Ames Investment Systems

AIS

Strategy Description

MASON is our AI-driven automated investing strategy, an acronym for "Machine-Assisted System for Trading Optimization & Navigation. Its primary aim is to invest in the equities of market-leading ETFs with the goal of outperforming the S&P 500 over a 1-3 year horizon.

Designed to identify and capitalize on strategic opportunities within the stock market. Leveraging a stringent set of criteria, MASON meticulously evaluates stocks, focusing on factors like trading volume to mitigate slippage and a minimum stock price threshold of $10.

Using this data-driven approach, MASON formulates an array of strategic options and, with precision, selects the optimal strategy tailored for each specific stock on any given trading day. This dynamic approach empowers investors with the ability to make informed and strategic decisions in the ever-evolving world of stock trading.

The automated investing system "MASON" is closely monitored and managed daily by the Investment Team. Record on intraday strategy data is meticulously audited by the end of each trading session to ensure and improve MASON's long-term capabilities.

Performance (Net of Fees)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	S&P
2021					4.33%	5.47%	15.8%	-0.84%	-0.27%	9.09%	12.8%	-0.72%	45.66%	26.89%
2022	11.7%	13.4%	6.68%	-0.01%	6.44%	-1.12%	-9.74%	8.07%	2.60%	-0.42%	0.00%	0.76%	38.36%	-19.44%
2023	2.61%	2.24%	4.31%	-0.68%	-0.82%	3.10%	0.00%	-0.03%	1.04%	3.30%	4.08%	5.66%	24.81%	22.79%
2024	6.60%	-0.05%	1.01%										7.56%	9.74%

Inception Date: May 02, 2021

	MASON	S&P 500
Annualized Return	28.25%	14.54%
Cumulative Return	170.55%	72.89%
Sharpe Ratio	3.21	0.98
Best Month	15.80%	12.80%
Worst Month	-9.74%	-12.40%

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Investment Process

MASON

Our proprietary in-house system, known as MASON (Machine-Assisted System for Trading Optimization and Navigation), orchestrates and streamlines trading and investing activities within your client account. MASON operates at the forefront of technological advancement by harnessing the power of AI (Artificial Intelligence) and a myriad of data inputs. It meticulously dissects market intricacies and formulates strategies tailored to cater to a diverse spectrum of investors, each with their unique investing preferences and styles.

Architecture

MASON operates within our proprietary framework, gathering diverse data from various sources and meticulously filtering it based on predictive parameters. Once stocks are selected, MASON's AI-engineered strategies are customized to each stock's attributes. These strategies are then executed through our Trading Execution System, finely tuned by MASON's insights, and communicated to your Alpaca Brokerage account. This intricate process aims to optimize your trading within your account, orchestrated by MASON's AI-driven insights and meticulous data analysis.

Design

MASON's intricate mechanics begin with meticulous data input, driven by the LSTM Neural Network Manager. This advanced neural network entity receives specific directives and strategic insights, orchestrating various algorithmic strategies within the dynamic LSTM Strategy Environment. This environment adapts to market dynamics and stock attributes, generating a multitude of meticulously crafted strategies. Striving for optimization, MASON transmits the refined strategy to the Trading Execution System and our Strategy Feedback database, initiating parallel journeys of trade execution and data collection. This meticulously choreographed process demonstrates MASON's innovation, driven by neural networks and strategic expertise, creating a symphony of sophistication in the pursuit of trading excellence.

Systematics

At the core of MASON lies the LSTM Neural Network Manager, a pivotal orchestrator that harmonizes filtered stocks and strategic insights from data feeds. LSTM, an abbreviation for "Long Short-Term Memory," represents a cornerstone of deep learning and recurrent neural networks (RNNs), particularly adept at handling sequential data. LSTMs excel in discerning intricate patterns in sequences, whether it's stock trends, sensor readings, or natural language, thanks to their unique capacity to grasp long-term dependencies. Their extended memory allows for precise output generation over expansive timeframes. Guided by meticulously crafted commands, the LSTM initiates a symphony of backtests, optimizations, and global searches, with every operation meticulously archived for actionable feedback. Acting as the master conductor, the LSTM Manager orchestrates testing, strategy construction, and strategy database realms, delivering refined solutions that seamlessly bridge the gap between insight and execution within MASON's Strategy Builder.

Ames Investment Systems

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