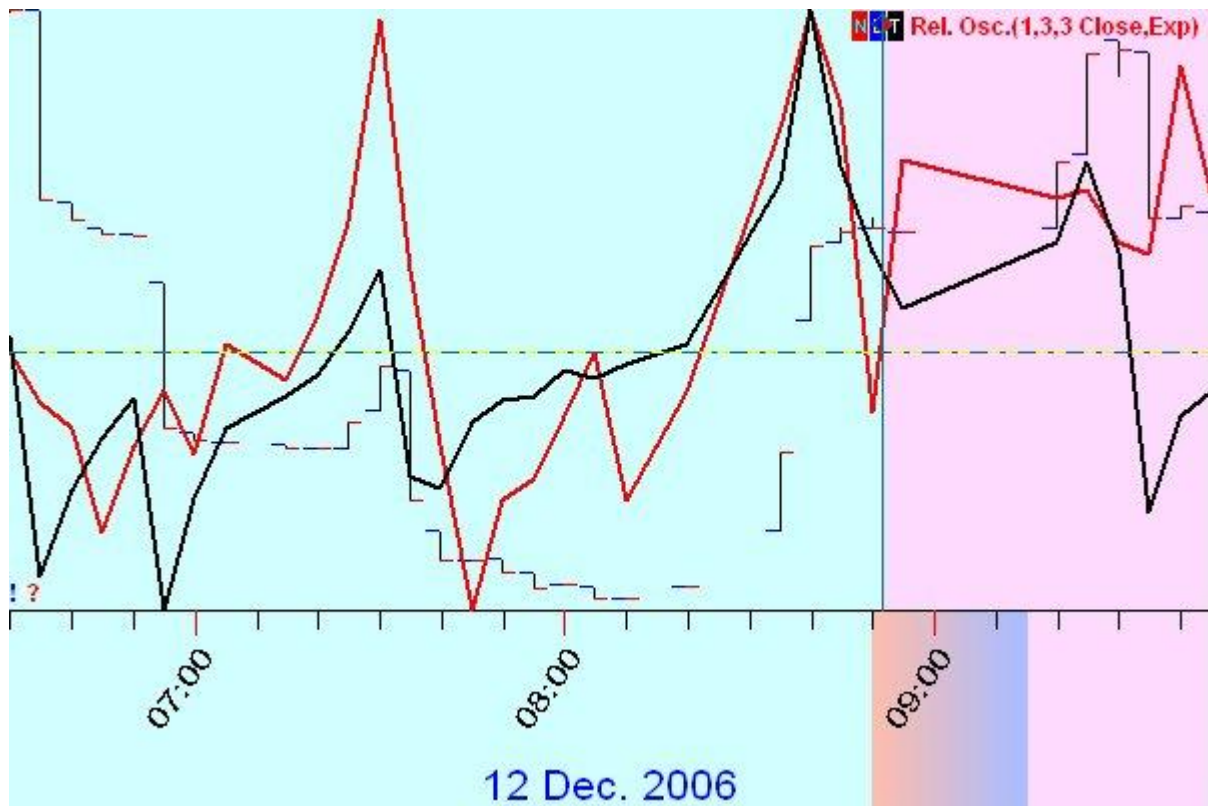


Timing Solution Back Testing Report

Model : current model (1/1)

Topology: 15 hidden units; **Training interval:** last 300 price points before LBC; **Train:** train 35000 steps)

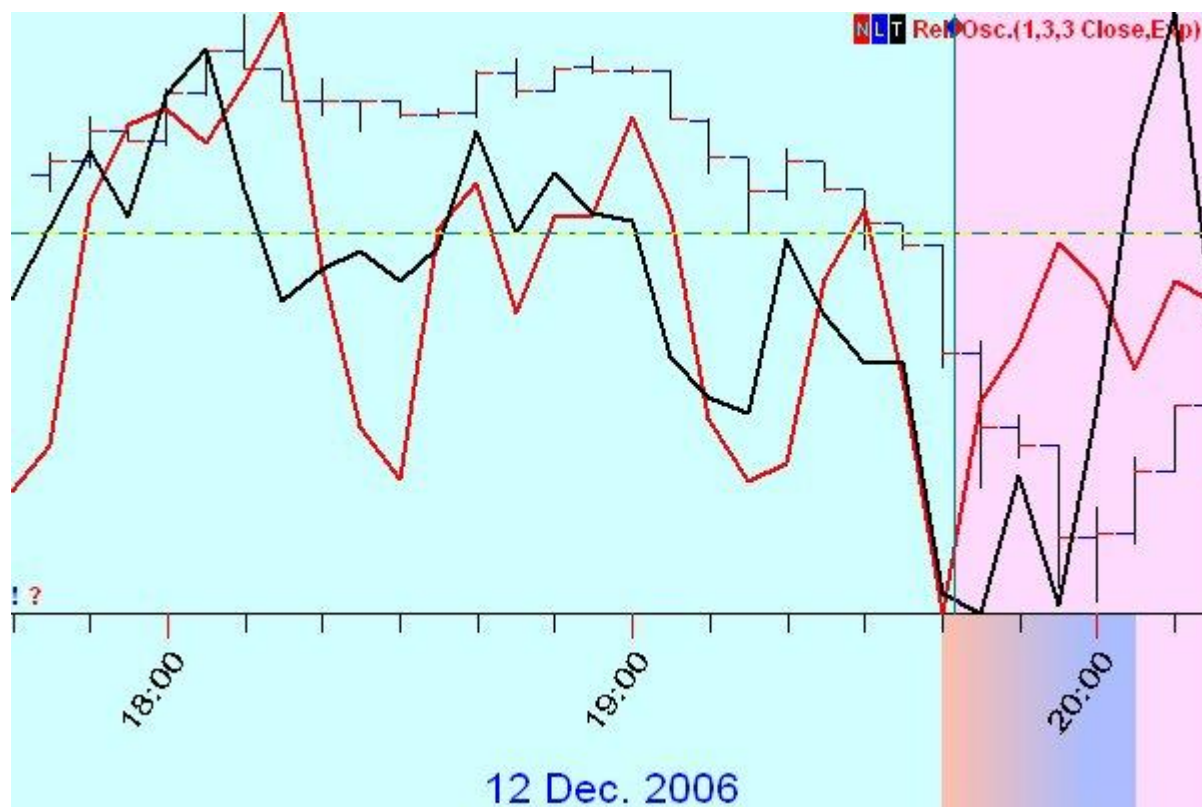


LBC : 12.12.2006 08:52 TU

Training Interval: 11.12.2006 06:20 MO - 12.12.2006 08:50 TU

Model Performance:

- NN Model: CD (Close direction) (1 bars after LBC) negative**
- NN Model: CD (Close direction) (2 bars after LBC) positive**
- NN Model: CD (Close direction) (3 bars after LBC) positive**
- NN Model: CD (Close direction) (4 bars after LBC) positive**
- NN Model: CD (Close direction) (5 bars after LBC) positive**



LBC : 12.12.2006 19:42 TU

Training Interval: 11.12.2006 16:55 MO - 12.12.2006 19:40 TU

Model Performance:

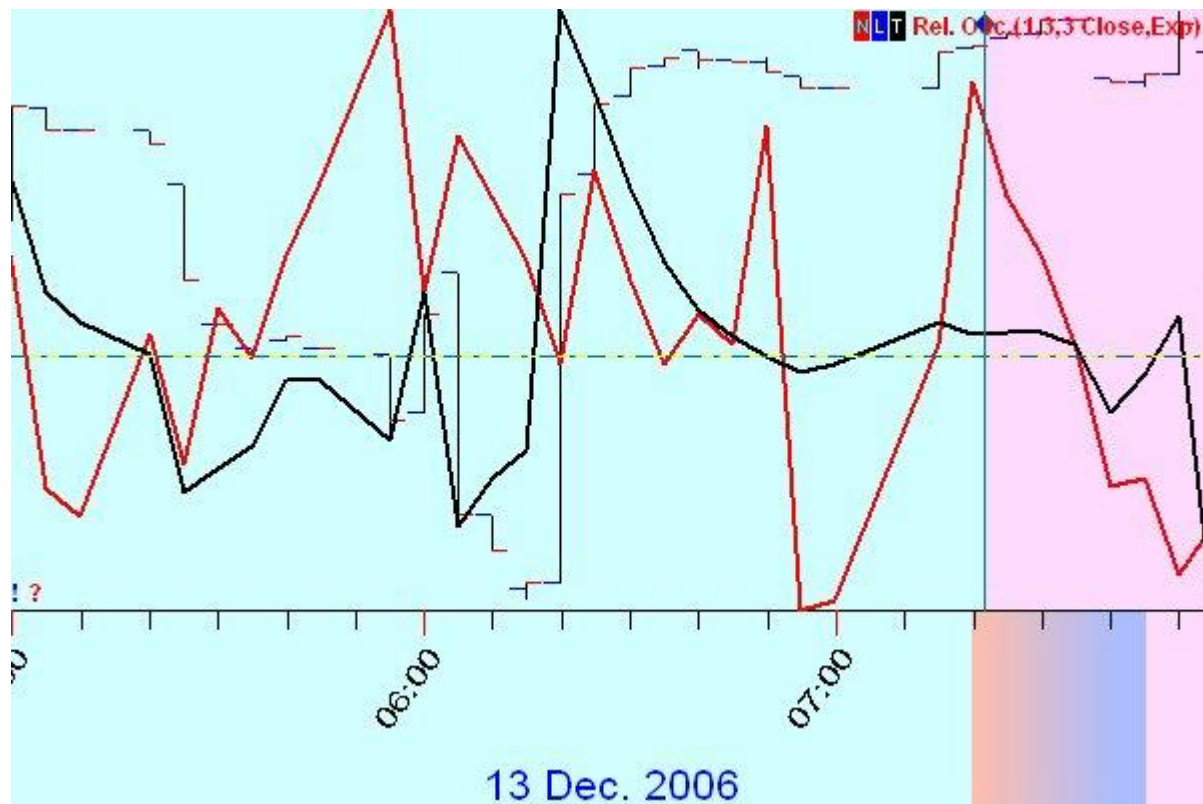
NN Model: CD (Close direction) (1 bars after LBC) negative

NN Model: CD (Close direction) (2 bars after LBC) negative

NN Model: CD (Close direction) (3 bars after LBC) negative

NN Model: CD (Close direction) (4 bars after LBC) negative

NN Model: CD (Close direction) (5 bars after LBC) negative

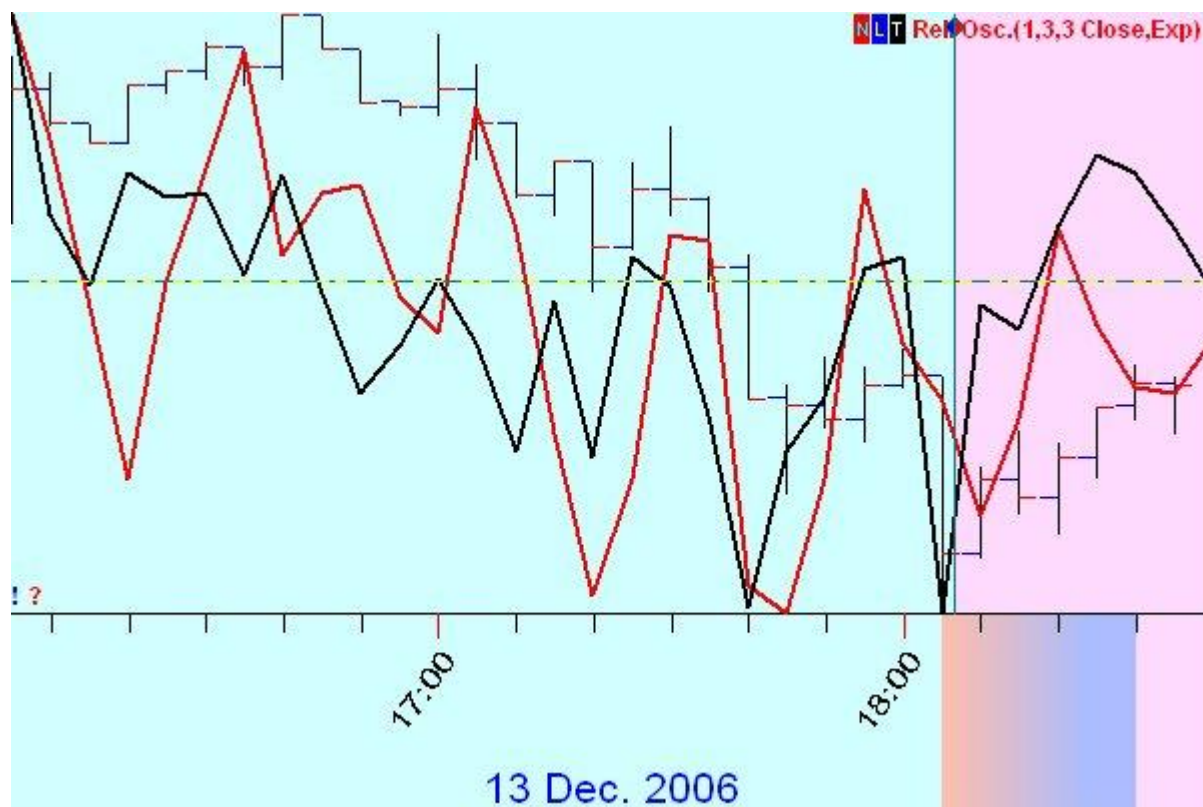


LBC : 13.12.2006 07:22 WD

Training Interval: 12.12.2006 04:25 TU - 13.12.2006 07:20 WD

Model Performance:

- NN Model: CD (Close direction) (1 bars after LBC) negative
- NN Model: CD (Close direction) (2 bars after LBC) negative
- NN Model: CD (Close direction) (3 bars after LBC) negative
- NN Model: CD (Close direction) (4 bars after LBC) positive
- NN Model: CD (Close direction) (5 bars after LBC) positive

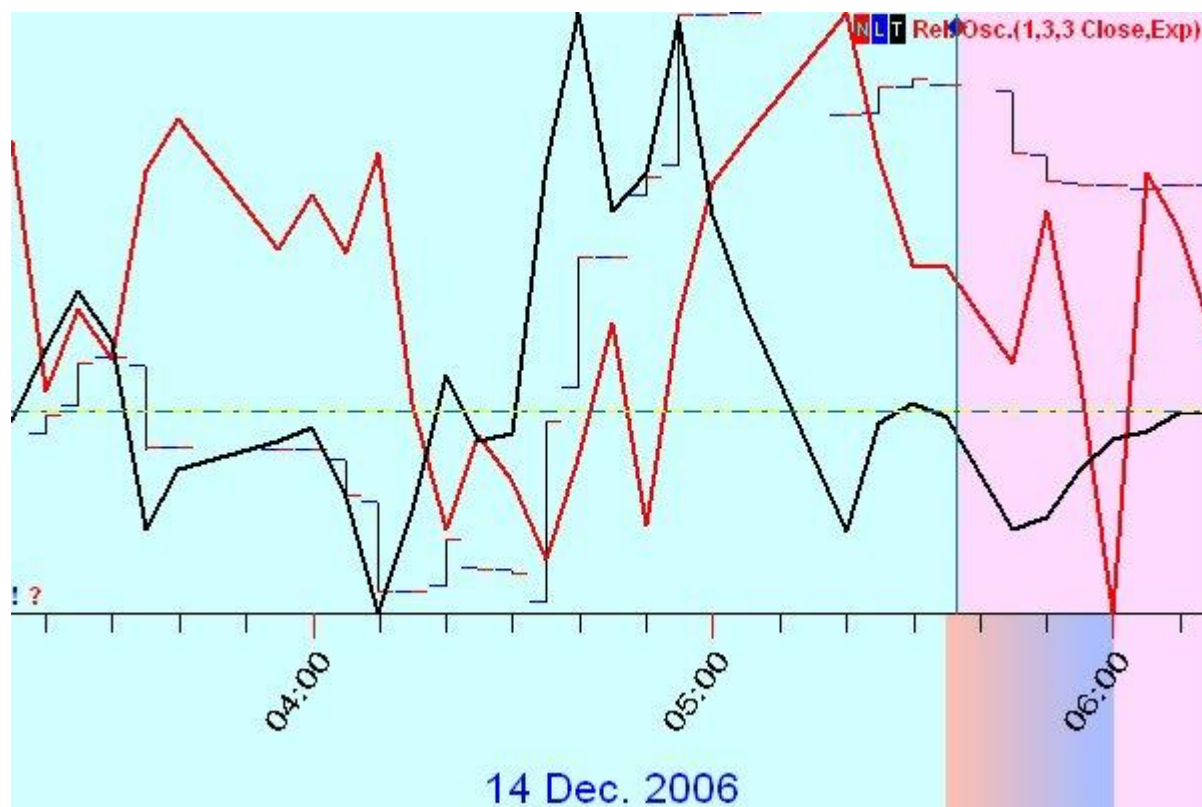


LBC : 13.12.2006 18:07 WD

Training Interval: 12.12.2006 15:40 TU - 13.12.2006 18:05 WD

Model Performance:

NN Model: CD (Close direction) (1 bars after LBC) negative
NN Model: CD (Close direction) (2 bars after LBC) negative
NN Model: CD (Close direction) (3 bars after LBC) positive
NN Model: CD (Close direction) (4 bars after LBC) positive
NN Model: CD (Close direction) (5 bars after LBC) positive

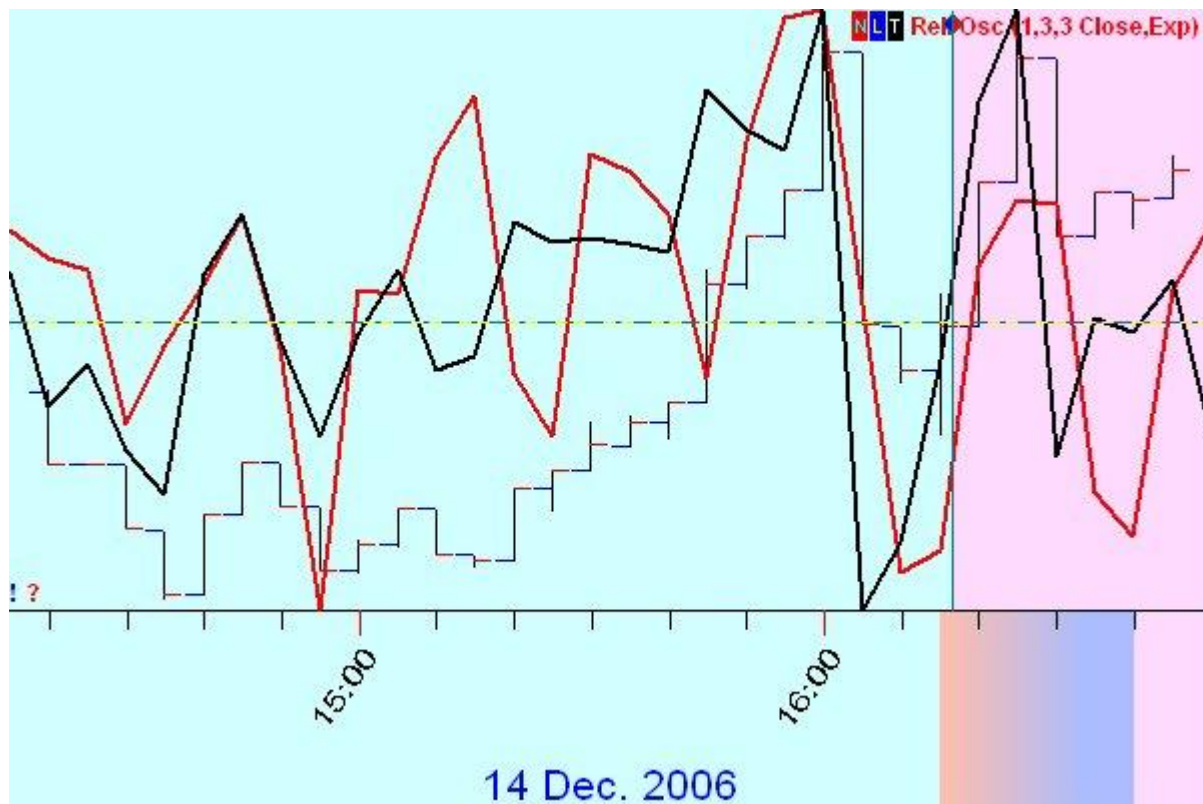


LBC : 14.12.2006 05:37 TH

Training Interval: 13.12.2006 02:50 WD - 14.12.2006 05:35 TH

Model Performance:

NN Model: CD (Close direction) (1 bars after LBC) positive
NN Model: CD (Close direction) (2 bars after LBC) negative
NN Model: CD (Close direction) (3 bars after LBC) positive
NN Model: CD (Close direction) (4 bars after LBC) positive
NN Model: CD (Close direction) (5 bars after LBC) negative

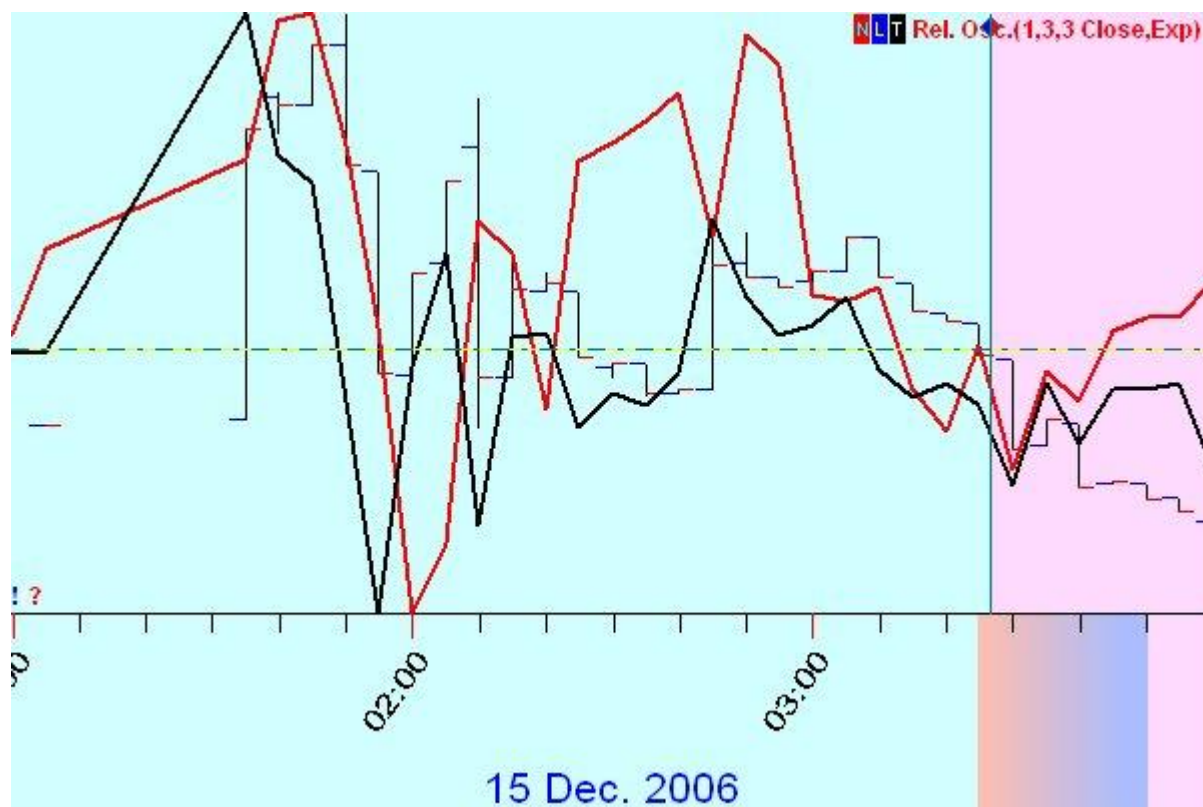


LBC : 14.12.2006 16:17 TH

Training Interval: 13.12.2006 14:05 WD - 14.12.2006 16:15 TH

Model Performance:

- NN Model: CD (Close direction) (1 bars after LBC) positive
- NN Model: CD (Close direction) (2 bars after LBC) positive
- NN Model: CD (Close direction) (3 bars after LBC) positive
- NN Model: CD (Close direction) (4 bars after LBC) positive
- NN Model: CD (Close direction) (5 bars after LBC) positive

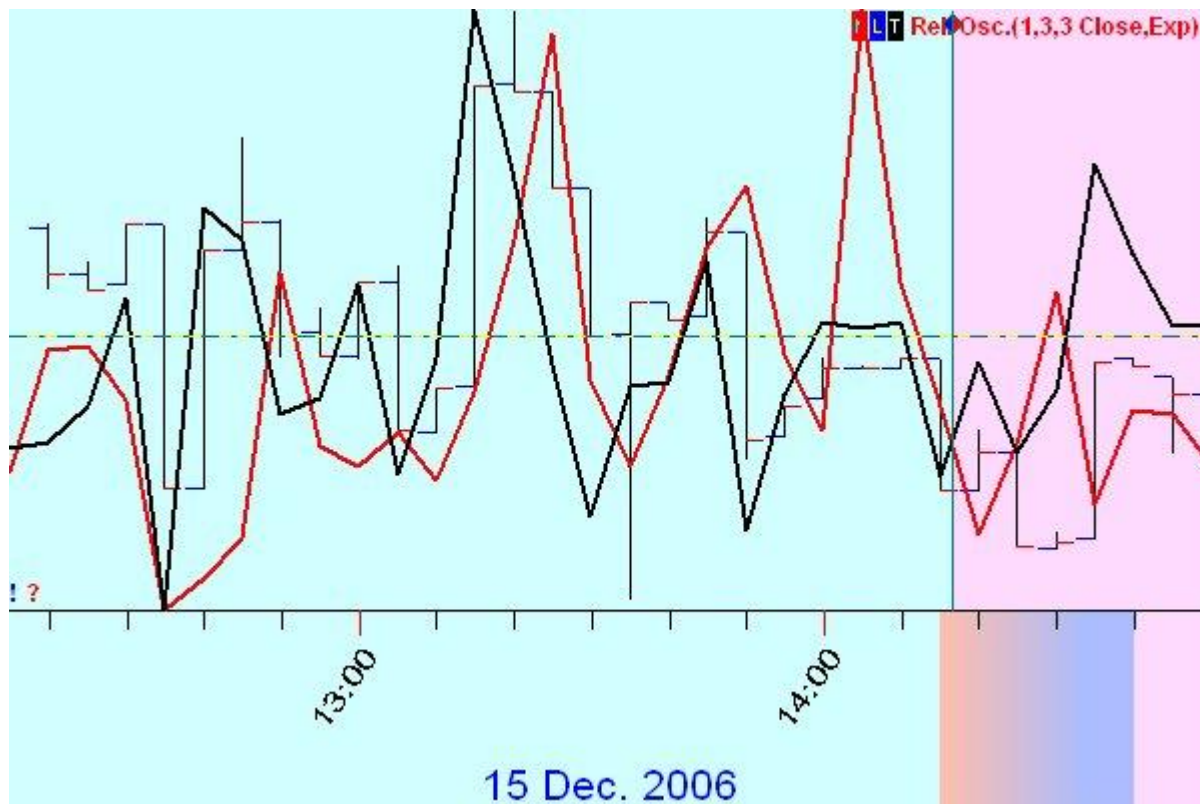


LBC : 15.12.2006 03:27 FR

Training Interval: 14.12.2006 00:50 TH - 15.12.2006 03:25 FR

Model Performance:

- NN Model: CD (Close direction) (1 bars after LBC) positive**
- NN Model: CD (Close direction) (2 bars after LBC) positive**
- NN Model: CD (Close direction) (3 bars after LBC) positive**
- NN Model: CD (Close direction) (4 bars after LBC) negative**
- NN Model: CD (Close direction) (5 bars after LBC) negative**

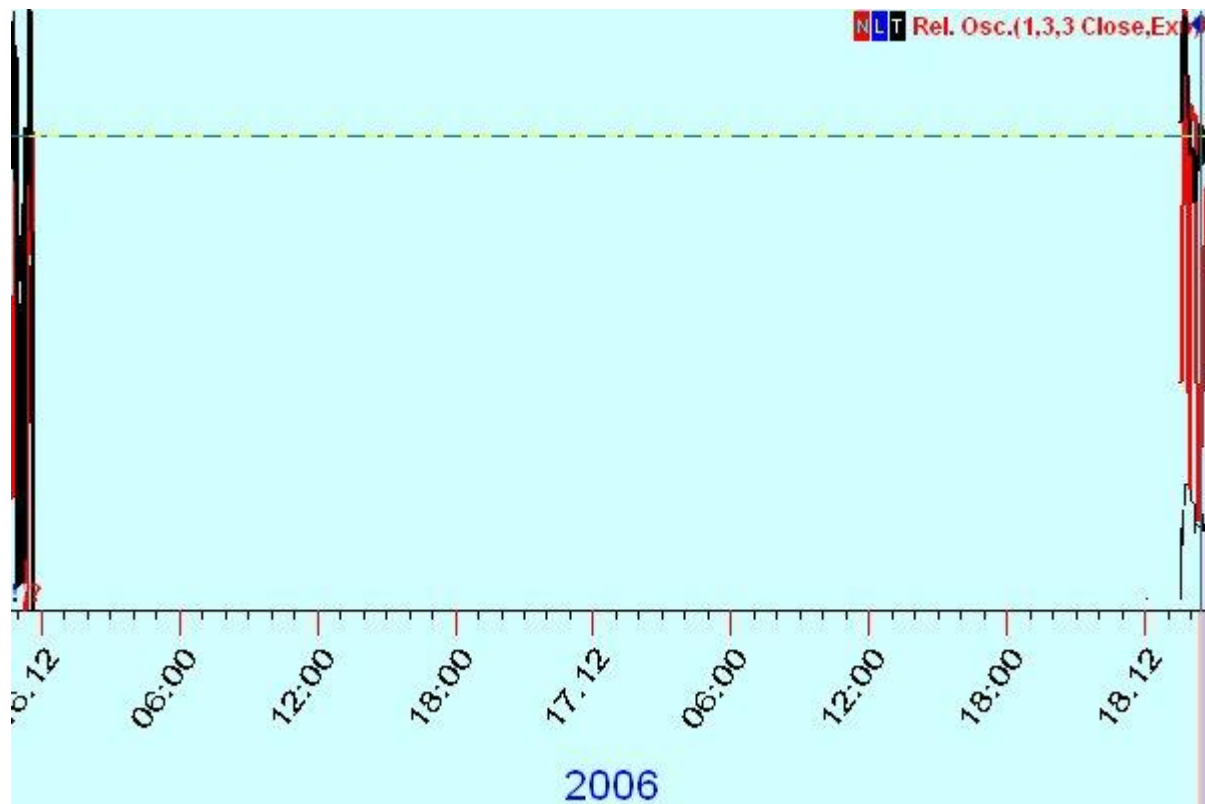


LBC : 15.12.2006 14:17 FR

Training Interval: 14.12.2006 12:15 TH - 15.12.2006 14:15 FR

Model Performance:

- NN Model: CD (Close direction) (1 bars after LBC) negative
- NN Model: CD (Close direction) (2 bars after LBC) positive
- NN Model: CD (Close direction) (3 bars after LBC) negative
- NN Model: CD (Close direction) (4 bars after LBC) negative
- NN Model: CD (Close direction) (5 bars after LBC) negative

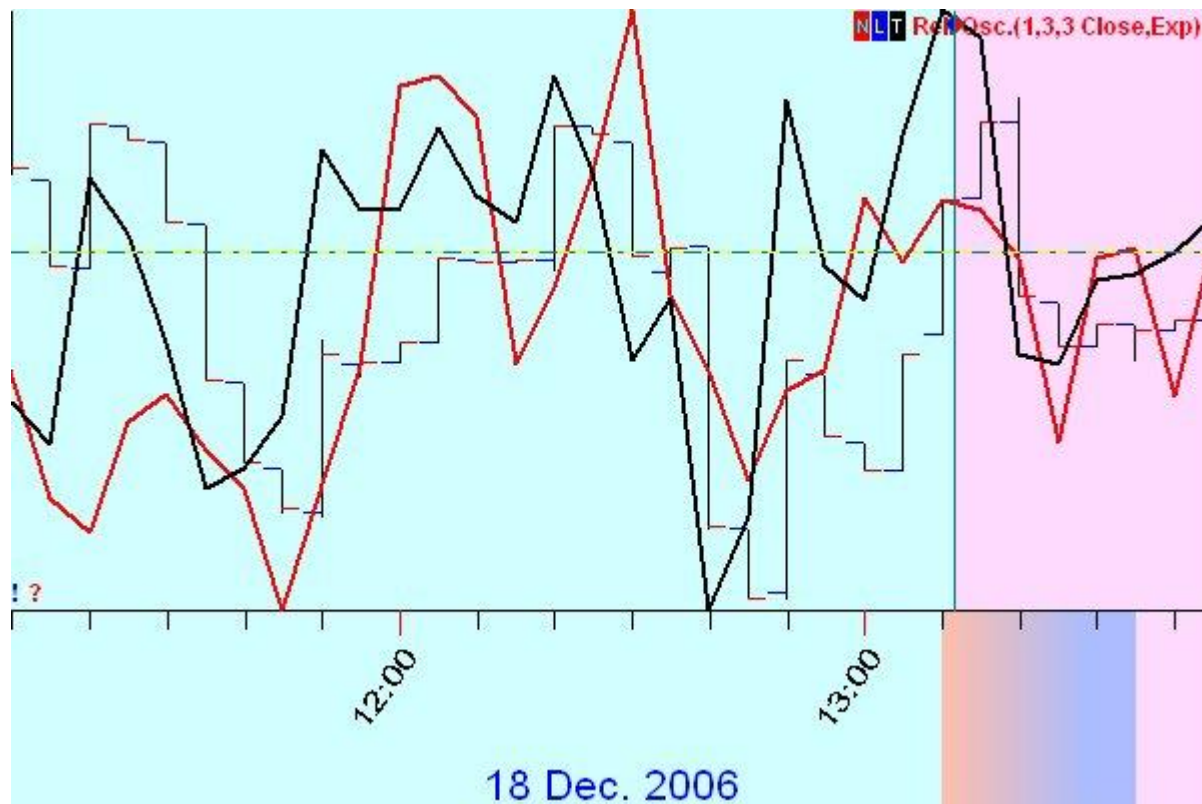


LBC : 18.12.2006 02:27 MO

Training Interval: 14.12.2006 22:45 TH - 18.12.2006 02:25 MO

Model Performance:

- NN Model: CD (Close direction) (1 bars after LBC) positive
- NN Model: CD (Close direction) (2 bars after LBC) negative
- NN Model: CD (Close direction) (3 bars after LBC) positive
- NN Model: CD (Close direction) (4 bars after LBC) positive
- NN Model: CD (Close direction) (5 bars after LBC) positive

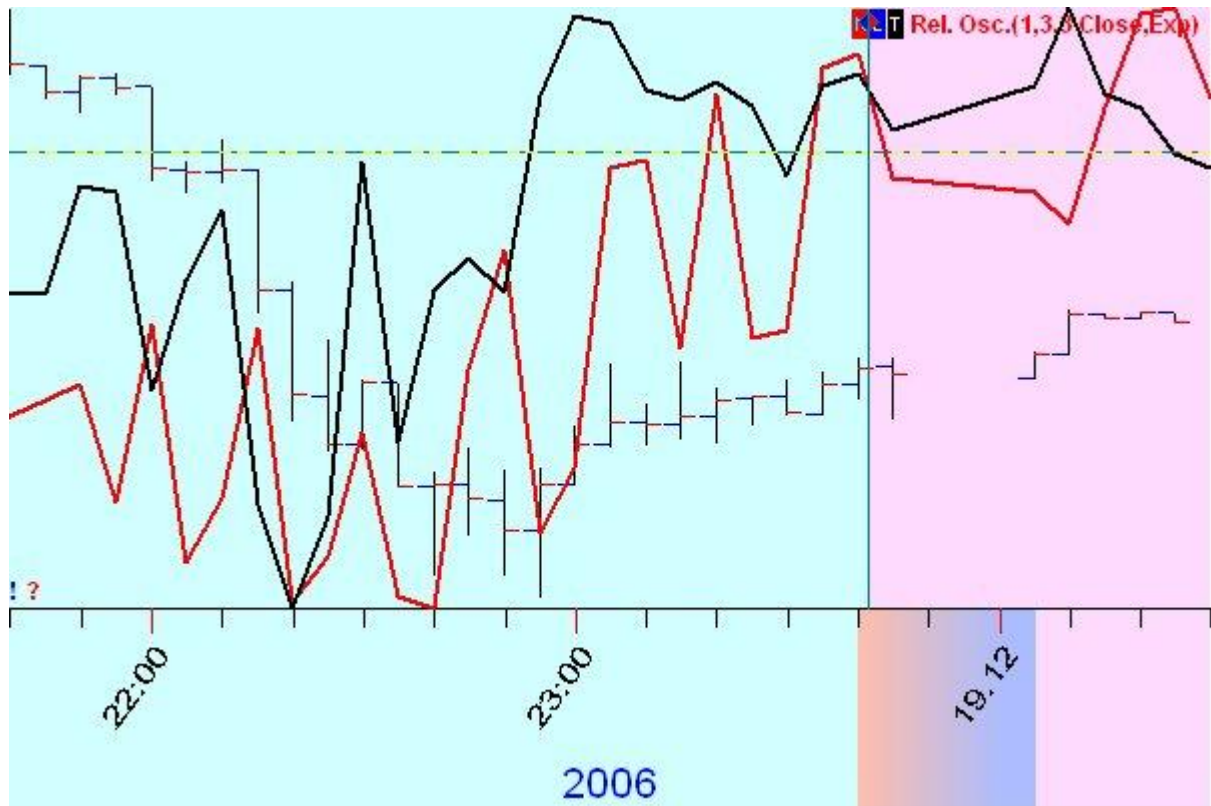


LBC : 18.12.2006 13:12 MO

Training Interval: 15.12.2006 10:15 FR - 18.12.2006 13:10 MO

Model Performance:

- NN Model: CD (Close direction) (1 bars after LBC) negative
- NN Model: CD (Close direction) (2 bars after LBC) positive
- NN Model: CD (Close direction) (3 bars after LBC) positive
- NN Model: CD (Close direction) (4 bars after LBC) positive
- NN Model: CD (Close direction) (5 bars after LBC) positive



LBC : 18.12.2006 23:42 MO

Training Interval: 15.12.2006 20:45 FR - 18.12.2006 23:40 MO

Model Performance:

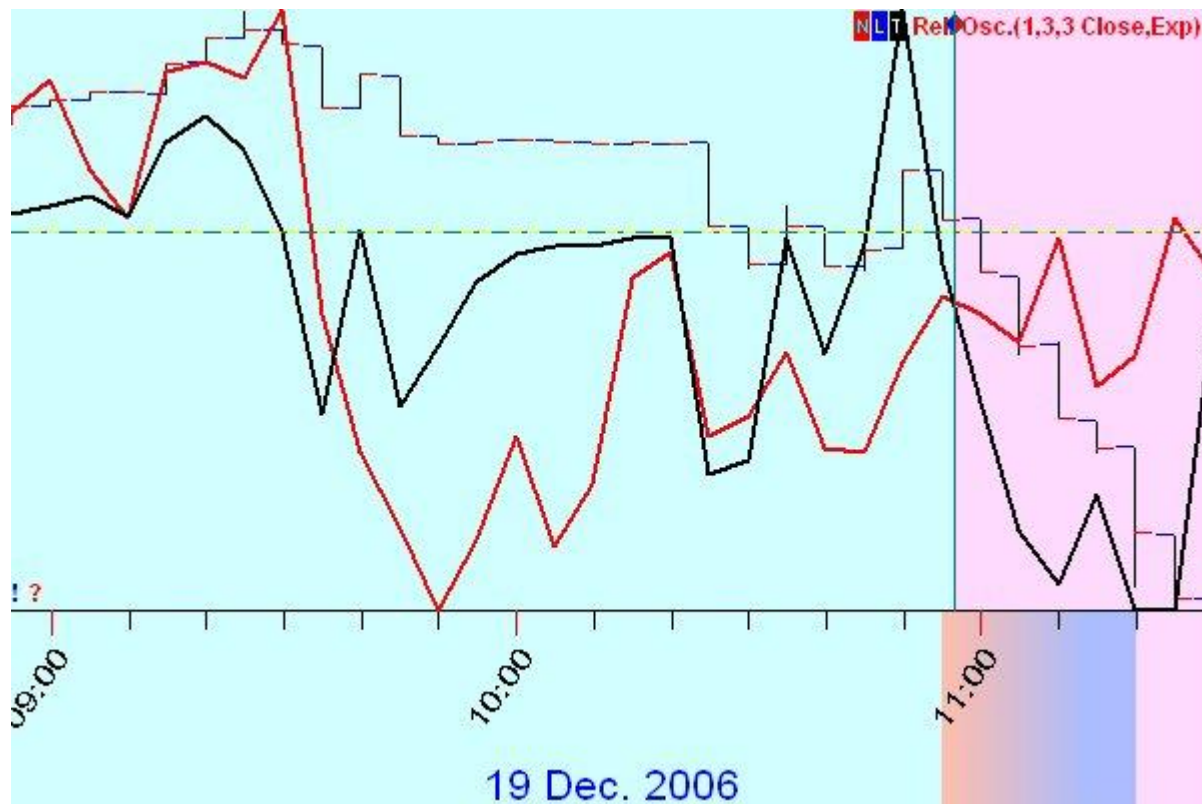
NN Model: CD (Close direction) (1 bars after LBC) positive

NN Model: CD (Close direction) (2 bars after LBC) negative

NN Model: CD (Close direction) (3 bars after LBC) negative

NN Model: CD (Close direction) (4 bars after LBC) negative

NN Model: CD (Close direction) (5 bars after LBC) positive

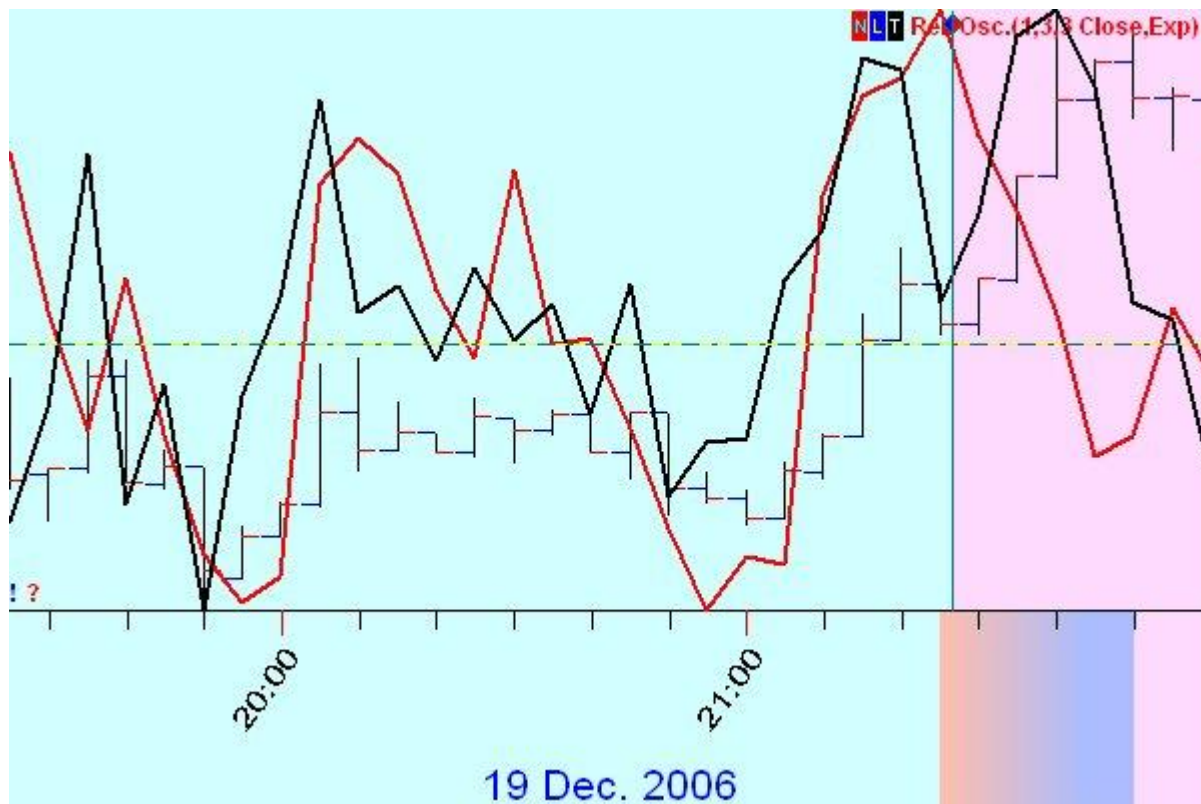


LBC : 19.12.2006 10:57 TU

Training Interval: 18.12.2006 09:10 MO - 19.12.2006 10:55 TU

Model Performance:

NN Model: CD (Close direction) (1 bars after LBC) positive
NN Model: CD (Close direction) (2 bars after LBC) positive
NN Model: CD (Close direction) (3 bars after LBC) negative
NN Model: CD (Close direction) (4 bars after LBC) positive
NN Model: CD (Close direction) (5 bars after LBC) positive

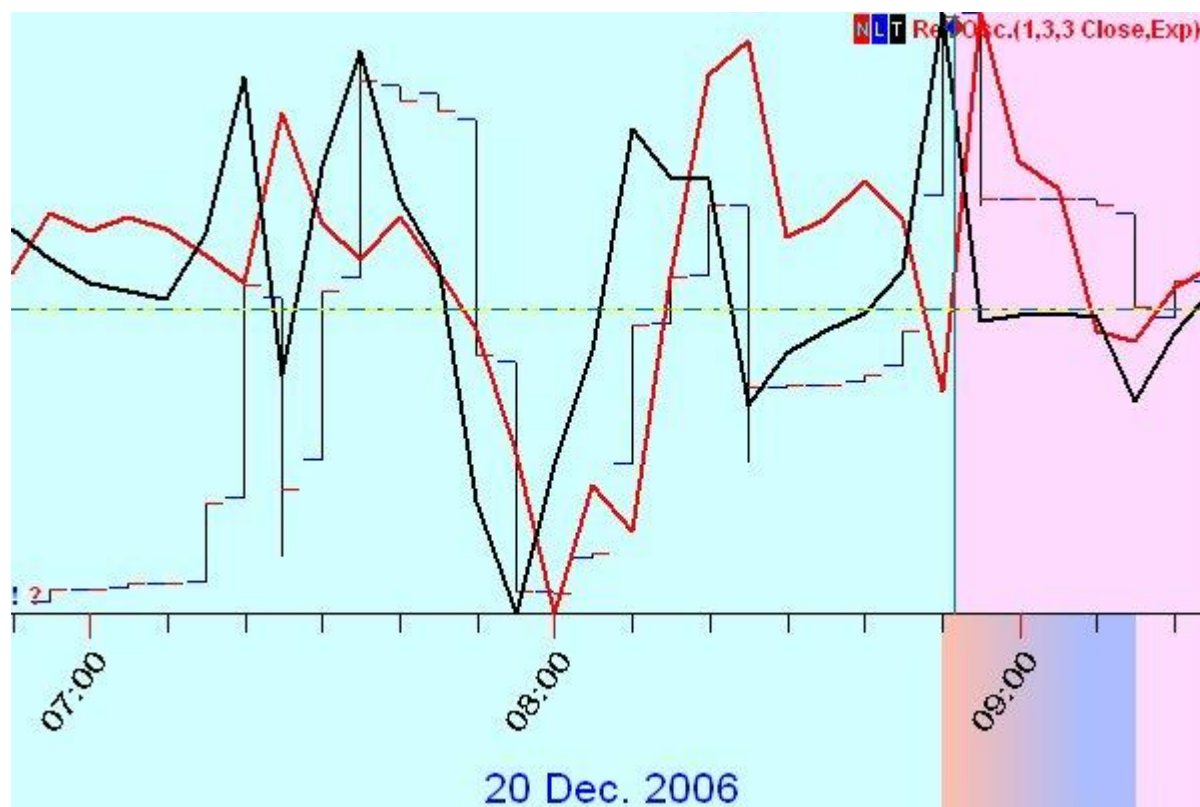


LBC : 19.12.2006 21:27 TU

Training Interval: 18.12.2006 19:40 MO - 19.12.2006 21:25 TU

Model Performance:

- NN Model: CD (Close direction) (1 bars after LBC) negative
- NN Model: CD (Close direction) (2 bars after LBC) negative
- NN Model: CD (Close direction) (3 bars after LBC) negative
- NN Model: CD (Close direction) (4 bars after LBC) negative
- NN Model: CD (Close direction) (5 bars after LBC) negative

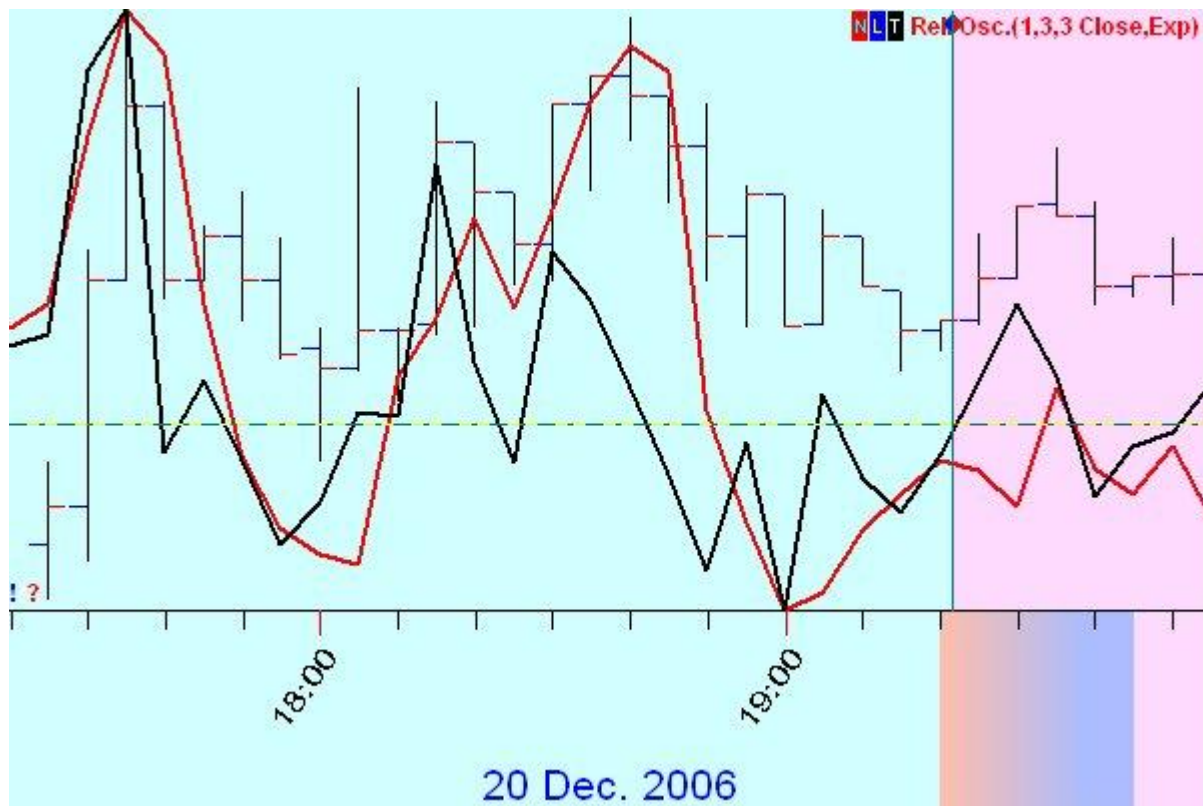


LBC : 20.12.2006 08:52 WD

Training Interval: 19.12.2006 06:55 TU - 20.12.2006 08:50 WD

Model Performance:

NN Model: CD (Close direction) (1 bars after LBC) negative
NN Model: CD (Close direction) (2 bars after LBC) negative
NN Model: CD (Close direction) (3 bars after LBC) negative
NN Model: CD (Close direction) (4 bars after LBC) negative
NN Model: CD (Close direction) (5 bars after LBC) negative

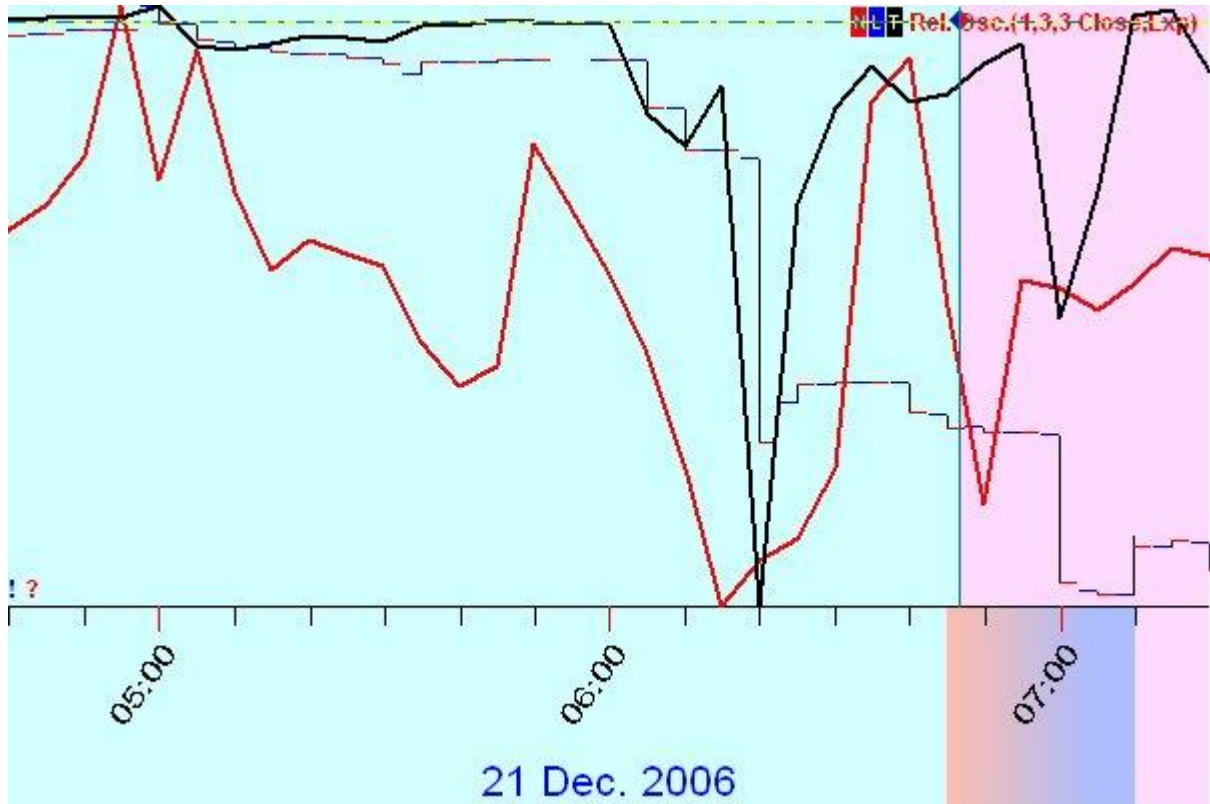


LBC : 20.12.2006 19:22 WD

Training Interval: 19.12.2006 17:25 TU - 20.12.2006 19:20 WD

Model Performance:

- NN Model: CD (Close direction) (1 bars after LBC) negative
- NN Model: CD (Close direction) (2 bars after LBC) negative
- NN Model: CD (Close direction) (3 bars after LBC) positive
- NN Model: CD (Close direction) (4 bars after LBC) negative
- NN Model: CD (Close direction) (5 bars after LBC) negative



LBC : 21.12.2006 06:47 TH

Training Interval: 20.12.2006 04:45 WD - 21.12.2006 06:45 TH

Model Performance:

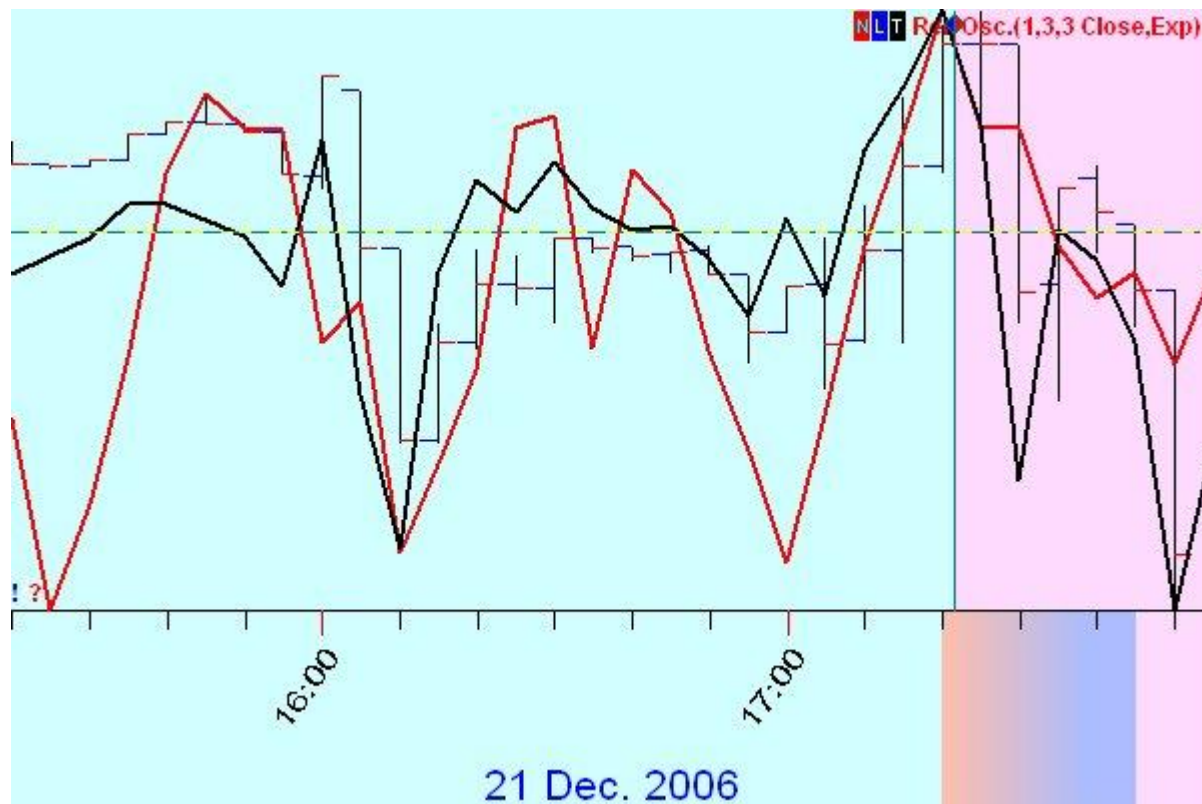
NN Model: CD (Close direction) (1 bars after LBC) positive

NN Model: CD (Close direction) (2 bars after LBC) negative

NN Model: CD (Close direction) (3 bars after LBC) negative

NN Model: CD (Close direction) (4 bars after LBC) positive

NN Model: CD (Close direction) (5 bars after LBC) negative



LBC : 21.12.2006 17:22 TH

Training Interval: 20.12.2006 15:20 WD - 21.12.2006 17:20 TH

Model Performance:

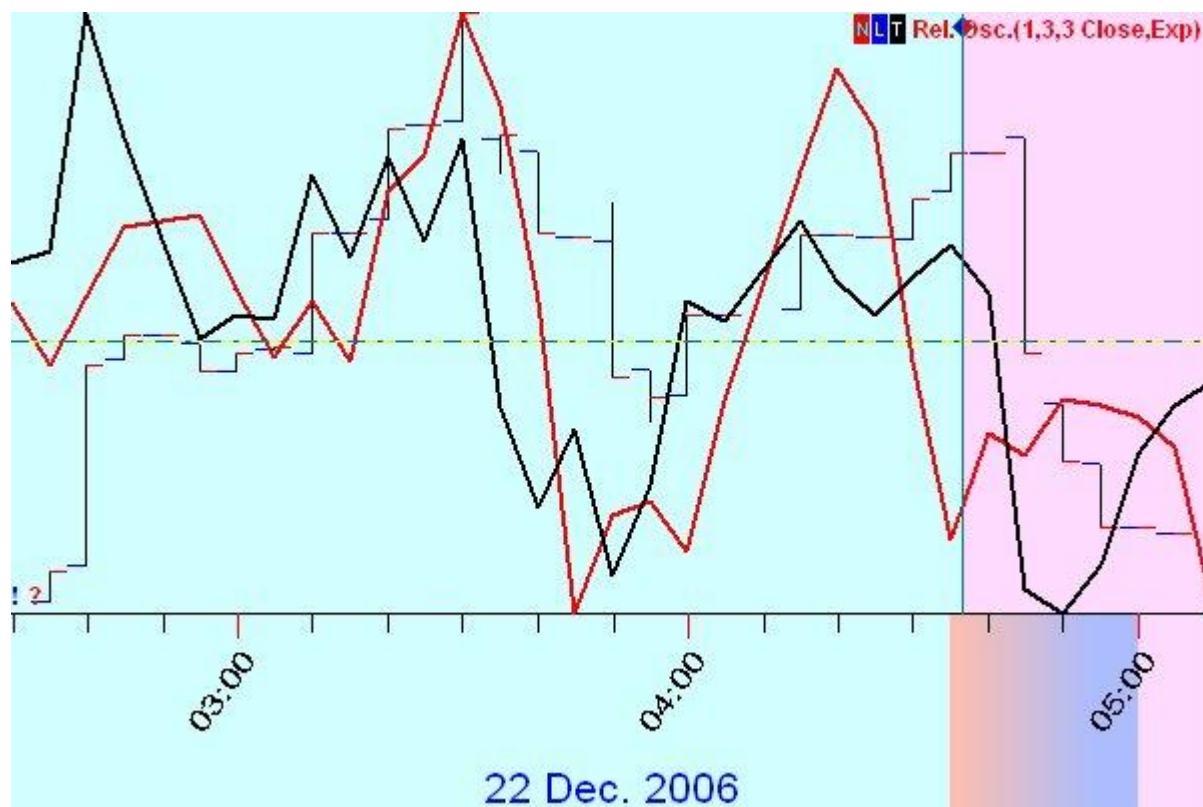
NN Model: CD (Close direction) (1 bars after LBC) positive

NN Model: CD (Close direction) (2 bars after LBC) positive

NN Model: CD (Close direction) (3 bars after LBC) positive

NN Model: CD (Close direction) (4 bars after LBC) positive

NN Model: CD (Close direction) (5 bars after LBC) positive

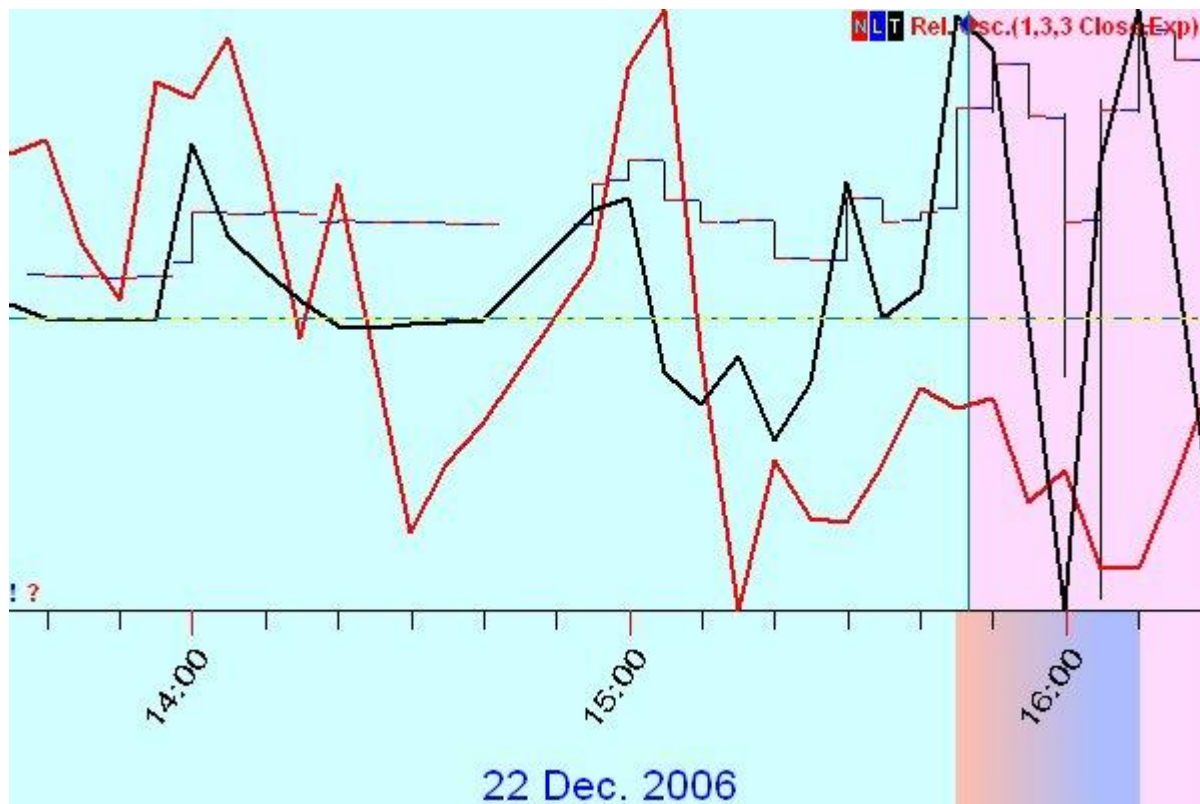


LBC : 22.12.2006 04:37 FR

Training Interval: 21.12.2006 02:35 TH - 22.12.2006 04:35 FR

Model Performance:

NN Model: CD (Close direction) (2 bars after LBC) negative
NN Model: CD (Close direction) (3 bars after LBC) negative
NN Model: CD (Close direction) (4 bars after LBC) negative
NN Model: CD (Close direction) (5 bars after LBC) negative

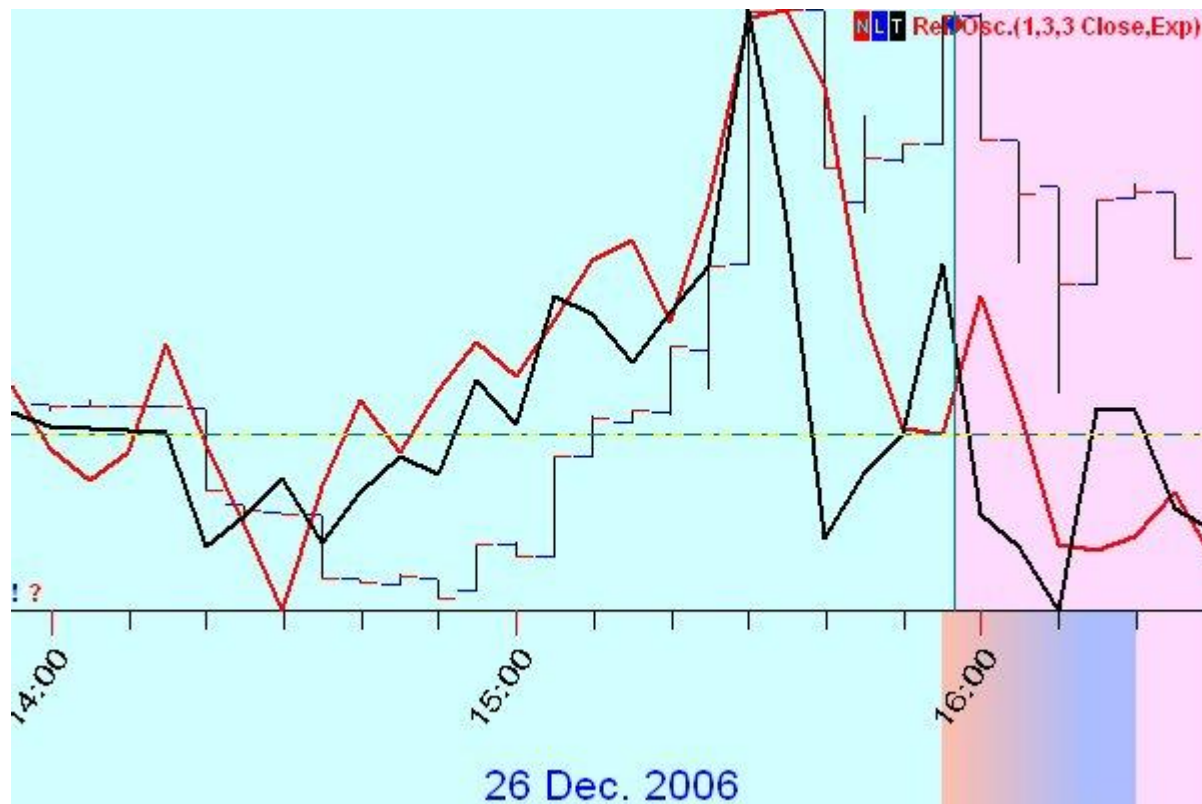


LBC : 22.12.2006 15:47 FR

Training Interval: 21.12.2006 13:20 TH - 22.12.2006 15:45 FR

Model Performance:

- NN Model: CD (Close direction) (1 bars after LBC) positive
- NN Model: CD (Close direction) (2 bars after LBC) positive
- NN Model: CD (Close direction) (3 bars after LBC) positive
- NN Model: CD (Close direction) (4 bars after LBC) positive
- NN Model: CD (Close direction) (5 bars after LBC) negative

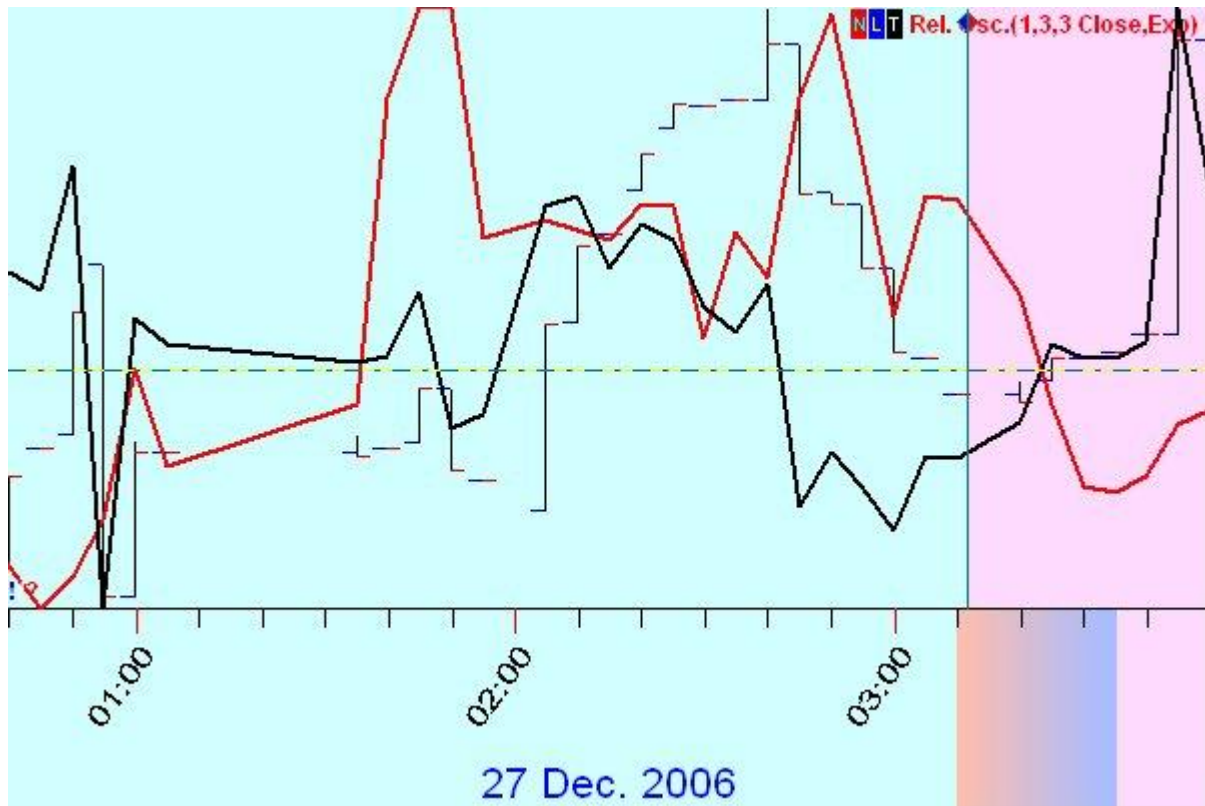


LBC : 26.12.2006 15:57 TU

Training Interval: 22.12.2006 00:05 FR - 26.12.2006 15:55 TU

Model Performance:

- NN Model: CD (Close direction) (1 bars after LBC) negative
- NN Model: CD (Close direction) (2 bars after LBC) negative
- NN Model: CD (Close direction) (3 bars after LBC) positive
- NN Model: CD (Close direction) (4 bars after LBC) positive
- NN Model: CD (Close direction) (5 bars after LBC) positive



LBC : 27.12.2006 03:12 WD

Training Interval: 22.12.2006 11:35 FR - 27.12.2006 03:10 WD

Model Performance:

NN Model: CD (Close direction) (1 bars after LBC) positive

NN Model: CD (Close direction) (2 bars after LBC) negative

NN Model: CD (Close direction) (3 bars after LBC) negative

NN Model: CD (Close direction) (4 bars after LBC) negative

NN Model: CD (Close direction) (5 bars after LBC) negative

Report created: 2/10/2007 5:00:49 PM

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