

Check list for the test of „Blackbox“ Systems with the Zen Monte Carlo Simulator

The following input data (system test or „back test“ results) must be present or has to be delivered from the system supplier:

- the number of “winning” trades
- the number of “losing” trades
- the average profit of a „winning“ trade
- the average loss of a „losing“ trade
- the number of test price bars or OHLC bars, which are used in the system test („back test“) => evaluation period
- the number of price bars / time unit, thus the kind of data concerning the system tests (weekly, daily, hourly, minute data etc.)

These few input data on the part of the system supplier are sufficient, in order to accomplish a system simulation with the **Zen Monte Carlo Simulator** and to make first statements concerning the chance evaluation and the risk analysis of the system!

(Hint: if the historical test data of the system supplier is available, it is possible to do an additional analysis or validation of the system using the data simulation feature of the software.)

Example: System simulation with **Zen Monte Carlo Simulator**

