

Initial Knowledge Base: Fold 1

BRB Day 1

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.7273	0.2727
2	1	Medium	0.0411	0.5753	0.3836
3	1	Low	0.0098	0.5237	0.4665

BRB Day 2

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.4000	0.0000	0.6000
2	1	Medium	0.1053	0.5263	0.3684
3	1	Low	0.0670	0.3918	0.5412

BRB Day 3

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.7500	0.2500
2	1	Medium	0.0238	0.5952	0.3810
3	1	Low	0.0147	0.5333	0.4520

BRB Day 4

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.7273	0.2727
2	1	Medium	0.0548	0.4247	0.5205
3	1	Low	0.0489	0.5433	0.4078

BRB Day 5

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.8000	0.2000
2	1	Medium	0.0625	0.5000	0.4375
3	1	Low	0.1220	0.4134	0.4647

Initial Knowledge Base: Fold 2

BRB Day 1

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.5455	0.4545
2	1	Medium	0.0441	0.5588	0.3971
3	1	Low	0.0097	0.5146	0.4757

BRB Day 2

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.2857	0.0000	0.7143
2	1	Medium	0.0000	0.5000	0.5000
3	1	Low	0.0640	0.3854	0.5506

BRB Day 3

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.6000	0.4000
2	1	Medium	0.0278	0.5556	0.4167
3	1	Low	0.0172	0.5146	0.4682

BRB Day 4

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.5455	0.4545
2	1	Medium	0.0441	0.4559	0.5000
3	1	Low	0.0444	0.5298	0.4258

BRB Day 5

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.7143	0.2857
2	1	Medium	0.0000	0.4000	0.6000
3	1	Low	0.1162	0.3972	0.4866

Initial Knowledge Base: Fold 3

BRB Day 1

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.5833	0.4167
2	1	Medium	0.0286	0.5571	0.4143
3	1	Low	0.0084	0.5084	0.4833

BRB Day 2

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.1429	0.0000	0.8571
2	1	Medium	0.1111	0.3889	0.5000
3	1	Low	0.0529	0.4039	0.5432

BRB Day 3

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.4444	0.5556
2	1	Medium	0.0227	0.5682	0.4091
3	1	Low	0.0134	0.5221	0.4645

BRB Day 4

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.5000	0.5000
2	1	Medium	0.0571	0.4714	0.4714
3	1	Low	0.0446	0.5209	0.4345

BRB Day 5

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.5714	0.4286
2	1	Medium	0.0667	0.4000	0.5333
3	1	Low	0.1157	0.3985	0.4859

Initial Knowledge Base: Fold 4

BRB Day 1

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.6000	0.4000
2	1	Medium	0.0263	0.5658	0.4079
3	1	Low	0.0112	0.5014	0.4874

BRB Day 2

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.2000	0.0000	0.8000
2	1	Medium	0.1111	0.5000	0.3889
3	1	Low	0.0579	0.4041	0.5380

BRB Day 3

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.4286	0.5714
2	1	Medium	0.0000	0.5854	0.4146
3	1	Low	0.0146	0.5319	0.4535

BRB Day 4

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.5000	0.5000
2	1	Medium	0.0263	0.4605	0.5132
3	1	Low	0.0448	0.5238	0.4314

BRB Day 5

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.4000	0.6000
2	1	Medium	0.0625	0.5000	0.4375
3	1	Low	0.1142	0.4159	0.4698

Initial Knowledge Base: Fold 5

BRB Day 1

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.7500	0.2500
2	1	Medium	0.0290	0.5507	0.4203
3	1	Low	0.0056	0.5104	0.4840

BRB Day 2

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.2500	0.0000	0.7500
2	1	Medium	0.1176	0.4706	0.4118
3	1	Low	0.0516	0.3819	0.5665

BRB Day 3

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.5000	0.5000
2	1	Medium	0.0244	0.6341	0.3415
3	1	Low	0.0147	0.4993	0.4860

BRB Day 4

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.5833	0.4167
2	1	Medium	0.0435	0.4928	0.4638
3	1	Low	0.0348	0.5188	0.4465

BRB Day 5

Rule ID	Rule Weight	IF Lower BB-Closing Price	THEN Price Movement		
			H	M	L
1	1	High	0.0000	0.6250	0.3750
2	1	Medium	0.0667	0.4000	0.5333
3	1	Low	0.1017	0.4131	0.4852