CMA UBS Universal Blocking System

Multi-coin, guaranteed pyramiding, low margin pressure trading system delivering clean, auditable growth

by CMA Technologies

QUANT&ALGO Trading Solutions

We Manage Trades Not Money

Operational Control Without Custody Risk

Capital stays with the investor while UBS operates trades through API. Realized PnL accounting prevents over-statement for clean, transparent results.

Algorithmic Production Line

CMA Technologies runs repeatable, auditable, scalable trading operations through systematic rule-sets and blocking logic.

Industrial Not Discretionary

Signals are generated through mathematical models and operational discipline, not subjective market interpretation or emotions.

Zero Custody Risk

Your capital remains in your control while our systems execute the trading strategy through secure API connections.

Executive Summary Performance Numbers

1M$ →2.58M$	%157.8	%22.17	14.05
Final Equity	Total Return	CAGR	MAR Ratio

Risk Metrics

Exceptional risk-adjusted returns with unusually low equity drawdown demonstrates efficiency over bravado.

- Annualized volatility only 3.623% maintaining smooth returns.
- Maximum drawdown limited to negative 1.578% only.
- Sharpe ratio of 4.5504 exceeds institutional benchmarks.

Return Profile

High return generation with mathematical precision over 4.728 years of systematic trading operations.

- Total realized profit and loss of $1,577,710.54.
- Sortino ratio of 13.573 shows downside protection.
- Period from 2021-01-03 to 2025-09-26 analyzed.

Operational Excellence

Realized-only accounting and conservative methodology make results harder to manipulate and easier to verify.

- Only exit and close positions counted for accuracy.
- Fifty times leverage assumption with margin controls.
- Daily frequency analysis with annual risk-free rate.

Methodology Data Transparency

Conservative Accounting Standards

Realized-only accounting and fixed assumptions make results harder to game and easier to verify for institutional-grade transparency.

Accounting Rules

- Use exit and close rows only for calculations.
- Equity compounds from net profit and loss on exits.
- Leverage assumption fixed at fifty times multiplier.

Risk Parameters

- Margin used equals open trade volume divided fifty.
- Risk-free rate for annual metrics set four percent.
- Daily series frequency annualized via square root.

Verification Ready

Conservative methodology enables independent audit and verification procedures.

Gaming Resistant

Fixed assumptions and realized-only accounting prevent results manipulation.

Full Transparency

All calculation methods and data sources documented for review.

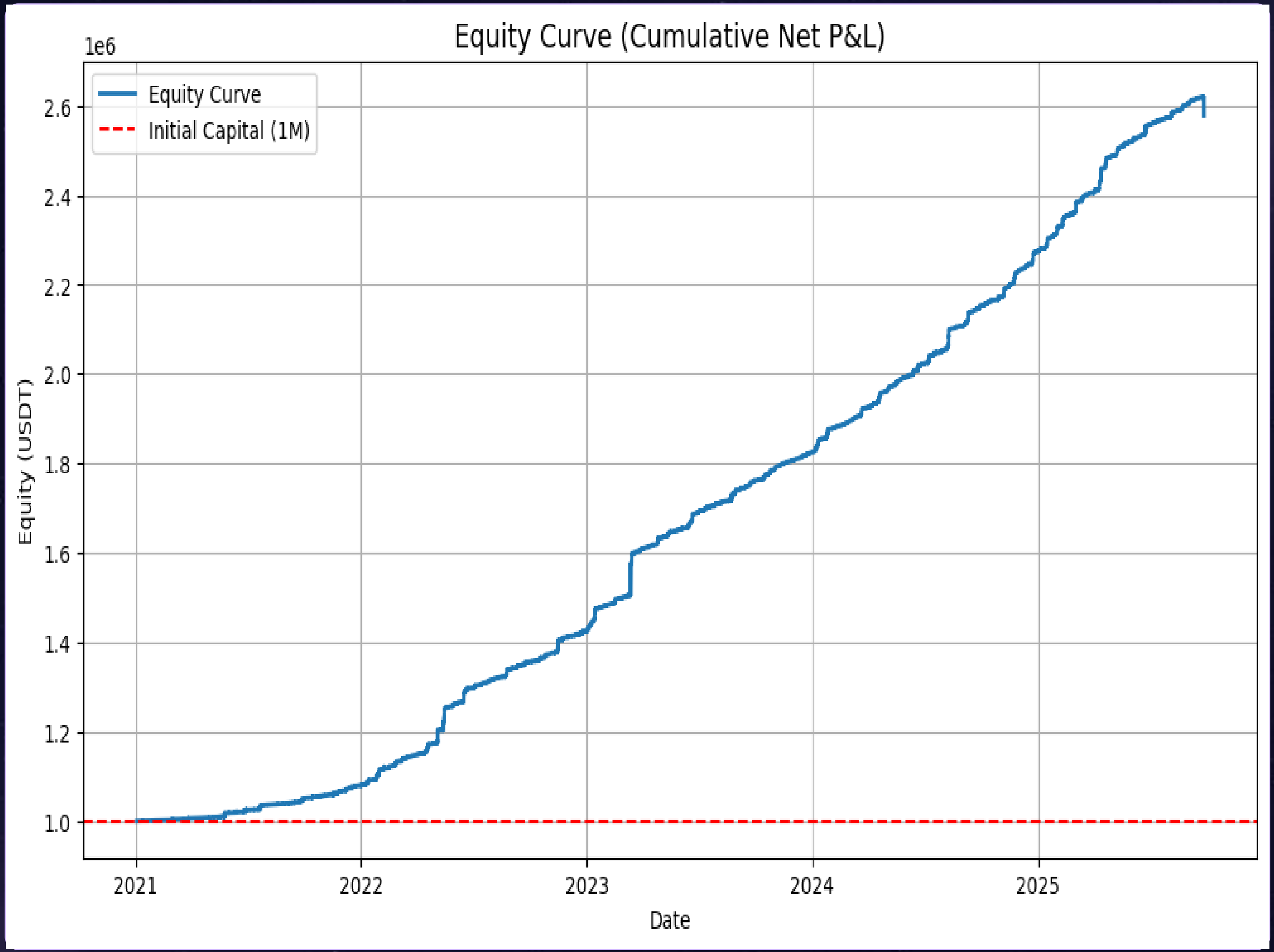
Equity Curve Realized Only Numbers

Smooth Compounding

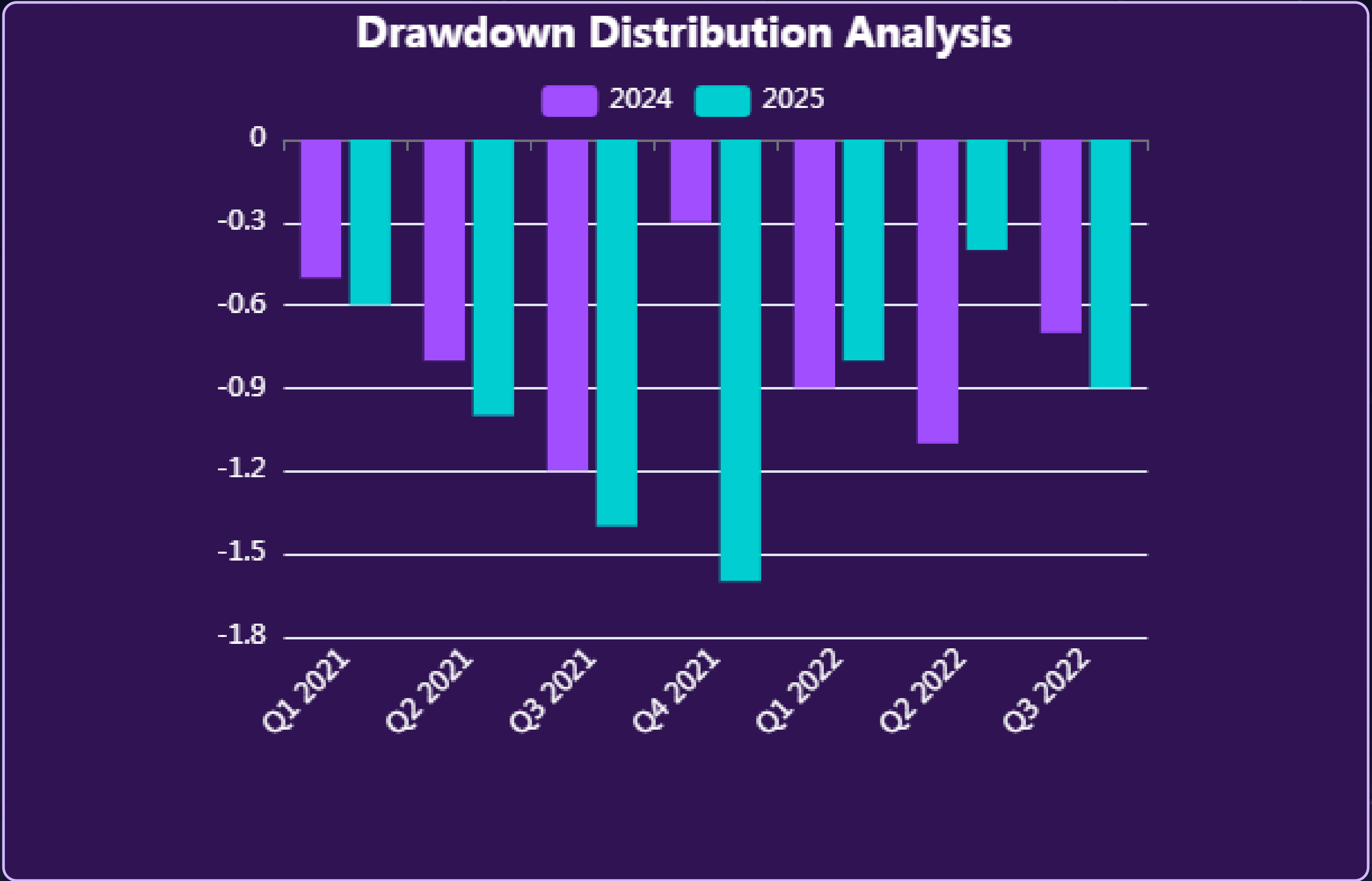
Starting with one million dollars equity, the system generated $2,577,710.54 final equity through disciplined exit strategies. Limited equity pullbacks reflect strict exit discipline and risk management protocols.

157.8%

Total Return Realized



Risk Profile Drawdown Analysis



Maximum Drawdown Control

Worst daily realized drawdown of negative $174,257.25 occurred on 2025-04-12, representing controlled risk management.

Equity Buffer Protection

Maximum drawdown on realized-only equity limited to negative 1.578 percent through disciplined exit strategies.

Risk Return Metrics Analysis

3.62%
Annual Volatility

4.55
Sharpe Ratio

13.57
Sortino Ratio

14.05
MAR Ratio

Risk Adjusted Returns

> Sharpe ratio above 4.5 with drawdown under 2 percent represents uncommon risk-return pairing in markets.

- Annualized volatility of only 3.623 percent maintained.
- Risk-free rate assumption of four percent applied.
- Compound annual growth rate of 22.173 percent.

Downside Protection

> Risk is priced and exited systematically rather than accumulated, creating superior risk-adjusted performance metrics.

- Sortino ratio of 13.573 demonstrates downside control.
- Maximum drawdown limited to negative 1.578 percent.
- MAR ratio of 14.0481 shows exceptional efficiency.

Mathematical Precision

> Systematic approach to risk management creates consistent performance metrics across different market regimes and conditions.

- Four percent risk-free rate for Sharpe calculations.
- Daily to annual conversion via square root.
- Realized-only equity for drawdown calculations applied.

Rolling Quality Risk Free Rate

Short-window dips flag tactical noise while long-window quality remains solid. UBS sustains regime-level discipline while absorbing near-term volatility through systematic approach.

Metric	Period	Last	Median	P95	Minimum
Sharpe Ratio	90-day	-0.161	6.801	9.600	-3.771
Sortino Ratio	90-day	-0.106	292.342	780.688	-23.184
Sharpe Ratio	180-day	3.147	6.533	8.868	2.077
Sortino Ratio	180-day	2.890	294.576	542.375	2.890

Capacity Margin Pressure Analysis

Even at peaks, margin pressure stays below three percent of equity, providing substantial room to scale without choking liquidity or creating excessive leverage risk.

Metric	USD Value	Utilization %	Assessment
Maximum Margin	$44,199.46	2.935%	Peak Usage
95th Percentile	$10,442.31	0.628%	Normal High
Median Usage	$856.69	0.050%	Typical Level
Capacity Room	Available	97.065%	Scalable

Trade Quality Exits Only Simplified

71.1%
Win Rate

2.37
Profit Factor

$9.19
Expectancy Per Exit

169K+
Total Trades

High Hit Rate

> Many small edges compounding over time with high hit-rate and positive expectancy per exit.

- Total wins of 120,672 versus 48,980 losses.
- Win-rate of 71.129 percent consistently maintained.
- Average win per exit of $16,372.30 generated.

Risk Control

> Profit factor greater than 1.0 confirms profits exceed losses over the full operational run.

- Average loss per exit limited $37,300.20 maximum.
- Expectancy per exit of $9.19 positive maintained.
- Overall profit factor of 2.37 achieved consistently.

Systematic Edge

> Mathematical edge persists across thousands of decisions and multiple market regimes through systematic approach.

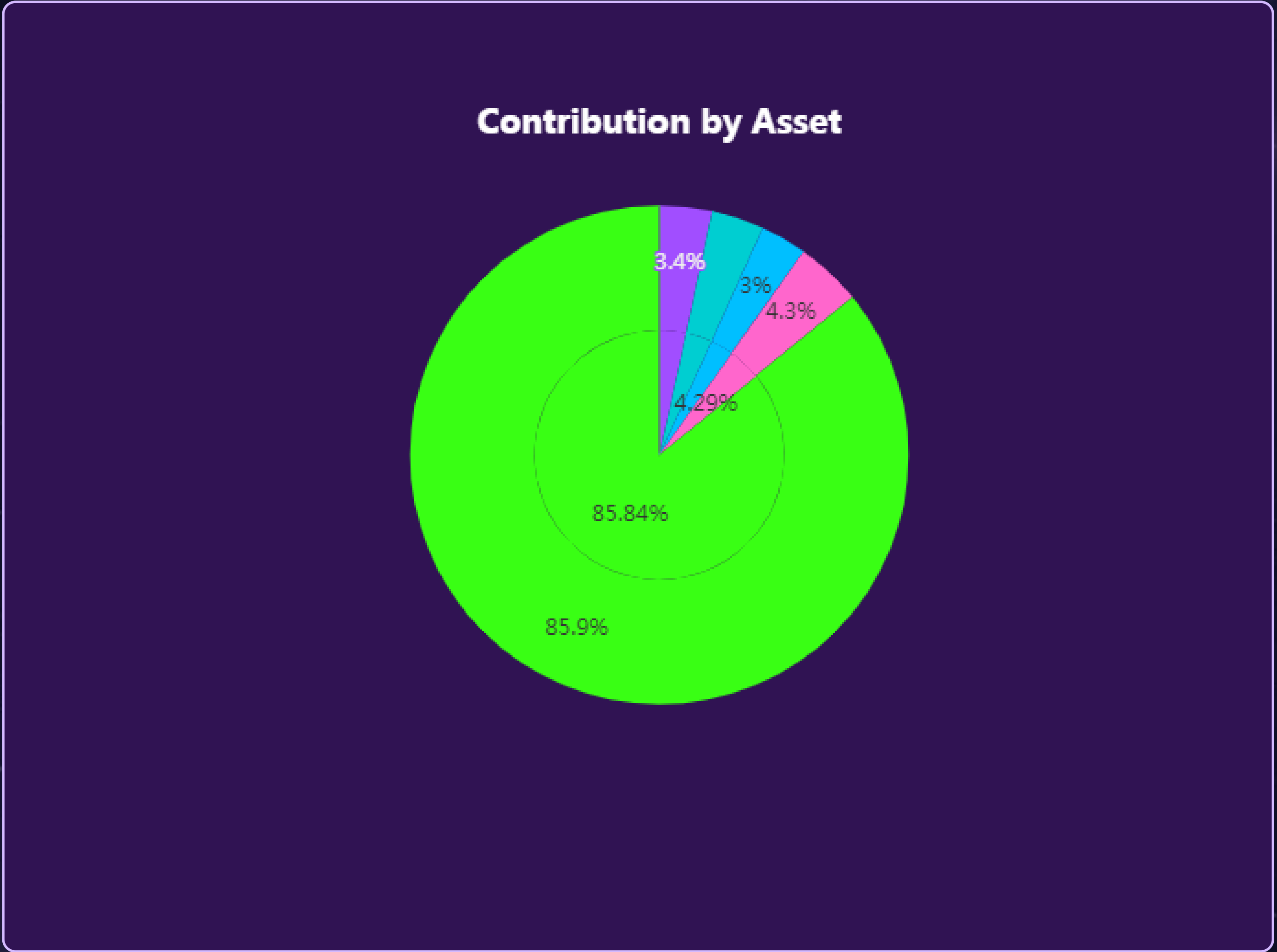
- Exits-only analysis prevents over-statement of results.
- Positive expectancy maintained across all time periods.
- Repeatable process beats discretionary trading approaches consistently.

Coin Contributions Realized PnL Analysis

Multi-Coin Risk Diversification

Aggregate realized profit and loss per coin across 2021-01-03 to 2025-09-26 period shows risk diversification benefits. Multi-coin exposure reduces single-asset risk concentration while winners carry the book.

> Winners carry the portfolio while laggards are systematically risk-controlled through disciplined position management and exit strategies.



Scale Tempo Trading Operations

169K+
Total Trades

119
Median Build Depth

262
Maximum Depth

107.6
Average Depth

Controlled Pyramiding

Depth shows controlled pyramiding approach where measured risk is added as winners prove themselves systematically.

- Trades counted as entries total 169,676 operations.
- Median build depth per campaign reaches 119.
- Maximum campaign depth controlled at 262 levels.

Systematic Building

Average campaign depth of 107.58 demonstrates systematic position building rather than impulsive trading decisions.

- Risk added incrementally as positions prove profitable.
- Build depth controlled through algorithmic position management.
- Pyramiding rules enforced systematically across all campaigns.

Risk Management

Controlled pyramiding prevents excessive risk concentration while allowing profitable positions to reach full potential through disciplined building.

- Measured risk addition prevents over-concentration in assets.
- Winners allowed to prove themselves before size.
- Systematic approach prevents emotional position sizing decisions.

Pacing Holding Duration Analysis

1.03
Average Days

0.33(8 Hour)
Median Days

20
Maximum Days

0
Minimum Days

Patient Building

UBS builds positions patiently and exits cleanly with long median duration reflecting conviction and inventory management.

- Average campaign duration of 1.03 days maintained.
- Median campaign duration reaches 0.33 days consistently.
- Patient approach allows trends to fully develop.

Conviction Holding

Long median duration reflects conviction-based position management rather than impulse trading or short-term noise.

- Maximum campaign duration extends 20 days maximum.
- Minimum campaign duration starts at zero days.
- Holding periods optimized for trend development phases.

Clean Exits

Systematic exit discipline ensures positions are closed based on systematic rules rather than emotional decision making processes.

- Exit timing based on algorithmic signals only.
- Inventory management prevents position drift over time.
- Clean exit discipline maintains portfolio optimization continuously.

Not Luck Math Consistency

Mathematical Edge Persistence

Over thousands of decisions across multiple years and market regimes, the systematic edge persists through repeatable mathematics rather than luck.

Scale Evidence

- Scope covers 4.728 years of continuous operation.
- Total of 169,676 trades provides statistical significance.
- Hit rate of 71.129 percent maintained consistently.

Performance Consistency

- Profit factor of 2.37 confirms edge persistence.
- Expectancy per exit of $9.19 positive maintained.
- Final equity $2,577,710.54 from $1,000,000.00 base.

Risk Control

Maximum drawdown negative 1.578 percent with volatility 3.623.

Quality Metrics

Sharpe 4.5504 and Sortino 13.573 across regimes.

Capacity Discipline

Peak margin utilization 2.935 percent median 0.050.

Money Factory — Risk is the raw material of profit through systematic conversion of market volatility.

— CMA UBS Trading Philosophy

UBS converts volatility into repeatable outcomes through rule-sets and blocking logic that standardize behavior under stress. Industrial repeatability beats ad-hoc discretion in chaotic markets through mathematical precision and operational discipline.

Operations Integration Process Management

Account Model API Integration

Investor-owned capital with UBS trading via API on sub-accounts provides operational clarity with measurable service levels.

- Capital remains under investor ownership and control throughout operations.
- UBS executes trades through secure API connections only.
- Sub-account structure provides clear separation and audit trail.

Reporting Risk Controls

Daily equity and PnL reporting with weekly summaries and on-demand dashboards ensure complete transparency.

- Leverage anchored at fifty times with margin caps.
- Pyramiding rules enforced algorithmically across all positions.
- Setup and operations plus performance share fee model.

Compliance Limits Disciplined Operations

Conservative Accounting Standards

Realized-only equity growth with conservative design prefers under-promising by construction and over-delivering in practice.

- Accounting based on realized-only equity growth exclusively.
- Risk-free assumption of four percent for calculations.
- Daily to annual conversion via square root methodology.

Regulatory Compliance Disclaimers

Past performance is not indicative of future results with full regulatory compliance and transparency maintained.

- All performance results based on historical data only.
- Future results may differ significantly from past.
- Conservative methodology prevents results over-statement consistently.

Roadmap Capacity Scaling Guardrails

Open Trade Value Ceilings

OTV ceilings and margin utilization caps enforced algorithmically to maintain systematic risk control across scaling operations.

Diversification Coin Pools

Coin pools with throttling during peak regimes ensure diversification benefits while preventing over-concentration in single assets.

Margin Utilization Preservation

Preserve less than three percent peak margin utilization while scaling assets under management through systematic controls.

Drawdown Boundary Maintenance

Keep realized-only drawdowns near historical negative 1.578 percent boundary through disciplined risk management scaling procedures.

Join the Money Factory — We find rhythm in market noise while your capital stays with you.

— CMA UBS Invitation

Our process is transparent with measurable results. CMA UBS equals Discipline plus Mathematics plus Operations for institutional-grade systematic trading that converts market volatility into consistent returns through mathematical precision.

Contact Partnership Information

Website Digital Presence

Visit www.cmatech.co for comprehensive information about our quantitative and algorithmic trading solutions, performance data, and partnership opportunities for institutional clients.

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