

# Interbank FX, LLC

Account: 1xxxx

Name: nvwine

Currency: USD

2006 October 13, 02:50

**Closed Transactions:**

Ticket	Open Time	Type	Lots	Item	Price	S / L	T / P	Close Time	Price	Commission	Taxes	Swap	Profit
10927937	2006.10.06 06:00	sell	0.04	euraudm	1.7031	1.7115	1.6989	2006.10.06 10:17	1.6989	0.00	0.00	0.00	1.25
10929110	2006.10.06 06:45	buy	0.04	gbpjpy	221.49	220.65	221.91	2006.10.06 11:55	221.91	0.00	0.00	0.00	1.43
10930365	2006.10.06 07:15	sell	0.04	usdjpy	118.13	118.97	117.71	2006.10.06 12:32	117.71	0.00	0.00	0.00	1.43
10933416	2006.10.06 09:45	buy	0.04	eurjpy	149.65	148.81	150.07	2006.10.09 03:05	150.07	0.00	0.00	0.04	1.41
10935030	2006.10.06 11:15	sell	0.05	audusd	0.7461	0.7507	0.7437	2006.10.06 12:56	0.7437	0.00	0.00	0.00	1.20
10938888	2006.10.06 12:15	buy	0.05	chfjpy	94.13	93.29	94.55	2006.10.09 03:50	94.55	0.00	0.00	0.01	1.76
10941723	2006.10.06 12:33	buy	0.05	usdjpy	118.06	117.22	118.48	2006.10.06 12:56	118.48	0.00	0.00	0.00	1.77
10945283	2006.10.06 12:45	buy	0.05	usdcad	1.1241	1.1176	1.1301	2006.10.10 13:09	1.1301	0.00	0.00	0.02	2.65
10966241	2006.10.06 15:45	buy	0.05	usdchf	1.2604	1.2520	1.2646	2006.10.10 08:22	1.2646	0.00	0.00	0.10	1.66
10976599	2006.10.06 19:45	sell	0.05	usdjpy	119.00	119.84	118.58	2006.10.11 18:42	119.84	0.00	0.00	-0.21	-3.50
10977707	2006.10.08 22:15	buy	0.05	gbpchf	2.3585	2.3501	2.3627	2006.10.09 12:41	2.3501	0.00	0.00	0.00	-3.33
10982750	2006.10.09 00:15	buy	0.05	gbpjpy	222.38	221.54	222.80	2006.10.09 03:08	222.80	0.00	0.00	0.00	1.77
10991579	2006.10.09 03:15	sell	0.05	gbpjpy	222.73	223.57	222.31	2006.10.09 10:21	222.31	0.00	0.00	0.00	1.76
10991596	2006.10.09 03:15	sell	0.05	gbpusd	1.8704	1.8750	1.8660	2006.10.09 08:54	1.8660	0.00	0.00	0.00	2.20
10993748	2006.10.09 04:00	buy	0.05	audusd	0.7422	0.7376	0.7446	2006.10.09 09:20	0.7446	0.00	0.00	0.00	1.20
10993755	2006.10.09 04:00	sell	0.05	chfjpy	94.56	95.40	94.14	2006.10.10 22:30	94.14	0.00	0.00	-0.02	1.75
10996722	2006.10.09 05:15	buy	0.05	euraud	1.6977	1.6893	1.7019	2006.10.10 06:32	1.6893	0.00	0.00	-0.05	-3.14
11011655	2006.10.09 13:00	sell	0.05	audusd	0.7444	0.7490	0.7420	2006.10.11 21:03	0.7420	0.00	0.00	-0.04	1.20
11016053	2006.10.09 17:15	sell	0.05	gbpjpy	222.32	223.16	221.90	2006.10.10 08:37	221.90	0.00	0.00	-0.13	1.76
11016953	2006.10.09 18:30	sell	0.05	gbpusd	1.8668	1.8714	1.8624	2006.10.10 08:21	1.8624	0.00	0.00	0.01	2.20
11020927	2006.10.09 23:47	buy	0.06	eurchf	1.5892	1.5808	1.5934	2006.10.11 02:11	1.5934	0.00	0.00	0.03	1.98
11043295	2006.10.10 10:15	sell	0.06	euraud	1.6876	1.6960	1.6834	2006.10.11 10:52	1.6834	0.00	0.00	0.05	1.88
11059708	2006.10.10 16:45	sell	0.06	gbpjpy	222.03	222.88	221.62	2006.10.11 07:16	221.62	0.00	0.00	-0.15	2.06
11071785	2006.10.11 02:00	sell	0.07	gbpusd	1.8542	1.8588	1.8498	2006.10.11 11:28	1.8588	0.00	0.00	0.00	-3.22
11086247	2006.10.11 12:45	buy	0.07	gbpjpy	221.83	220.99	222.25	2006.10.12 08:10	222.25	0.00	0.00	0.45	2.46
11086674	2006.10.11 13:00	sell	0.07	euraud	1.6831	1.6915	1.6789	2006.10.12 03:52	1.6789	0.00	0.00	0.19	2.20
11104337	2006.10.12 01:00	sell	0.08	usdjpy	119.71	120.55	119.29	2006.10.12 07:09	119.29	0.00	0.00	0.00	2.82
11123000	2006.10.12 11:45	sell	0.08	usdjpy	119.62	120.46	119.20	2006.10.13 01:13	119.20	0.00	0.00	-0.12	2.82
11123336	2006.10.12 12:00	buy	0.08	gbpusd	1.8549	1.8503	1.8593	2006.10.12 20:49	1.8593	0.00	0.00	0.00	3.52
										0.00	0.00	0.18	34.95
<b>Closed P/L:</b>													<b>35.13</b>

**Open Trades:**

Ticket	Open Time	Type	Lots	Item	Price	S / L	T / P	Market Price	Price	Commission	Taxes	Swap	Profit
11133291	2006.10.12 19:00	sell	0.08	audusd	0.7505	0.7551	0.7481		0.7517	0.00	0.00	-0.01	-0.96
11066299	2006.10.10 22:30	buy	0.06	chfjpy	94.14	93.30	94.56		94.05	0.00	0.00	0.05	-0.45
11114762	2006.10.12 08:00	sell	0.08	eurchf	1.5933	1.6017	1.5891		1.5933	0.00	0.00	-0.05	0.00
11007178	2006.10.09 11:00	buy	0.05	eurjpy	150.07	149.23	150.49		149.84	0.00	0.00	0.29	-0.97
10960541	2006.10.06 14:45	buy	0.05	eurusd	1.2579	1.2495	1.2621		1.2572	0.00	0.00	-0.29	-0.35
11016569	2006.10.09 18:00	sell	0.05	gbpchf	2.3538	2.3622	2.3496		2.3599	0.00	0.00	-0.59	-2.40
11119105	2006.10.12 10:00	sell	0.08	gbpjpy	221.95	222.80	221.54		221.98	0.00	0.00	-0.20	-0.20
11078359	2006.10.11 07:30	buy	0.07	usdcad	1.1347	1.1282	1.1407		1.1329	0.00	0.00	0.08	-1.11
11069305	2006.10.11 00:45	buy	0.07	usdchf	1.2705	1.2621	1.2747		1.2672	0.00	0.00	0.28	-1.82
11141814	2006.10.13 01:45	buy	0.09	usdjpy	119.26	118.41	119.67		119.20	0.00	0.00	0.00	-0.45
										0.00	0.00	-0.44	-8.71
<b>Floating P/L:</b>													<b>-9.15</b>

**Working Orders:**

Ticket	Open Time	Type	Lots	Item	Price	S / L	T / P	Market Price
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No transactions

**Summary:**

**Deposit/Withdrawal:**

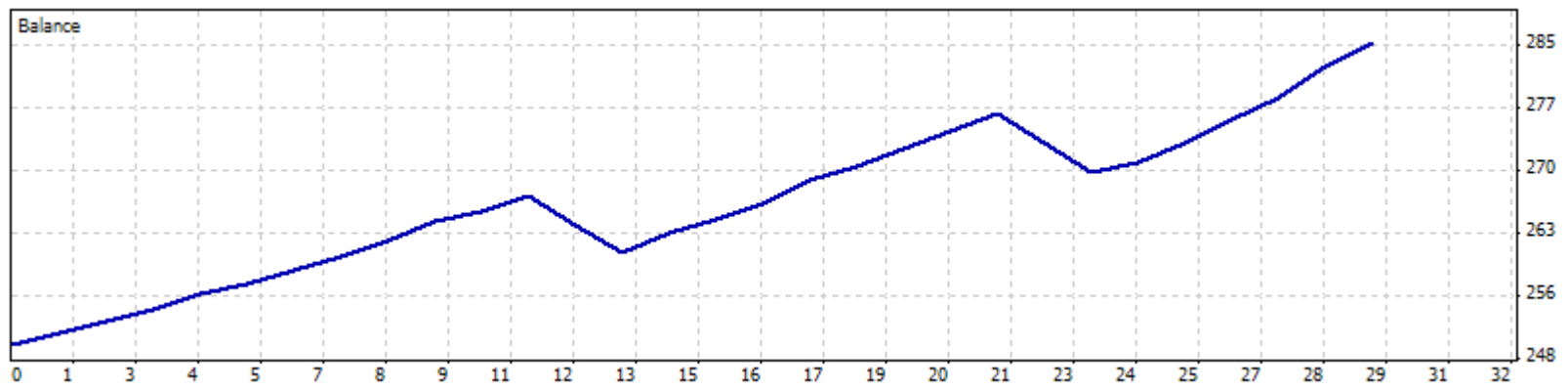
**0.00**

**Credit Facility:**

**0.00**

<b>Closed Trade P/L:</b>	<b>35.13</b>	<b>Floating P/L:</b>	<b>-9.15</b>	<b>Margin:</b>	<b>34.00</b>
<b>Balance:</b>	<b>285.13</b>	<b>Equity:</b>	<b>275.98</b>	<b>Free Margin:</b>	<b>241.98</b>

**Details:**



<b>Gross Profit:</b>	<b>48.58</b>	<b>Gross Loss:</b>	<b>13.45</b>	<b>Total Net Profit:</b>	<b>35.13</b>
<b>Profit Factor:</b>	<b>3.61</b>	<b>Expected Payoff:</b>	<b>1.21</b>		
<b>Absolute Drawdown:</b>	<b>0.00</b>	<b>Maximal Drawdown:</b>	<b>6.93 (2.51%)</b>	<b>Relative Drawdown:</b>	<b>2.51% (6.93)</b>

<b>Total Trades:</b>	<b>29</b>	<b>Short Positions (won %):</b>	<b>16 (87.50%)</b>	<b>Long Positions (won %):</b>	<b>13 (84.62%)</b>
		<b>Profit Trades (% of total):</b>	<b>25 (86.21%)</b>	<b>Loss trades (% of total):</b>	<b>4 (13.79%)</b>
<b>Largest</b>		<b>profit trade:</b>	<b>3.52</b>	<b>loss trade:</b>	<b>-3.71</b>
<b>Average</b>		<b>profit trade:</b>	<b>1.94</b>	<b>loss trade:</b>	<b>-3.36</b>
<b>Maximum</b>		<b>consecutive wins (\$):</b>	<b>11 (17.23)</b>	<b>consecutive losses (\$):</b>	<b>2 (-6.93)</b>
<b>Maximal</b>		<b>consecutive profit (count):</b>	<b>17.23 (11)</b>	<b>consecutive loss (count):</b>	<b>-6.93 (2)</b>
<b>Average</b>		<b>consecutive wins:</b>	<b>8</b>	<b>consecutive losses:</b>	<b>2</b>

IBFXm Settings 1012.txt

```
//=====PREFERRED SETTINGS=====
if(PrefSettings == true)
{
  if(Symbol () == "USDJPYm")
  {
    SMAPeriod      = 2;
    SMA2Bars       = 18;
    Percent        = 0.0032;
    TakeProfit     = 42;
    StopLoss       = 84;
    TrailingStop   = 0;
    OSMAFast       = 5;
    OSMASlow       = 22;
    OSMASignal     = 2;
    EnvelopePeriod = 2;
    Fast_Period    = 25;
    Slow_Period    = 15;
    DVBuySell      = 0.0029;
    DVStayOut      = 0.024;
    //---settings changed 09/21/06
    //changed 09/27/06
    //changed 10/05/06
  }
}

if(PrefSettings == true)
{
  if(Symbol () == "EURJPYm")
  {
    SMAPeriod      = 18;
    SMA2Bars       = 10;
    Percent        = 0.018;
    TakeProfit     = 42;
    StopLoss       = 84;
    TrailingStop   = 0;
    OSMAFast       = 5;
    OSMASlow       = 30;
    OSMASignal     = 5;
    EnvelopePeriod = 6;
    Fast_Period    = 30;
    Slow_Period    = 16;
    DVBuySell      = 0.0052;
    DVStayOut      = 0.027;
    //changed 10/05/06
  }
}

if(PrefSettings == true)
{
  if(Symbol () == "GBPJPYm")
  {
    SMAPeriod      = 8;
    SMA2Bars       = 12;
    Percent        = 0.0072;
    TakeProfit     = 42;
    StopLoss       = 84;
    TrailingStop   = 0;
    OSMAFast       = 5;
    OSMASlow       = 36;
    OSMASignal     = 10;
    EnvelopePeriod = 2;
    Fast_Period    = 17;
    Slow_Period    = 28;
    DVBuySell      = 0.0034;
    DVStayOut      = 0.063;
    //changed 09/27/06
    //changed 09/28/06
    //changed 10/08/06
  }
}

if(PrefSettings == true)
{
  if(Symbol () == "CHFJPYm")
  {
    SMAPeriod = 30;
    SMA2Bars = 4;
    Percent = 0.012;
    TakeProfit = 42;
    StopLoss = 84;
    TrailingStop = 0;
  }
}
```

```

OSMAFast = 7;
OSMASlow = 45;
OSMASignal = 8;
EnvelopePeriod = 20;
Fast_Period = 52;
Slow_Period = 29;
DVBuySell = 0.0016;
DVStayOut = 0.034;
//changed 09/27/06
}
}

if(PrefSettings == true)
{
  if(Symbol () == "EURUSDm")
  {
    SMAPeriod = 11;
    SMA2Bars = 50;
    Percent = 0.001;
    TakeProfit = 42;
    StopLoss = 84;
    TrailingStop = 0;
    OSMAFast = 8;
    OSMASlow = 40;
    OSMASignal = 10;
    EnvelopePeriod = 20;
    Fast_Period = 4;
    Slow_Period = 15;
    DVBuySell = 0.0003;
    DVStayOut = 0.006;
//changed 09/27/06
//changed 10/08/06
  }
}

if(PrefSettings == true)
{
  if(Symbol () == "GBPUSDm")
  {
    SMAPeriod = 3;
    SMA2Bars = 14;
    Percent = 0.0023;
    TakeProfit = 42;
    StopLoss = 84;
    TrailingStop = 0;
    OSMAFast = 23;
    OSMASlow = 17;
    OSMASignal = 15;
    EnvelopePeriod = 6;
    Fast_Period = 25;
    Slow_Period = 37;
    DVBuySell = 0.00042;
    DVStayOut = 0.05;
//changed 09/27/06
//changed 10/08/06
//changed 10/12/08
  }
}

if(PrefSettings == true)
{
  if(Symbol () == "USDCHFm")
  {
    SMAPeriod = 5;
    SMA2Bars = 9;
    Percent = 0.0056;
    TakeProfit = 42;
    StopLoss = 84;
    TrailingStop = 0;
    OSMAFast = 5;
    OSMASlow = 12;
    OSMASignal = 11;
    EnvelopePeriod = 10;
    Fast_Period = 5;
    Slow_Period = 20;
    DVBuySell = 0.00022;
    DVStayOut = 0.0015;
//changed 10/08/06
//changed 10/12/06
  }
}

```

```

if(PrefSettings == true)
{
  if(Symbol () == "GBPCHFm")
  {
    SMAPeriod      = 10;
    SMA2Bars       = 20;
    Percent        = 0.034;
    TakeProfit     = 42;
    StopLoss       = 84;
    TrailingStop   = 0;
    OSMAFast       = 9;
    OSMASlow       = 30;
    OSMASignal     = 4;
    EnvelopePeriod = 7;
    Fast_Period    = 25;
    Slow_Period    = 50;
    DVBuySell      = 0.001;
    DVStayOut      = 0.03;
  }
}

if(PrefSettings == true)
{
  if(Symbol () == "AUDUSDm")
  {
    SMAPeriod      = 12;
    SMA2Bars       = 2;
    Percent        = 0.008;
    TakeProfit     = 24;
    StopLoss       = 46;
    TrailingStop   = 0;
    OSMAFast       = 10;
    OSMASlow       = 40;
    OSMASignal     = 2;
    EnvelopePeriod = 4;
    Fast_Period    = 30;
    Slow_Period    = 5;
    DVBuySell      = 0.0004;
    DVStayOut      = 0.0005;
  }
  //changed 09/27/06
  //changed 10/02/06
}

if(PrefSettings == true)
{
  if(Symbol () == "EURCHFm")
  {
    SMAPeriod      = 19;
    SMA2Bars       = 3;
    Percent        = 0.008;
    TakeProfit     = 42;
    StopLoss       = 84;
    TrailingStop   = 0;
    OSMAFast       = 3;
    OSMASlow       = 30;
    OSMASignal     = 3;
    EnvelopePeriod = 4;
    Fast_Period    = 35;
    Slow_Period    = 80;
    DVBuySell      = 0.0004;
    DVStayOut      = 0.0005;
  }
}

if(PrefSettings == true)
{
  if(Symbol () == "EURAUDm")
  {
    SMAPeriod      = 2;
    SMA2Bars       = 6;
    Percent        = 0.004;
    TakeProfit     = 42;
    StopLoss       = 84;
    TrailingStop   = 0;
    OSMAFast       = 4;
    OSMASlow       = 45;
    OSMASignal     = 10;
  }
}

```

IBFXm Settings 1012.txt

```
    EnvelopePeriod = 4;
    Fast_Period    = 20;
    Slow_Period    = 36;
    DVBuySell     = 0.0005;
    DVStayOut     = 0.0009;
//changed 09/23/06
//changed 10/02/06
}

if(PrefSettings == true)
{
    if(Symbol () == "USDCADm")
    {
        SMAPeriod      = 2;
        SMA2Bars       = 2;
        Percent        = 0.0036;
        TakeProfit     = 60;
        StopLoss       = 65;
        TrailingStop   = 0;
        OSMAFast       = 3;
        OSMASlow       = 10;
        OSMASignal     = 3;
        EnvelopePeriod = 4;
        Fast_Period    = 5;
        Slow_Period    = 10;
        DVBuySell     = 0.0005;
        DVStayOut     = 0.001;
//changed 10/02/06
    }
}
```