22.12.2006 15:45 FR

Model Performance:

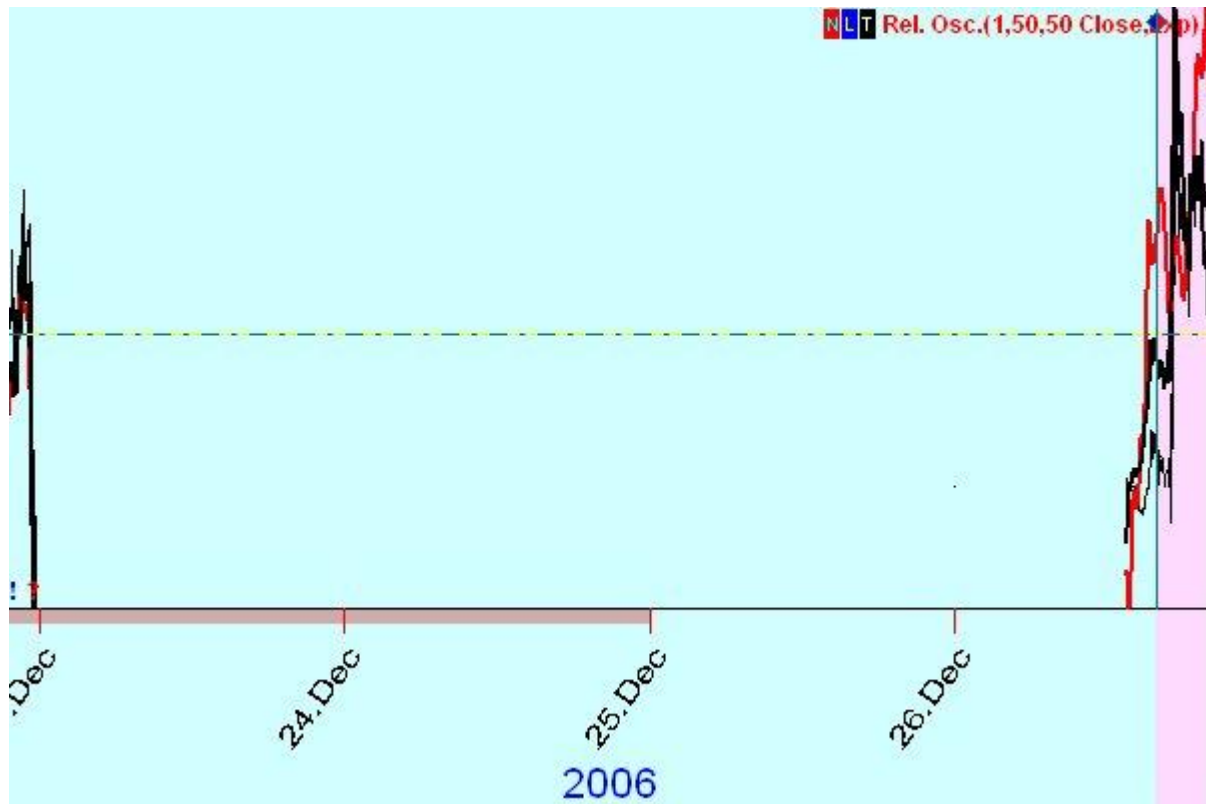
NN Model: Correlation (10 bars after LBC) = -0.0701

NN Model: Correlation (20 bars after LBC) = -0.9182

NN Model: Correlation (30 bars after LBC) = -0.8385

NN Model: Correlation (40 bars after LBC) = -0.8322

NN Model: Correlation (50 bars after LBC) = -0.8125



LBC : 26.12.2006 15:57 TU

Training Interval: 21.12.2006 07:05 TH - 26.12.2006 15:55 TU

Model Performance:

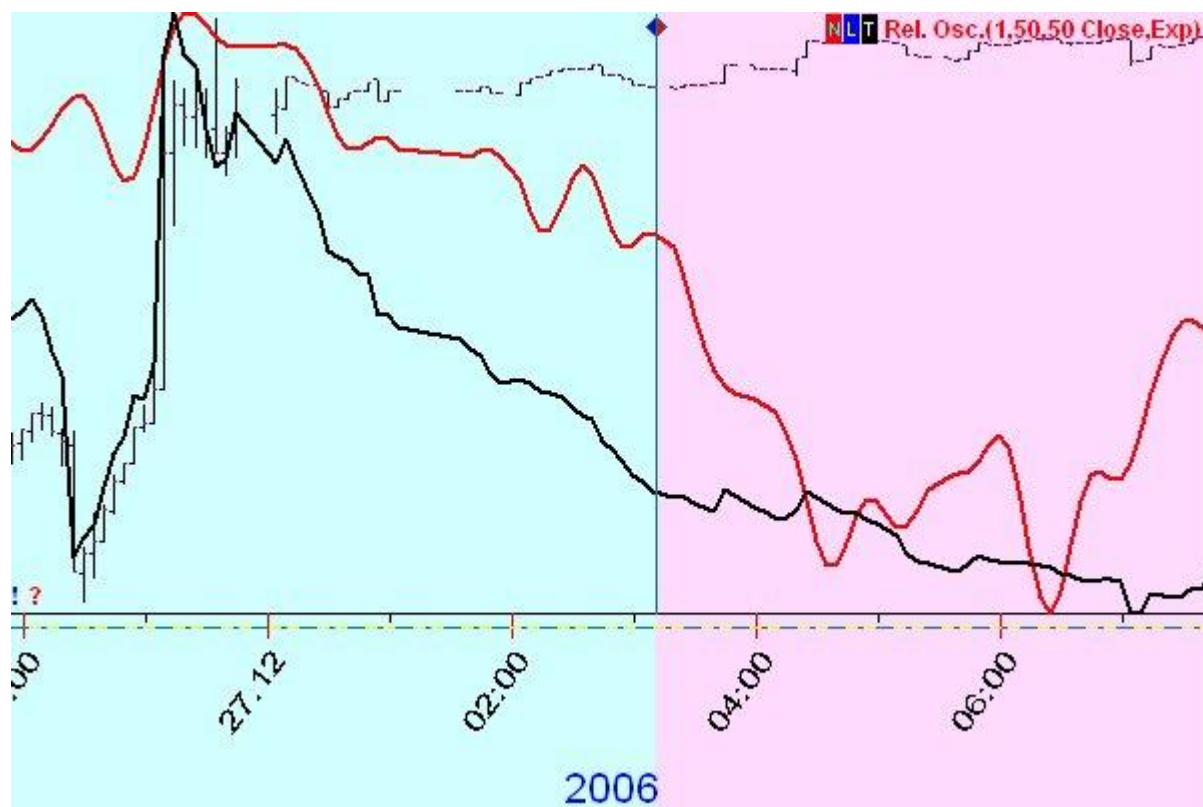
NN Model: Correlation (10 bars after LBC) = -0.3859

NN Model: Correlation (20 bars after LBC) = -0.1239

NN Model: Correlation (30 bars after LBC) = -0.2460

NN Model: Correlation (40 bars after LBC) = 0.1141

NN Model: Correlation (50 bars after LBC) = 0.0934



LBC : 27.12.2006 03:12 WD

Training Interval: 21.12.2006 17:40 TH - 27.12.2006 03:10 WD

Model Performance:

NN Model: Correlation (10 bars after LBC) = 0.5433

NN Model: Correlation (20 bars after LBC) = 0.4118

NN Model: Correlation (30 bars after LBC) = 0.4059

NN Model: Correlation (40 bars after LBC) = 0.5160

NN Model: Correlation (50 bars after LBC) = 0.1679

Report created: 2/10/2007 4:14:24 PM

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