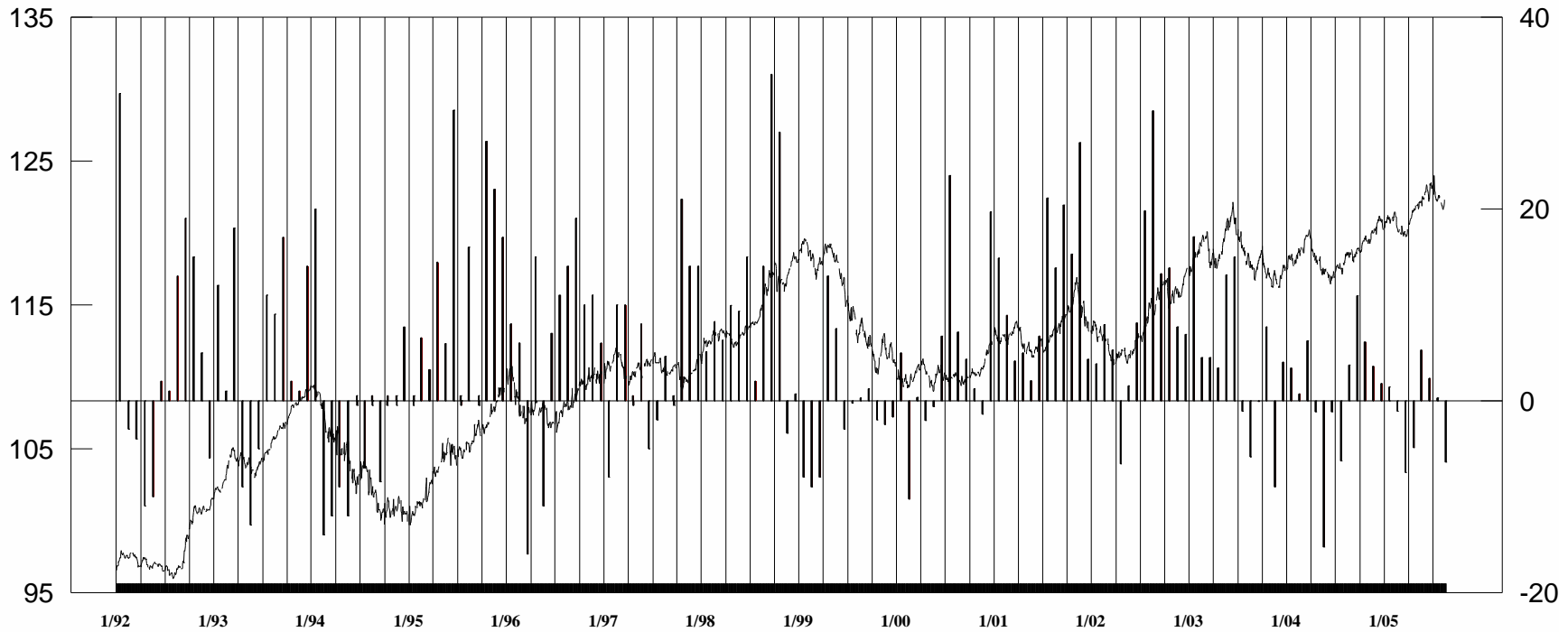


REX and realized Performance (no backtest) of the Neural Network EvoPron Renten

REX und monatliche Echtprognose des Neuronalen Netzes EvoPron Renten
 der EvoPro Financial Research GmbH, Kisslegg Jan-2006



Echt Performance Rententrading

	92:	93:	94:	95:	96:	97:	98:	99:	00:	01:	02:	03:	04:	05:	Gesamt:
Echt-Performa	14,1%	17,1%	2,2%	17,8%	10,3%	4,1%	15,7%	-5,5%	5,6%	7,7%	9,95	5,3	6,65	12,8	219,6%
REXP:	13,4%	14,7%	-2,5%	16,7%	7,5%	6,6%	11,2%	-1,9%	6,9%	5,6%	9,02	6,2	6,7	4,08	168,5%

Bundfuture Trading1)	Gesamt:
6,7	4,08
168,5%	

Bars: monthly forecasted interest rate change of 10 year bonds in Balken: monatliche Prognose der Anleihekurse in Basispunkten (linke Skala) with negativ sign (indicates change of bond prices) right hand sc: Linie: Rexp (rechte Skala)

1) Ex Post-Performance Tagesmodell

In December 2005 there had been 168 monthly forecastes of which 113 had the right direction **67% monatliche Trefferquote von 1/92 bis 12/2005!**