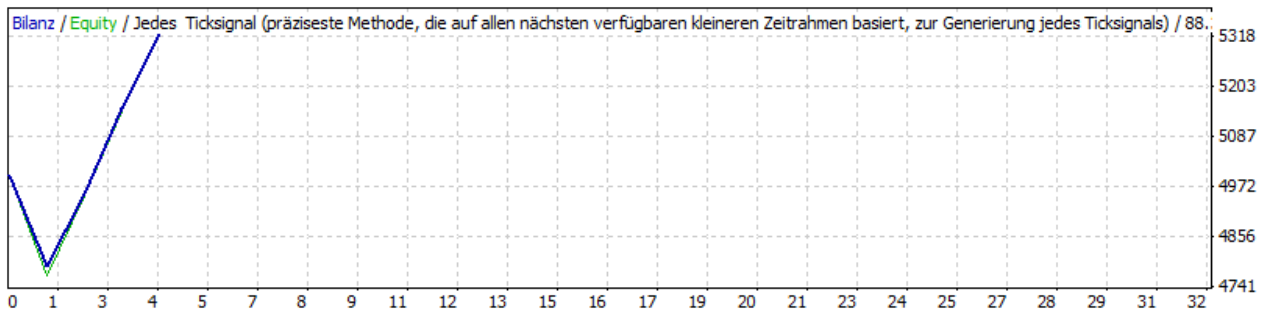


# Strategy Tester Report

## CFBreakout-Commodity

Finexo-Server (Build 406)

Symbol	COPP-DEC11 (Copper, December 2011. 1Lot=1000)		
Periode	5 Minuten (M5) 2011.11.02 20:00 - 2011.11.30 23:55 (2011.07.01 - 2011.12.01)		
Modell	Jedes Ticksignal (präziseste Methode, die auf allen nächsten verfügbaren kleineren Zeiträumen basiert)		
Parameter	Comment0="##### Trading Parameter"; LotsFix=7; UseMoneyManagement=false; MMRiskPercent=1; GMTOffset=5; Slippage=2; MagicNumber=1986464; InvertFirstTrade=false; Comment1="##### Override Settings"; TakeProfit=-1; StopLoss=-1; LicenceNote="##### LicenceKey (only needed for Live-Accounts)"; LicenceKey=""; Comment2="##### Debug"; UseDebugOutput=true;		
Balken im Test	5559 Ticks modelliert	370931 Modellierungsqualität	88.38%
Fehler in Charts-Anpassung	0		
Ursprüngliche Einlage	5000.00		
Gesamt netto Profit	324.10 Brutto Profit	534.10 Brutto Loss	-210.00
Profit Faktor	2.54 Erwartetes Ergebnis 81.03		
Drawdown absolut	304.50 Maximaler Drawdown	437.50 (8.52%) Relative Drawdown	8.52% (437.50)
Trades gesamt	4 Short Positionen (gewonnen %)	3 (100.00%) Long Positionen (gewonnen %)	1 (0.00%)
	Profit Trades (% gesamt)	3 (75.00%) Loss Trades (% gesamt)	1 (25.00%)
	Grösster Profit Trade	198.10 Loss Trade	-210.00
	Durchschnitt Profit Trade	178.03 Loss Trade	-210.00
	Maximum aufeinanderfolgende Gewinne (Profit in Geld)	3 (534.10) Aufeinanderfolgende Verluste (Verlust in Geld)	1 (-210.00)
	Maximal Aufeinanderfolgender Profit (Anzahl der Gewinne)	534.10 (3) Aufeinanderfolgende Verluste (Anzahl der Verluste)	-210.00 (1)
	Durchschnitt aufeinanderfolgende Gewinne	3 aufeinanderfolgende Verluste	1



Nr.	Zeit	Typ	Auftrag	Volumen	Preis	S / L	T / P	Gewinn	Bilanz
1	2011.11.09 00:35	buy	1	7.00	3.5778	0.0000	0.0000		
2	2011.11.09 00:35	modify	1	7.00	3.5778	3.5478	3.7278		
3	2011.11.09 03:03	s/l	1	7.00	3.5478	3.5478	3.7278	-210.00	4790.00
4	2011.11.16 02:58	sell	2	7.00	3.4718	0.0000	0.0000		
5	2011.11.16 02:58	modify	2	7.00	3.4718	3.5018	3.3218		
6	2011.11.16 06:09	modify	2	7.00	3.4718	3.4718	3.3218		
7	2011.11.16 06:09	modify	2	7.00	3.4718	3.4563	3.3218		
8	2011.11.16 06:09	modify	2	7.00	3.4718	3.4560	3.3218		
9	2011.11.16 06:09	modify	2	7.00	3.4718	3.4556	3.3218		
10	2011.11.16 06:09	modify	2	7.00	3.4718	3.4553	3.3218		
11	2011.11.16 06:09	modify	2	7.00	3.4718	3.4550	3.3218		
12	2011.11.16 06:09	modify	2	7.00	3.4718	3.4546	3.3218		
13	2011.11.16 06:09	modify	2	7.00	3.4718	3.4542	3.3218		
14	2011.11.16 06:09	modify	2	7.00	3.4718	3.4538	3.3218		
15	2011.11.16 06:11	modify	2	7.00	3.4718	3.4536	3.3218		
16	2011.11.16 06:11	modify	2	7.00	3.4718	3.4528	3.3218		
17	2011.11.16 06:11	modify	2	7.00	3.4718	3.4527	3.3218		
18	2011.11.16 06:11	modify	2	7.00	3.4718	3.4525	3.3218		
19	2011.11.16 06:12	modify	2	7.00	3.4718	3.4522	3.3218		
20	2011.11.16 06:12	modify	2	7.00	3.4718	3.4515	3.3218		
21	2011.11.16 06:12	modify	2	7.00	3.4718	3.4512	3.3218		
22	2011.11.16 06:12	modify	2	7.00	3.4718	3.4503	3.3218		
23	2011.11.16 06:12	modify	2	7.00	3.4718	3.4495	3.3218		
24	2011.11.16 06:16	modify	2	7.00	3.4718	3.4483	3.3218		
25	2011.11.16 06:51	s/l	2	7.00	3.4483	3.4483	3.3218	164.50	4954.50
26	2011.11.23 06:59	sell	3	7.00	3.2983	0.0000	0.0000		
27	2011.11.23 06:59	modify	3	7.00	3.2983	3.3283	3.1483		
28	2011.11.23 10:13	modify	3	7.00	3.2983	3.2983	3.1483		
29	2011.11.23 10:13	modify	3	7.00	3.2983	3.2831	3.1483		

30	2011.11.23 10:13	modify	3	7.00	3.2983	3.2829	3.1483		
31	2011.11.23 10:13	modify	3	7.00	3.2983	3.2828	3.1483		
32	2011.11.23 10:13	modify	3	7.00	3.2983	3.2826	3.1483		
33	2011.11.23 10:13	modify	3	7.00	3.2983	3.2822	3.1483		
34	2011.11.23 10:13	modify	3	7.00	3.2983	3.2815	3.1483		
35	2011.11.23 10:13	modify	3	7.00	3.2983	3.2808	3.1483		
36	2011.11.23 10:13	modify	3	7.00	3.2983	3.2803	3.1483		
37	2011.11.23 10:13	modify	3	7.00	3.2983	3.2797	3.1483		
38	2011.11.23 10:13	modify	3	7.00	3.2983	3.2790	3.1483		
39	2011.11.23 10:13	modify	3	7.00	3.2983	3.2783	3.1483		
40	2011.11.23 10:13	modify	3	7.00	3.2983	3.2782	3.1483		
41	2011.11.23 10:13	modify	3	7.00	3.2983	3.2774	3.1483		
42	2011.11.23 10:13	modify	3	7.00	3.2983	3.2765	3.1483		
43	2011.11.23 10:13	modify	3	7.00	3.2983	3.2757	3.1483		
44	2011.11.23 10:13	modify	3	7.00	3.2983	3.2748	3.1483		
45	2011.11.23 10:14	modify	3	7.00	3.2983	3.2747	3.1483		
46	2011.11.23 10:14	modify	3	7.00	3.2983	3.2745	3.1483		
47	2011.11.23 10:15	modify	3	7.00	3.2983	3.2743	3.1483		
48	2011.11.23 10:17	modify	3	7.00	3.2983	3.2742	3.1483		
49	2011.11.23 10:17	modify	3	7.00	3.2983	3.2731	3.1483		
50	2011.11.23 10:17	modify	3	7.00	3.2983	3.2721	3.1483		
51	2011.11.23 10:17	modify	3	7.00	3.2983	3.2710	3.1483		
52	2011.11.23 10:34	modify	3	7.00	3.2983	3.2709	3.1483		
53	2011.11.23 10:34	modify	3	7.00	3.2983	3.2706	3.1483		
54	2011.11.23 10:34	modify	3	7.00	3.2983	3.2700	3.1483		
55	2011.11.23 11:29	s/l	3	7.00	3.2700	3.2700	3.1483	198.10	5152.60
56	2011.11.30 03:15	sell	4	7.00	3.3373	0.0000	0.0000		
57	2011.11.30 03:15	modify	4	7.00	3.3373	3.3673	3.1873		
58	2011.11.30 10:40	modify	4	7.00	3.3373	3.3373	3.1873		
59	2011.11.30 10:40	modify	4	7.00	3.3373	3.3211	3.1873		
60	2011.11.30 10:40	modify	4	7.00	3.3373	3.3207	3.1873		
61	2011.11.30 10:40	modify	4	7.00	3.3373	3.3197	3.1873		
62	2011.11.30 10:40	modify	4	7.00	3.3373	3.3188	3.1873		
63	2011.11.30 10:41	modify	4	7.00	3.3373	3.3185	3.1873		
64	2011.11.30 10:41	modify	4	7.00	3.3373	3.3177	3.1873		
65	2011.11.30 10:41	modify	4	7.00	3.3373	3.3176	3.1873		
66	2011.11.30 10:41	modify	4	7.00	3.3373	3.3168	3.1873		
67	2011.11.30 10:41	modify	4	7.00	3.3373	3.3161	3.1873		
68	2011.11.30 10:41	modify	4	7.00	3.3373	3.3157	3.1873		
69	2011.11.30 10:41	modify	4	7.00	3.3373	3.3147	3.1873		
70	2011.11.30 10:41	modify	4	7.00	3.3373	3.3138	3.1873		
71	2011.11.30 10:42	modify	4	7.00	3.3373	3.3130	3.1873		
72	2011.11.30 10:42	modify	4	7.00	3.3373	3.3128	3.1873		
73	2011.11.30 10:48	s/l	4	7.00	3.3128	3.3128	3.1873	171.50	5324.10