

# Introducing Market Maestro Trading System

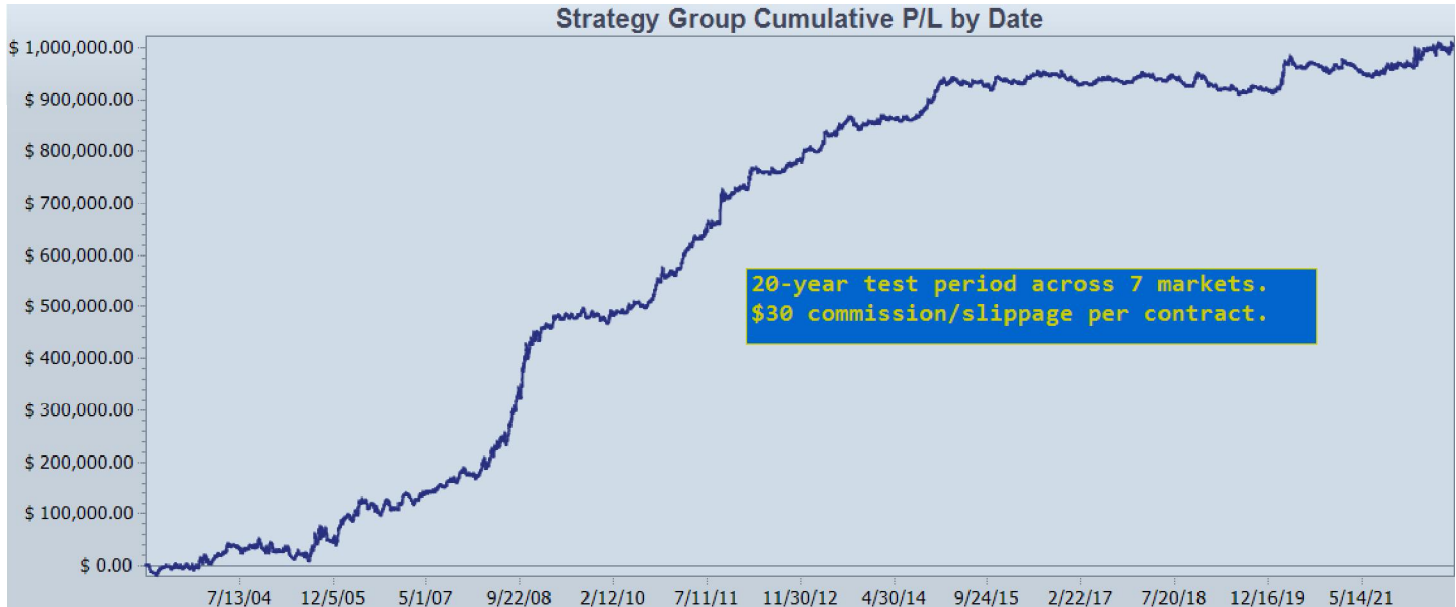
Control the Duality of the MARKET!

As traders, we all know the markets are either trending or not. In trading, this is one thing that is guaranteed. Why not take advantage of this constant? The Maestro algorithm consists of two distinct approaches to trading; trend following and choppy swing trading. In other words, two systems in one. Maestro utilizes advanced math to determine the current market regime and then applies the appropriate algorithm. Here are two examples of how Maestro captures trending and nontrending markets. The first chart



shows a monster move which occurs very infrequently. Maestro determined right before the trade that the market regime had changed into a trending mode. The second chart shows how Maestro was able to navigate the **CHOP!** Again, the advanced regime monitor correctly analyzed the mode of the market. Here is the equity curve of the **Starter Portfolio**. Trade the popular Euro, Treasury Notes, Crude, Natural Gas, Silver, Sugar and Soybeans. Look at the different sectors represented by

these markets—*currencies, energies, metals, interest rates, grains, and exotics*. Many hours of research were dedicated to fine tuning the Maes-



tro algorithm to each market. You may ask is this curve fitting? The answer depends on your belief system, that individual markets have their own “personalities.” Does soybeans move differently than the Treasury Notes? Should an algorithm adapt to these different personalities? If you think markets are different, then this form of adjustment is validated and valuable. But some readers might feel that all markets can be reduced down to just two primitive constructs, supply and demand. And that a well developed algorithm can deduce, from the data, the magnitudes of these two components, and buy on demand and short on supply. For those readers, another test was carried out to find a **SINGLE** parameter set that produced favorable returns. Before showing this research, it is probably a good time to show what the **Commodity Futures Trade Commission (CFTC)** says about hypothetical results.

CFTC-required risk disclosure for hypothetical results:

Hypothetical performance results have many inherent limitations, some of which are described below. No representation is being made that any account will or is likely to achieve profits or losses similar to those shown. In fact, there are frequently sharp differences between hypothetical performance results and the actual results subsequently achieved by any particular trading program.

One of the limitations of hypothetical performance results is that they are generally prepared with the benefit of hindsight. In addition, hypothetical trading does not involve financial risk, and no hypothetical trading record can completely account for the impact of financial risk in actual trading.

For example, the ability to withstand losses or to adhere to a particular trading program in spite of trading losses are material points which can also adversely affect actual trading results. There are numerous other factors related to the markets in general or to the implementation of any specific trading program which cannot be fully accounted for in the preparation of hypothetical performance results and all of which can adversely affect actual trading results.

Now for those of you who believe that a strategy isn't robust unless it can trade the entire portfolio with just one parameter set—check out these results. The last report on this page is the correlation analysis of each market

Variables	Portfolio Total	@SI	@NG	@TY	@EC	@CL	@SB	@S
<b>Strategy Analysis</b>								
Total Return	\$706,294.98	\$101,670.00	\$174,735.00	\$24,691.88	\$79,653.75	\$196,755.00	\$39,345.60	\$89,443.75
Total Realized Return	\$689,916.23	\$101,670.00	\$174,140.00	\$18,519.38	\$76,887.50	\$189,910.00	\$39,345.60	\$89,443.75
Gross Profit	\$2,541,002.70	\$558,985.00	\$529,570.00	\$148,203.75	\$360,193.75	\$561,880.00	\$119,685.20	\$262,485.00
Gross Loss	(\$1,851,086.48)	(\$457,315.00)	(\$355,430.00)	(\$129,684.38)	(\$283,306.25)	(\$371,970.00)	(\$80,339.60)	(\$173,041.25)
Open Trade P/L	\$16,378.75	\$0.00	\$595.00	\$6,172.50	\$2,766.25	\$6,845.00	\$0.00	\$0.00
Number of Trades	2113	291	309	328	330	280	280	295
Number of Symbols Traded	7 out of 7							
Average Trade	\$326.51	\$349.38	\$678.25	\$140.52	\$303.20			
Standard Deviation	\$4,872.39	\$6,246.70	\$6,613.44	\$1,463.90	\$3,302.39			
Average Trade (%)	0.36%	0.31%	0.73%	0.64%	1.45%			
Standard Deviation	688.85%	5.14%	8.17%	7.00%	1,846.29%			
Average Trade Length	16.14 days	15.75 days	15.75 days	15.75 days	15.75 days	16.3 days	18.93 days	15.05 days

choppyIndicLen = 40  
 trendLev = 55  
 breakOutPer = 75  
 mmStopLoss = \$4000



Select	Symbol	Date Range: Full					
Periods	Weekly	View/Hide		From	To		
	@CL	@EC	@NG	@S	@SB	@SI	@TY
@CL	1.000	0.106	0.130	0.072	0.110	0.047	0.010
@EC	0.106	1.000	0.093	0.103	0.033	0.006	0.038
@NG	0.130	0.093	1.000	0.000	-0.003	-0.032	-0.065
@S	0.072	0.103	0.000	1.000	0.034	0.081	0.026
@SB	0.110	0.033	-0.003	0.034	1.000	0.001	0.058
@SI	0.047	0.006	-0.032	0.081	0.001	1.000	0.028
@TY	0.010	0.038	-0.065	0.026	0.058	0.028	1.000

to each other market. Notice the low correlation values. This is what you

Variables	Portfolio Total	@SI	@EC	@NG	@TY	@CL	@SB	@S
<b>Strategy Analysis</b>								
Total Return	\$1,007,581.38	\$127,840.00	\$110,586.25	\$271,895.00	\$41,558.13	\$278,895.00	\$48,867.00	\$127,940.00
Total Realized Return	\$979,282.43	\$127,840.00	\$90,195.00	\$271,210.00	\$41,558.13	\$272,930.00	\$47,806.80	\$127,742.50
Gross Profit	\$2,491,261.75	\$453,280.00	\$298,158.75	\$614,870.00	\$126,891.25	\$637,600.00	\$118,458.00	\$242,003.75
Gross Loss	(\$1,511,979.33)	(\$325,440.00)	(\$207,963.75)	(\$343,660.00)	(\$85,333.13)	(\$364,670.00)	(\$70,651.20)	(\$114,261.25)
Open Trade P/L	\$28,298.95	\$0.00	\$20,391.25	\$685.00	\$0.00	\$5,965.00	\$1,060.20	\$197.50
Number of Trades	1815	257	221	416	184	285	213	239
Number of Symbols Traded	7 out of 7							
Average Trade	\$539.55	\$497.43	\$408.12	\$651.95	\$225.86	\$957.65	\$224.45	\$534.49
Standard Deviation	\$4,742.02	\$4,701.67	\$3,407.00	\$5,553.52	\$1,633.08	\$7,691.44	\$1,893.99	\$2,617.69
Average Trade (%)	0.61%	0.50%	0.23%	0.64%	0.22%	1.06%	1.03%	2.65%
Standard Deviation	368.10%	3.69%	1.92%	4.64%	1.85%	7.36%	9.27%	1,016.28%
Average Trade Length	15.73 days	10.26 days	19.76 days	12.1 days	21.2 days	15.55 days	24.1 days	12.77 days
Winning Trades	\$2,491,261.75	\$453,280.00	\$298,158.75	\$614,870.00	\$126,891.25	\$637,600.00	\$118,458.00	\$242,003.75
Number of Winning Trades	789	109	92	185	88	123	89	103
Average Win	\$3,157.49	\$4,158.53	\$3,240.86	\$3,323.62	\$1,441.95	\$5,183.74	\$1,330.99	\$2,349.55

<b>Equity Analysis</b>			
Equity Drawdown			
Maximum	(\$46,842.15)	-29.81%	-46.84%
Maximum Drawdown Date	7/27/2005	7/27/2005	7/27/2005
Average	(\$5,575.01)	-1.56%	-5.58%
Standard Deviation	\$8,078.37	3.26%	8.08%
Equity Runup			
Maximum	\$1,028,065.45	1,221.44%	1,028.07%
Maximum Runup Date	9/27/2022	9/27/2022	9/27/2022
Average	\$257,505.66	305.91%	257.51%
Standard Deviation	\$513,706.66	610.35%	513.71%
Average Time to Recovery	9 days		
Average Time Between Equity Peaks	23 days		
Longest Time Between Equity Peaks	1352 days		
Percent Years Profitable		90.00%	
Percent Months Profitable		61.44%	
Percent Weeks Profitable		53.42%	
Percent Days Profitable		51.67%	
Compounded Annual Return		13.04%	
Compounded Monthly Return		1.01%	

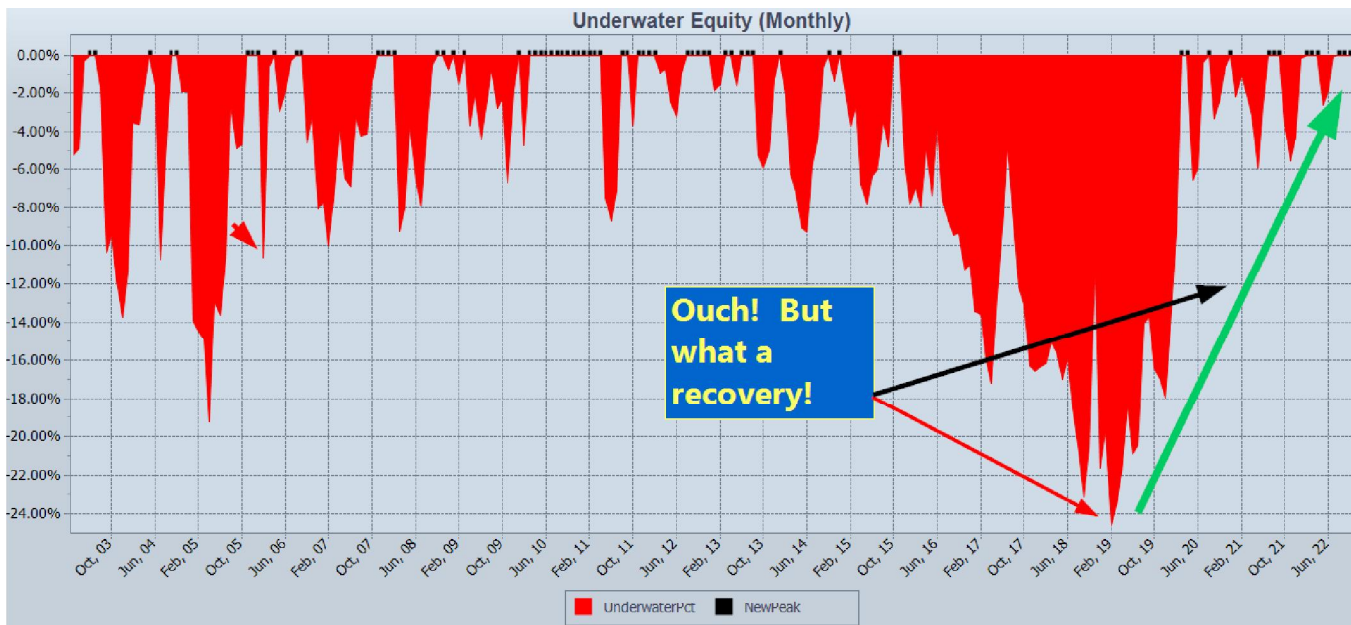
Date	Equity (\$)	Return (\$)	Return (%)	Return on Fl...
1/1/2022	\$1,107,581.38	\$41,973.73	3.94%	41.97%
1/1/2021	\$1,065,607.65	(\$2,677.77)	-0.25%	-2.68%
1/1/2020	\$1,068,285.43	\$49,143.87	4.82%	49.14%
1/1/2019	\$1,019,141.55	(\$27,903.03)	-2.66%	-27.90%
1/1/2018	\$1,047,044.58	\$522.23	0.05%	0.52%
1/1/2017	\$1,046,522.35	\$4,283.48	0.41%	4.28%
1/1/2016	\$1,042,238.88	\$1,712.80	0.16%	1.71%
1/1/2015	\$1,040,526.08	\$12,102.38	1.18%	12.10%
1/1/2014	\$1,028,423.70	\$73,792.63	7.73%	73.79%
1/1/2013	\$954,631.08	\$53,020.75	5.88%	53.02%
1/1/2012	\$901,610.33	\$72,746.40	8.78%	72.75%
1/1/2011	\$828,863.93	\$163,348.50	24.54%	163.35%
1/1/2010	\$665,515.43	\$93,222.55	16.29%	93.22%
1/1/2009	\$572,292.88	\$27,153.15	4.98%	27.15%
1/1/2008	\$545,139.73	\$270,667.10	98.61%	270.67%
1/1/2007	\$274,472.63	\$35,880.00	15.04%	35.88%
1/1/2006	\$238,592.63	\$85,649.37	56.00%	85.65%
1/1/2005	\$152,943.25	\$7,312.40	5.02%	7.31%
1/1/2004	\$145,630.85	\$33,253.40	29.59%	33.25%
1/1/2003	\$112,377.45	\$12,377.45	12.38%	12.38%

want. Here are some more results from our in-depth analysis:

The top report shows performance of all markets. The second report shows the maximum draw down and longest flat periods. The final report is a annual periodic analysis—two losing years out of twenty!

Many readers of this promotional material might ask if this algorithm can be used with a money management algorithm? Let's see what the computer says shall we? Using an ATR based fixed fractional algorithm with the following param-

Init. Capital = \$100,000		Money Management	Ranking
Method	Fixed Fractional with ATR Risk		
Money Management Strategy Inputs			
Input	Value	Type	Description
Percent Risk	0.01	Numeric	Percent of equity to risk
ATR Multiplier	1	Numeric	Multiplier for ATR risk
ATR Lookback	10	Numeric	Lookback for ATR
Maximum Quantity	20	Numeric	Maximum # of Contracts
Round Quantity	1	Numeric	Round calculated contracts to nearest



ters generated the following equity curves.

*Guarantee—all performance metrics were created with TradeStation and Portfolio Maestro. If you purchase the Maestro Trading System ELD TradeStation module, and you receive dramatically different results from your TradeStation and/or Portfolio Maestro when applying the strategy to the seven markets (@CL, @EC, @S, @NG, @SI,*

*@SB, and @TY from October 1st, 2002 thru September 30, 2022, you will receive a complete refund.*

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