Backtesting

Follow these instructions to back test a strategy.

Step-by-step guide

1. Locate your source for historical market data. Typically, this will be in the form of one or more flat files that can be purchased from market data providers. Market data can be tick-by-tick, which is typically available for a fee, or, end-of-day only, which is often free. Either can be used. Naturally, the more detailed the market data, the more effective your backtest will be. Marketcetera does not provide market data.
2. Configure your DARE server to connect to the Marketcetera Simulated Exchange. This is the default configuration out of the box.
3. Configure your Strategy Engine to use the CSV market data adapter.
4. Start your strategy, it will consume the market data in the market data files you provide, executing trades with the Simulated Exchange.

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