I think you'll have to do like this:

1. Model the mech.

2. Export it as a skeleton. Lets say "ABCD"

3. Then open the mech again, animate the forward animation.
 Export it using the skeleton and name it "ABCD_m".

4. Then open the mech again, animate the backward animation.
 Export it using the skelton and name it "ABCD_b".

Or you just export the model as W3D, then you open the model again and repeat step 3 and 4, without using any skeleton. Just "ABCD_x" and save as animted frames.

Not sure if those works, I'll try very soon. Need this for my mod, also what's the name of the script I need to use?