

Zen Monte Carlo Simulator v5.1e

System simulation
Chance evaluation
and risk analysis of
trading systems

The screenshot shows the 'System simulation' dialog box with the following settings and results:

Parameter	Value
Name of the system:	System test
Number of winning trades:	150
TR:	0.43
Number of losing trades:	200
Average profit of a trade:	75
PR:	3.00
Average loss of a trade:	25
FX:	2.25
<input checked="" type="checkbox"/> Simulation with max. loss:	30
Number of test price bars:	1000
Number of price bars / time unit:	252
Currency value of a point:	10
Statistical reliability (VaR):	95.00%
Number of trades / simulation run:	359
Number of simulation runs:	10000
<input checked="" type="checkbox"/> Show Monte Carlo Simulation Chart	
<input checked="" type="checkbox"/> Expand Chart	
Profit / time unit, min.:	6.341
Account drawdown, min.:	900
Profit / time unit, max.:	24.384
Account drawdown, max.:	-5.700
Profit / time unit, average:	19.721
Account drawdown, average:	-337
Average case ratio (ACR):	0.00
Worst case ratio (WCR):	0.82
Estimated profit / time unit, VaR:	11.211
Estimated drawdown, VaR:	-2.078

Buttons: OK, Cancel, Data simulation, Help

Calculation finished!

The screenshot shows the 'Data simulation' dialog box with the following settings:

Field	Value
Name of the source file:	C:\zen\entwicklung\mcsim5\test\test_big2.txt
Name of the target directory:	C:\zen\entwicklung\mcsim5\test\
Data format (EOD or Intraday):	Format 01: Ticker.Date.Open.High.Low.Close.(Volume)
Number of files to be generated:	1
<input type="checkbox"/> Currency accuracy 4 decimal places (e.g. Euro FX)	
New ticker name (optional):	
<input type="checkbox"/> dynamic	
Name of a simulation file (optional):	C:\zen\entwicklung\mcsim5\test\sim1.txt

Method:

- Random temporal distribution
- Random temporal distribution and adjustment of the maximum open/close differences
- optional manipulation of up/down percentage: Up price bars (%): 50
- optional manipulation of open/close volatility: Open/close volatility (%): 1.00
- optional manipulation of price patterns: Block size: dynamic: 10

Open/close differences... max Down: -407.27 / max Up: 291.02 Percentage of up price bars... 49 %
Minimum... maximum values... Low: 2188.75 / High: 8136.16 Open/close volatility... 1.31 %

Buttons: OK, Cancel, File comparison, Help

1 file(s) with 1270 records was(were) created successfully!

Data simulation
Validation of
trading systems

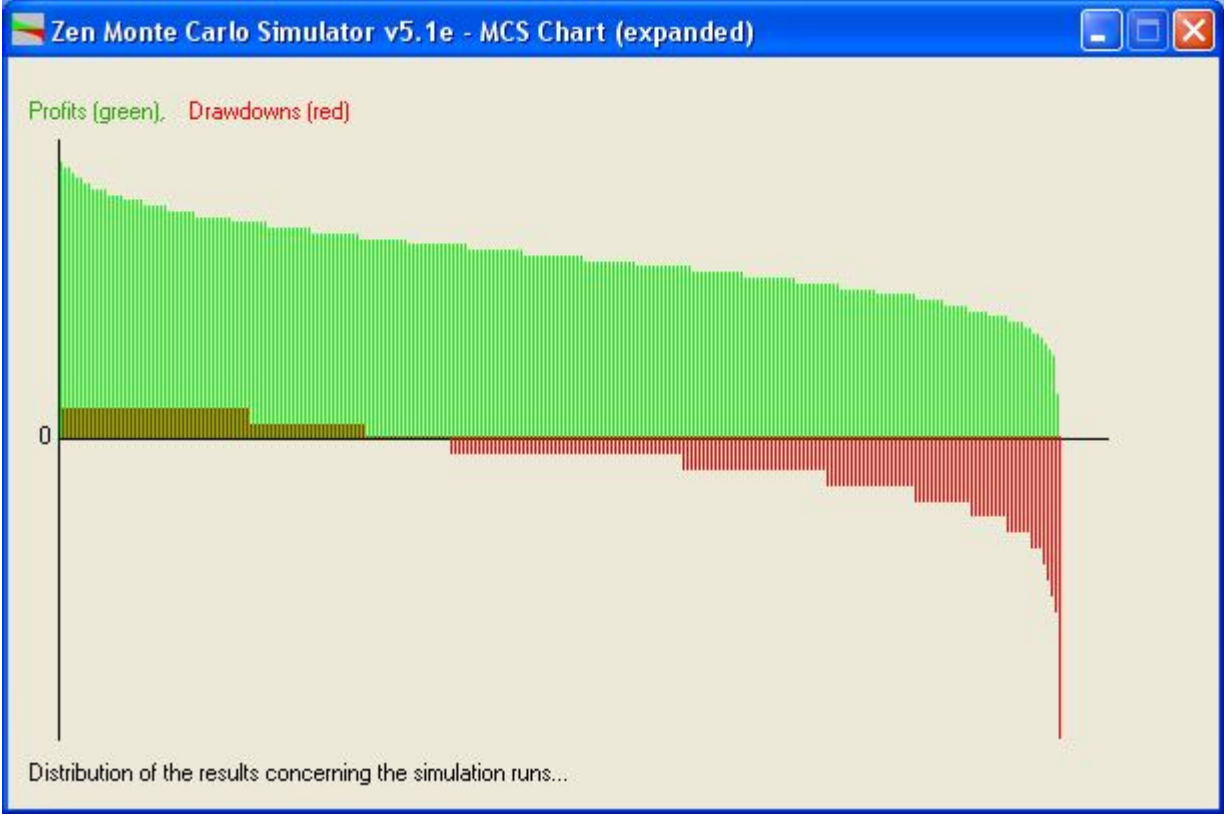
Effective, efficient and low-priced!

System simulation allows the evaluation of chances and a risk analysis of the system...

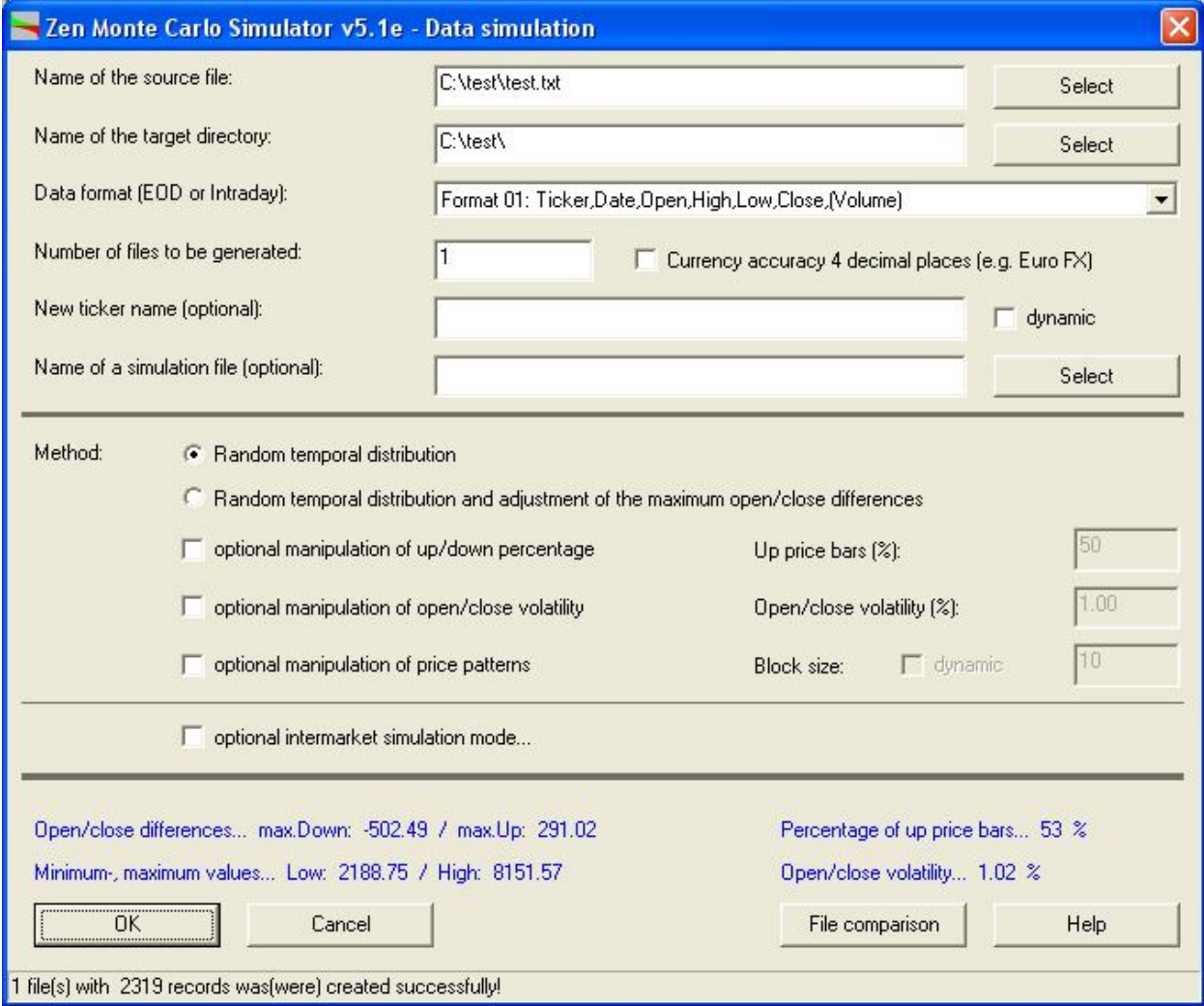
The screenshot shows the 'Zen Monte Carlo Simulator v5.1e - System simulation' window. It features a menu bar with 'File', 'Edit', and 'Help'. The main area is divided into input fields and a results section. The input fields include: 'Name of the system' (System test), 'Number of winning trades' (100), 'Average profit of a trade' (100), 'Number of test price bars' (1000), 'Currency value of a point' (25), 'Number of trades / simulation run' (200), 'Number of losing trades' (100), 'Average loss of a trade' (50), 'Number of price bars / time unit' (252), 'Statistical reliability (VaR only)' (95.00%), and 'Number of simulation runs' (5000). There are also checkboxes for 'Show Monte Carlo Simulation Chart', 'Expand Chart', and 'optional documentation mode...'. The results section displays various metrics in green and red boxes: Profit / time unit (min, max, average), Average case ratio (ACR), Estimated profit / time unit (VaR), Account drawdown (min, max, average), Worst case ratio (WCR), and Estimated drawdown (VaR). At the bottom, there are buttons for 'OK', 'Cancel', 'Data simulation', and 'Help', and a status bar indicating 'Calculation finished!'.

Parameter	Value
Name of the system	System test
Number of winning trades	100
Average profit of a trade	100
Number of test price bars	1000
Currency value of a point	25
Number of trades / simulation run	200
Number of losing trades	100
Average loss of a trade	50
Number of price bars / time unit	252
Statistical reliability (VaR only)	95.00%
Number of simulation runs	5000
Profit / time unit, min.	7,875
Profit / time unit, max.	51,345
Profit / time unit, average	31,402
Average case ratio (ACR)	0.04
Estimated profit / time unit, VaR	18,583
Account drawdown, min.	2,500
Account drawdown, max.	-23,750
Account drawdown, average	-1,372
Worst case ratio (WCR)	3.02
Estimated drawdown, VaR	-7,557

...and the distribution of Monte Carlo Simulation runs can be seen also diagrammed.



Data simulation allows the generation of synthetic data („data scrambling“) for alternative system tests and supports the validation of the trading system.



The files can be generated using 16 different methods and additional parameters...

Method	Random temporal distribution	Random temporal distribution with adjustment	Manipulat. of up/down price bars	Manipulat. of volatility	Manipulat. of patterns
M1	X				
M2	X		X		
M3	X			X	
M4	X				X
M5	X		X	X	
M6	X		X		X
M7	X			X	X
M8	X		X	X	X
M9		X			
M10		X	X		
M11		X		X	
M12		X			X
M13		X	X	X	
M14		X	X		X
M15		X		X	X
M16		X	X	X	X

...and optionally the charts can be compared.



System prerequisites:

Win32 software (Windows XP, Vista, 7 etc.),
very low hardware requirements



**Free
demo version!**

Prices:

Single User License:

Zen Monte Carlo Simulator v5.1

Developer Edition (EXE & DLL) € 250

Multi User Licenses etc. Prices on inquire

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