

**Performance comparison
between an Excel solution and Zen Monte Carlo Simulator**

Hardware:

Pentium M / 1.86 GHZ, 1024 MB RAM

Software:

Windows XP SP2

Number of simulated trades	needed execution time for <i>Excel solution with VBA</i> *	<i>Zen Monte Carlo Simulator</i> **
500,000	6 seconds	< 1 second
1,000,000	11 seconds	< 1 second
5,000,000	83 seconds	< 1 second
10,000,000	> 3 minutes	< 1 second
50,000,000	> 15 minutes	3 seconds
100,000,000	-	9 seconds
500,000,000	-	36 seconds
1,000,000,000	-	71 seconds

* the Excel tests were executed with MS Office 2003

** the Zen Monte Carlo Simulator tests were executed using Zen Monte Carlo Simulator v5.0.

The software product is implemented in PowerBasic (www.powerbasic.com).

PowerBasic generates extreme compact and very fast programs (execution speed comparable to C programs).