

# **CYAMUS TRADING**

**HIGH REWARD-TO-RISK RATIO  
MID-FREQUENCY STRATEGY**

**MARKET PORTFOLIO BACK-TESTED SINCE 2004**

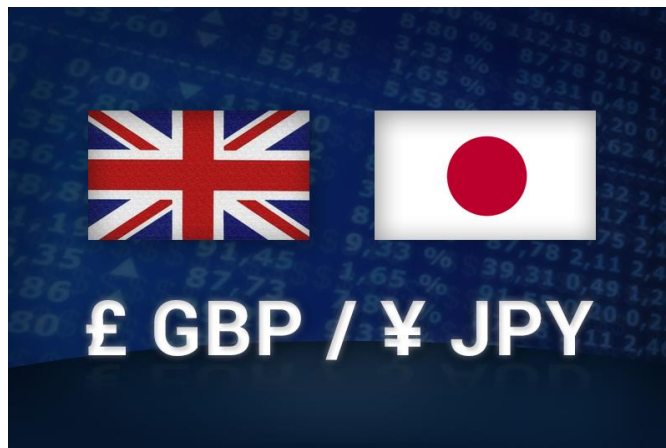
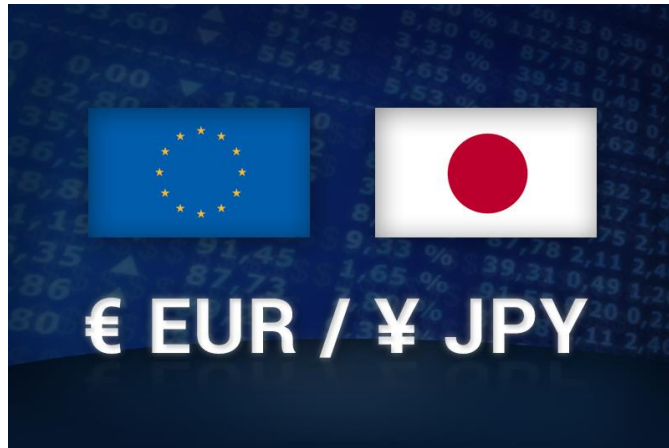
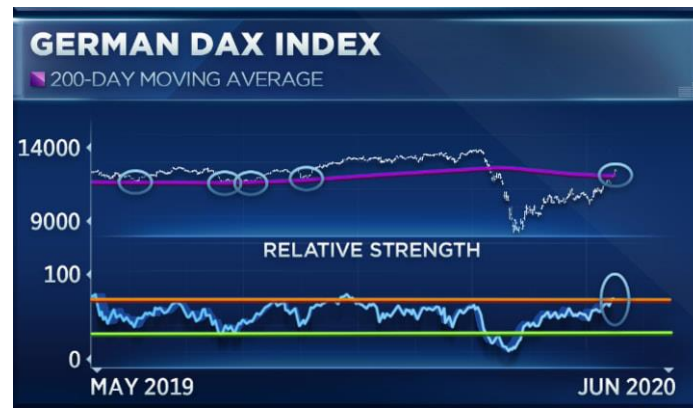
**TRADE LIVE WITH REAL MONEY SINCE FEBRUARY 2019**

11:43 4G		11:42 4G		11:43 4G	
10 185.30 USD +		12 018.70 USD +		14 613.42 USD +	
结余:	168 308.31	结余:	249 387.72	结余:	603 363.25
净值:	178 493.61	净值:	261 406.42	净值:	617 976.67
预付款:	16 847.24	预付款:	24 708.27	预付款:	19 841.33
可用预付款:	161 646.37	可用预付款:	236 698.15	可用预付款:	598 135.34
预付款比率(%)	1 059.48	预付款比率(%)	1 057.97	预付款比率(%)	3 114.59
价位		价位		价位	
DowJones, buy 0.16	3 420.80	D30EUR, buy 15.20	1 624.35	EURJPY, buy 1.79	1 769.01
26107.9 → 26321.7		12209.70 → 12303.90		120.837 → 121.899	
DowJones, buy 0.16	2 956.80	D30EUR, buy 15.20	705.26	EURJPY, buy 1.79	1 742.36
26136.9 → 26321.7		12263.00 → 12303.90		120.853 → 121.899	
EURJPY, buy 1.50	1 472.72	D30EUR, buy 15.60	67.25	EURJPY, buy 1.80	1 487.44
120.846 → 121.901		12300.10 → 12303.90		121.011 → 121.899	
EURJPY, buy 1.50	1 462.95	D30EUR, buy 15.80	-243.77	EURJPY, buy 1.84	77.05
120.853 → 121.901		12317.50 → 12303.90		121.854 → 121.899	
EURJPY, buy 1.51	1 235.21	EURJPY, buy 1.50	1 515.67	GER30, buy 18.20	2 304.02
121.022 → 121.901		120.840 → 121.926		12199.9 → 12311.5	
EURJPY, buy 1.58	39.70	EURJPY, buy 1.50	1 514.28	GER30, buy 18.20	1 009.56
121.874 → 121.901		120.841 → 121.926		12262.6 → 12311.5	
USDJPY, buy 1.52	134.38	EURJPY, buy 1.50	1 268.64	GER30, buy 18.50	65.06
107.359 → 107.454		121.017 → 121.926		12308.4 → 12311.5	
USDJPY, sell 1.57	-267.34	EURJPY, buy 1.50	99.09	GER30, buy 18.60	-314.38
107.288 → 107.471		121.855 → 121.926		12326.4 → 12311.5	
USDJPY, sell 1.57	-258.57	U30USD, buy 15.00	2 954.25	US30, buy 18.20	3 563.56
107.294 → 107.471		26130.35 → 26327.30		26130.8 → 26326.6	
		U30USD, buy 15.00	2 934.00	US30, buy 18.10	3 381.08
		26131.70 → 26327.30		26139.8 → 26326.6	
		USDJPY, buy 1.50	175.85	USDJPY, buy 1.80	185.93
		107.351 → 107.477		107.349 → 107.460	

# BATTLE-TESTED

Strategy has gone LIVE since February 2019 traded clients' money on:

- Dukascopy Bank's JForex API (Swiss)
- CFH Clearing's MT4 (London)



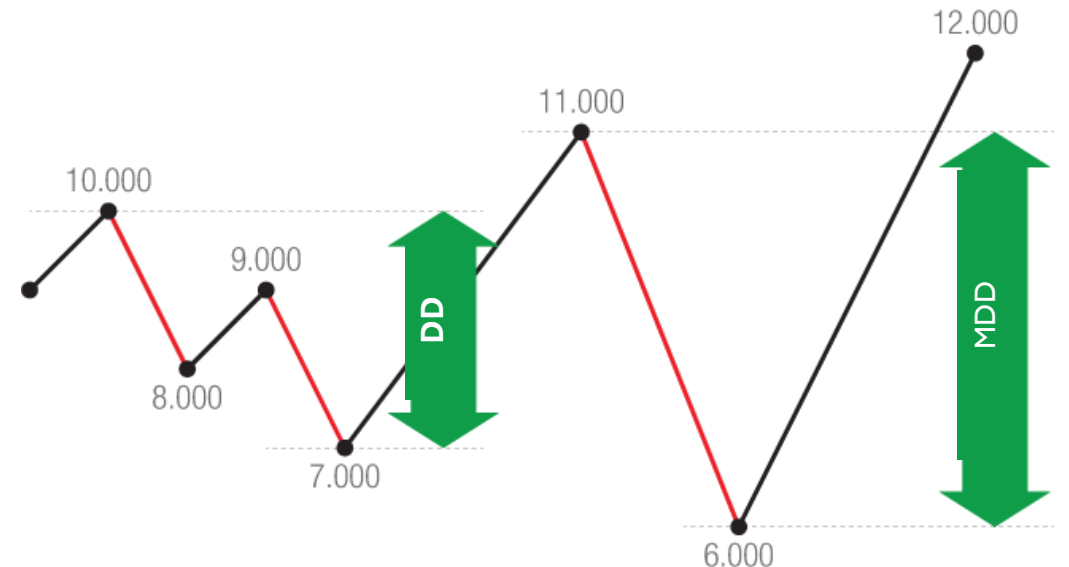
# MARKET PORTFOLIO

1. DIA.US/USD SPDR Dow Jones Industrial Average ETF
2. DEU.IDX/EUR (Germany 30 Index)
3. EUR/JPY
4. USD/JPY
5. GBP/JPY

# RETURN/RISK RATIO $\geq 7.2$

$$\text{Return/Risk Ratio (RRR) Per Annum} = \frac{\text{Yearly Return}}{\text{Max Drawdown (MDD)}} \geq 7.2$$

RRR p.a. since 2004 not lower than 7.2, reached as high as 40 in 2018.



Reference: [https://en.wikipedia.org/wiki/Risk\\_return\\_ratio](https://en.wikipedia.org/wiki/Risk_return_ratio)

# PROFIT FACTOR $\geq$ 1.29

$$\text{Profit Factor (PF) Per Annum} = \frac{\text{Sum of all Wins}}{\text{Sum of all Losses}} \geq 1.29$$

PF p.a. since 2004 not lower than 1.29, reached as high as 1.98 in 2013.



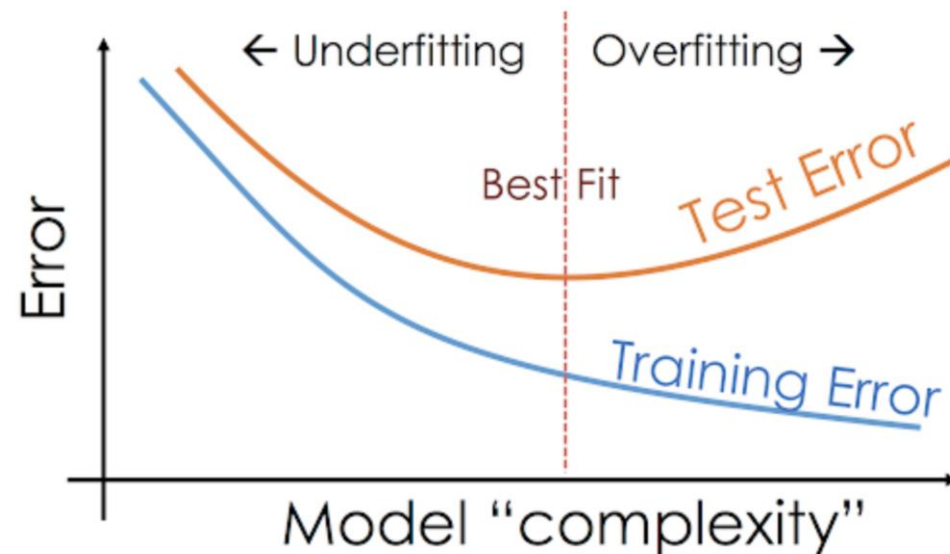


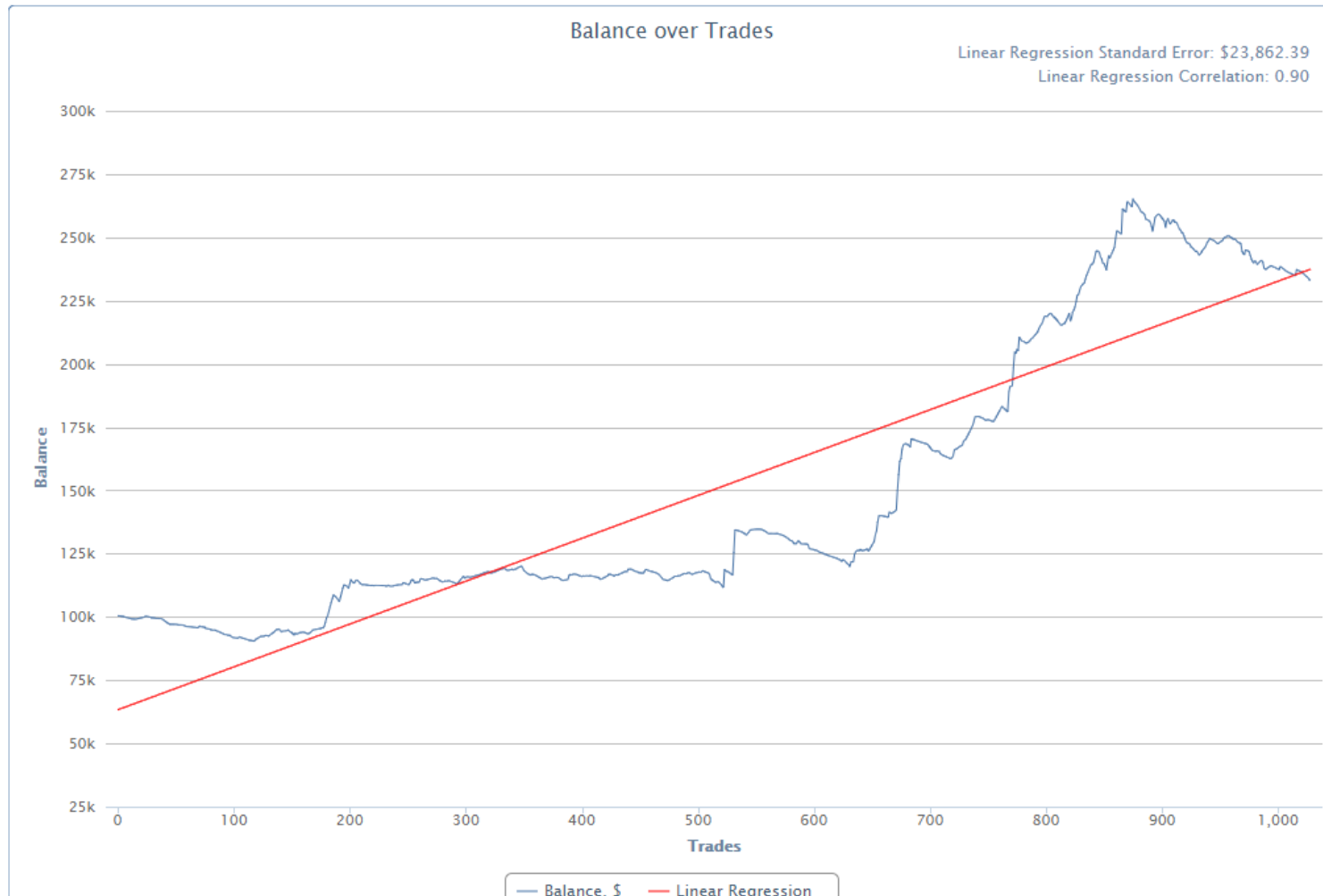
# BACKTEST TECHNIQUE

Use Dukascopy Bank historical tick-by-tick bid-n-ask data to factor in the transaction cost (i.e. spread, slippage, commissions & rollover).

# TESTING METHODOLOGY

- Common pitfalls of overfitting is carefully avoided.
- System cross-validate on:
  - Walk-forward & walk-backward rolling timeframes
  - Random timeframes
- Strategy is robust enough to sustain ever-evolving market regimes.





Cyamus has helped Client "A" grow his account balance by over 130% during a period of two months (20 April 2020 - 19 June 2020) at a risk tolerance level of 10% bankroll.

During which, Cyamus signaled and executed over 1000 trades. Law of averages dictates that it is far from being a mere stroke of luck.



# REAL MONEY CLIENT "A" 2-MONTH LIVE TRADING @ CFH CLEARING ('CFH')

## Summary

Platform	Period	Last Trade	Starting Balance	Highest Balance	Lowest Balance	End Balance
MT4	2020-04-20 – 2020-06-19 (60 days)	1 day ago	\$100,475.00	\$265,148.67	\$90,431.78	\$233,019.05

**OVER 130% RETURN IN TWO MONTHS!!!**

## Gain & Loss

Pair	Net profit, \$	Net profit, pips	Gross profit, \$	Gross loss, \$
eurjpy	+39,879.14	+3,097.7	+94,909.50	-55,030.36
usdjpy	+24,510.39	+2,019.8	+60,709.02	-36,198.63
gbpjpy	+14,783.23	+1,173.2	+32,105.55	-17,322.32
u30usd	+31,815.50	+48,513,700.0	+68,580.01	-36,764.51
d30eur	+21,555.79	+29,753,800.0	+66,697.71	-45,141.92

### Client "A" Testimonial:

"We are a family office fund registered at Singapore. We tested many trading robots before Cyamus and we're most pleased with the [live test] result so far."

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## Drawdown

Pair	Absolute drawdown, \$	Maximum drawdown		Relative drawdown	
		\$	%	%	\$
eurjpy	-6,202.14	-10,080.07	8.10	8.10	-10,080.07
usdjpy	-4,504.95	-5,608.07	4.29	5.13	-5,293.70
gbpjpy	-5,162.15	-6,415.35	6.31	6.31	-6,415.35
u30usd	-6,438.91	-8,296.26	5.99	6.76	-6,812.90

### Client "A" Testimonial cont.:

"Participation in forex and index futures markets does not necessarily mean aggressive style of investment. Our risk tolerance (i.e. maximum allowed drawdown) is set at only 10%. And we're happy that it's never been hit."

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## ROI

Pair	ROI, %	Annualized ROI (Real), %
eurjpy	+39.69	+239.05
usdjpy	+24.39	+148.43
gbpjpy	+14.71	+92.10
u30usd	+31.67	+221.73
d30eur	+21.45	+429.49
<b>Total</b>	<b>+131.92</b>	<b>+797.53</b>

### Client "A" Testimonial cont.:

"Although my risk tolerance is set at only 10% but the year 2020 is a great year for Cyamus to perform its magic so the projected annualized ROI is expected to be exceptional!"

### Cyamus Developer's Comment:

High level of market volatility is always good for Cyamus.

The turbulent year of 2020 is expected to continue so that enough level of market volatility may continual to keep Cyamus performing at its best.

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### Client "B" Testimonial:

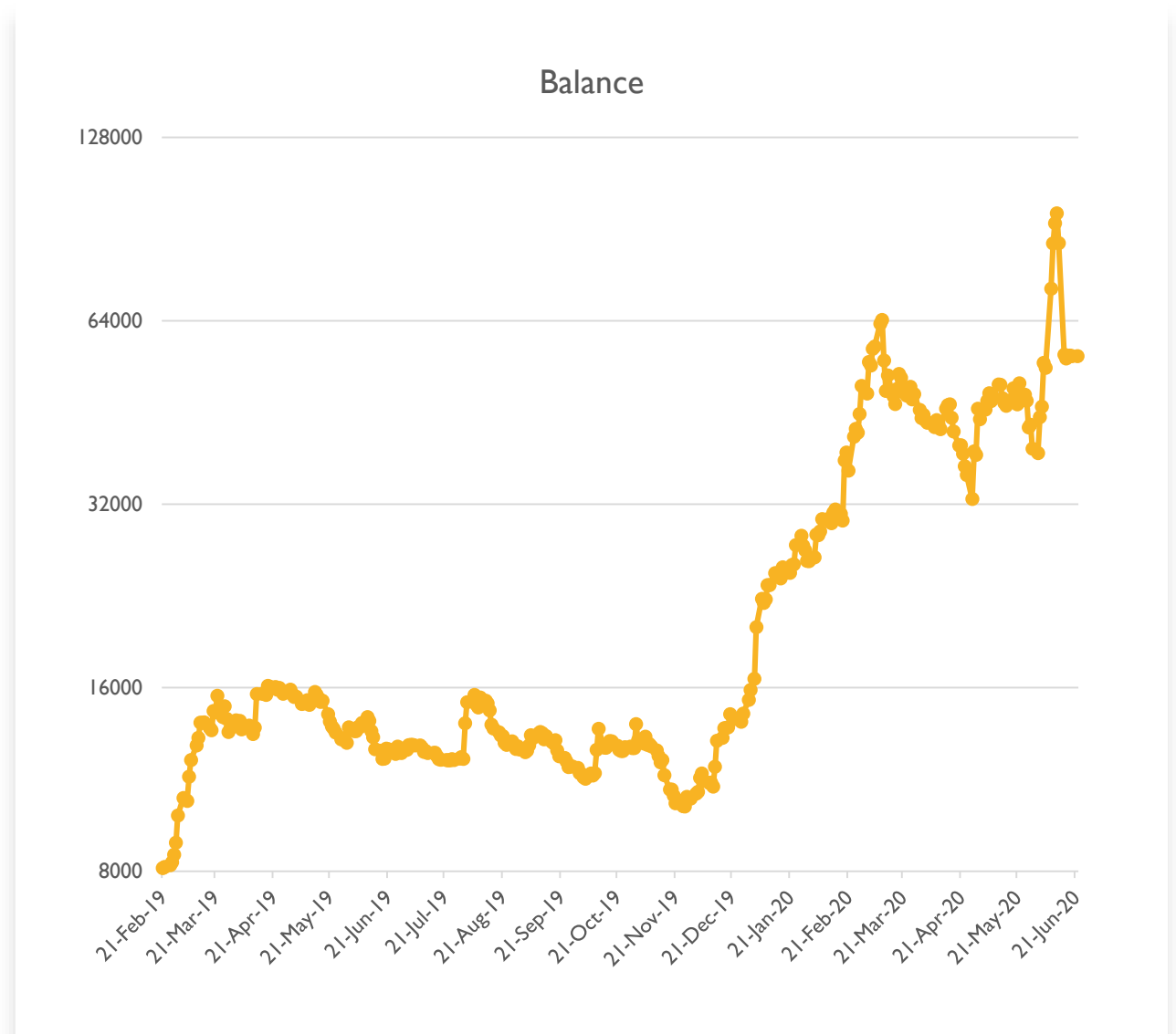
"I'm a former colleague of the developer of Cyamus and I have great faith in him. I am the first one who put my own money to the test and the reward were great even though 2019 were Cyamus' worst performance year.

I had my risk tolerance set at 50%. Cyamus' high Risk Return Ratio gave me exceptionally return for the last one and a half year. My account has grown from 8k USD to 80k USD now!

I've made a withdraw of USD 32,618.20 from my Dukascopy Bank account already. I will keep the rest continual running with Cyamus!"

### Cyamus Developer's Comment:

Client B's account traded on the three forex pairs (EURJPY, GBPJPY & USDJPY) so that the balance return equity curve is not as smooth sailing as it would have traded the entire market portfolio.



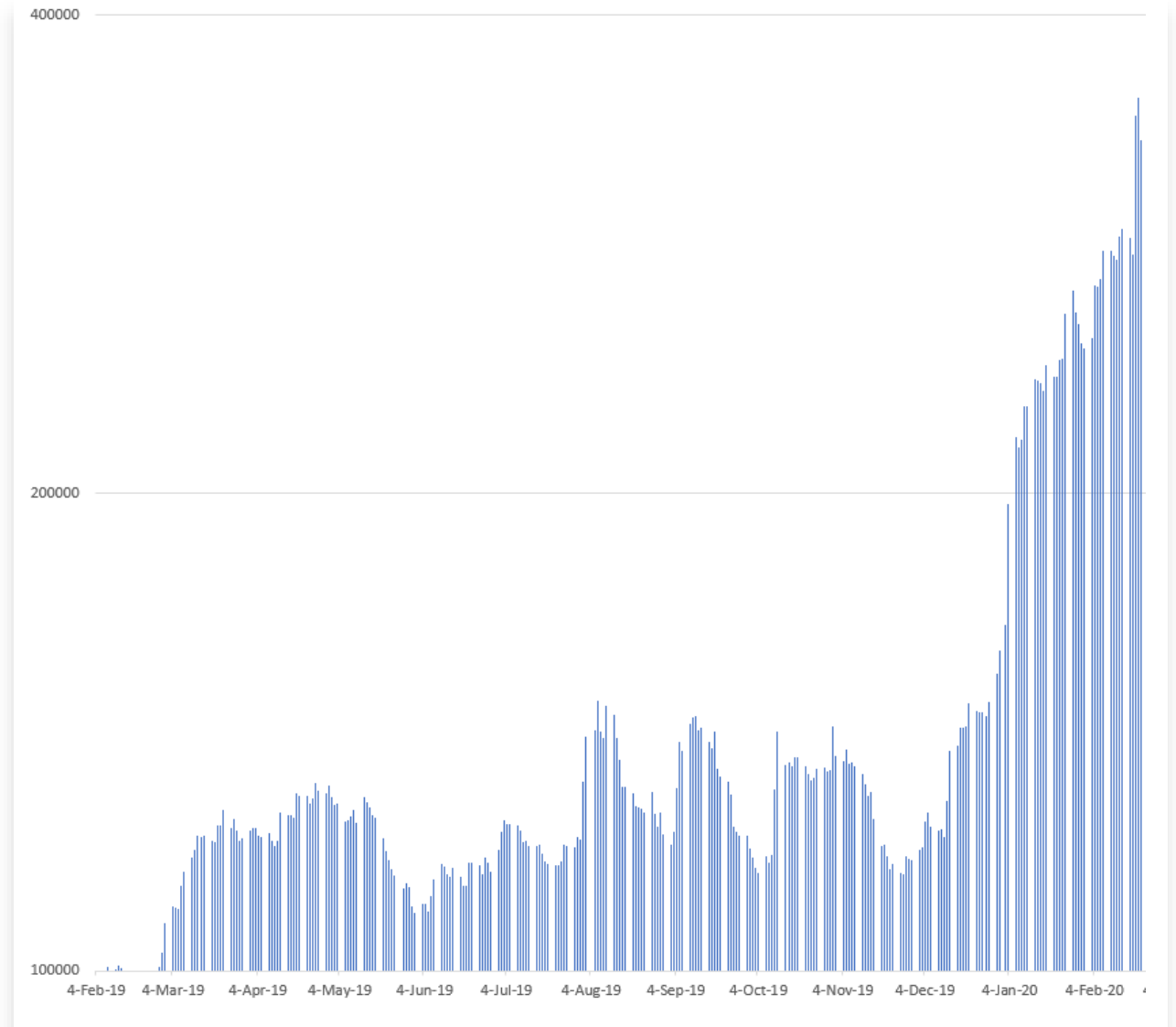
### Client "C" Testimonial:

"My 100k USD capital started from Feb 2019 and reached 333,944.12 USD on Feb 2020.

My risk tolerance is set at 25%. I wouldn't have lost more than 25k USD anyway. It was the level that I felt comfortable with. The 233% ROI p.a. surely exceeded my expectation! I withdrew my winning and capital on 22 Feb 2020 due to personal reason, but I won't hesitate to recommend Cyamus to anyone as a complimentary investment vehicle.

### Cyamus Developer's Comment:

The relatively high volatility in 2020 is well-suited for Cyamus.





**THANK YOU!**

**All performance data shown in this presentation is available for the utmost scrutiny by potential partners and investors. Please do not hesitate to suggest ways that we can help you further examine the potential of partnering with Cyamus Capital.**