ErgoCap

An algorithm that doesn't care which way the market moves.

ETH/USD • Live since Jul 2023 • Low leverage • No custody risk

v4 VEGA — LIVE SINCE 22 JUL 2026

Next-generation strategy with dynamic position sizing. Backtested through the 2024–2026 regime shift that paused v1 Aurora. Live since 22 Jul 2026.

+1,690%
Cumulative return, net of fees

284%
CAGR

2.36
Sharpe ratio

−22.0%
Max drawdown

ergocap@proton.me • Telegram: @sleepyforages • Updated 12 Sep 2026

Most strategies need the market to go up.

We built one that profits whether it does or doesn't.



Bull market

Long positions ride upward trends.



Bear market

Short positions capture downward moves.



Low leverage

<130% exposure at any time. Never higher.

90–140

Trades / year

~4 days

Avg hold time

Custom

Proprietary signals

Binance

Exchange (ETH/USD)

ETH/USD inverse swap on Binance • Low leverage (<130% exposure) • Client retains custody at all times

Three versions. One trajectory.

Each release is a documented step forward. We retire what stops working.

v1

Retired

Aurora

Jul 2023 → Oct 2025

Live for 28 months. Delivered +1,010% before the late-2025 regime shift. Paused voluntarily.

v2

Retired

Nimbus

Feb 2026 → Jul 2026

Bridge release. Held us in market and stress-tested the new infrastructure while the real rebuild was being built.

v4

Live

Vega

Live since 22 Jul 2026

Current release. Adds dynamic position sizing. 26-month backtest delivers 17.9× equity net of fees, through the regime shift that paused v1.

v1 — Aurora | The proven foundation

28 months live. Real money. Standard fees. Low leverage.

+1,010%

Cumulative return

Jul 2023 → Oct 2025

9.0%

Avg monthly return

Across all live months

30%

Max drawdown

All time

2.27

Sharpe ratio

Annualised

4.68

Sortino ratio

Annualised

1×

Leverage

Always

ETH/USD inverse swap, Binance, standard fees • v1 Aurora live trading results • Past performance is not indicative of future results.

Market shifted. We paused. We rebuilt.

Capital preservation over forced trading. The discipline most teams skip.

1

OCT 2025

Regime shift

Market composition changed. Trend signals weakened. Strategy flagged anomalies.

2

NOV 2025 – JAN 2026

Halted

Voluntary pause. Capital protected. No forced trading through unstable conditions.

3

FEB 2026

v2 Nimbus live

Bridge release. Kept us live and stress-tested the new infra while the real rebuild was underway.

4

JUL 2026

v4 Vega live

Live since 22 Jul 2026. Adds dynamic position sizing. Backtest validated over 26 months.

v2 Nimbus bridged Feb–Jul 2026. v4 Vega has been live since 22 Jul 2026 — backtest evidence next, live progress after.

v4 — Vega | Backtest results

Jun 2024 → Jul 2026 • 26 months • 197 trades • Net of 0.075% fee per side

+1,690%

Cumulative return

$1 → $17.90 over 26 months, net

284%

CAGR

Compound annual growth rate

81%

Monthly win rate

21 of 26 months positive

−22.0%

Max drawdown

2.36

Sharpe ratio

2.05

Profit factor

17.90×

Equity multiple

Quant note

"Focus was on drawdown-period optimisation — keeping returns high while staying less exposed to the market when conditions demand it."

v4 Vega backtest • ETH/USD, low leverage (<130% exposure) • Net of 0.075% fee per side (~0.15% per trade); gross figures were 23.97× / +2,297% • Backtest results are not indicative of future performance.

v4 Vega | Backtest equity curve

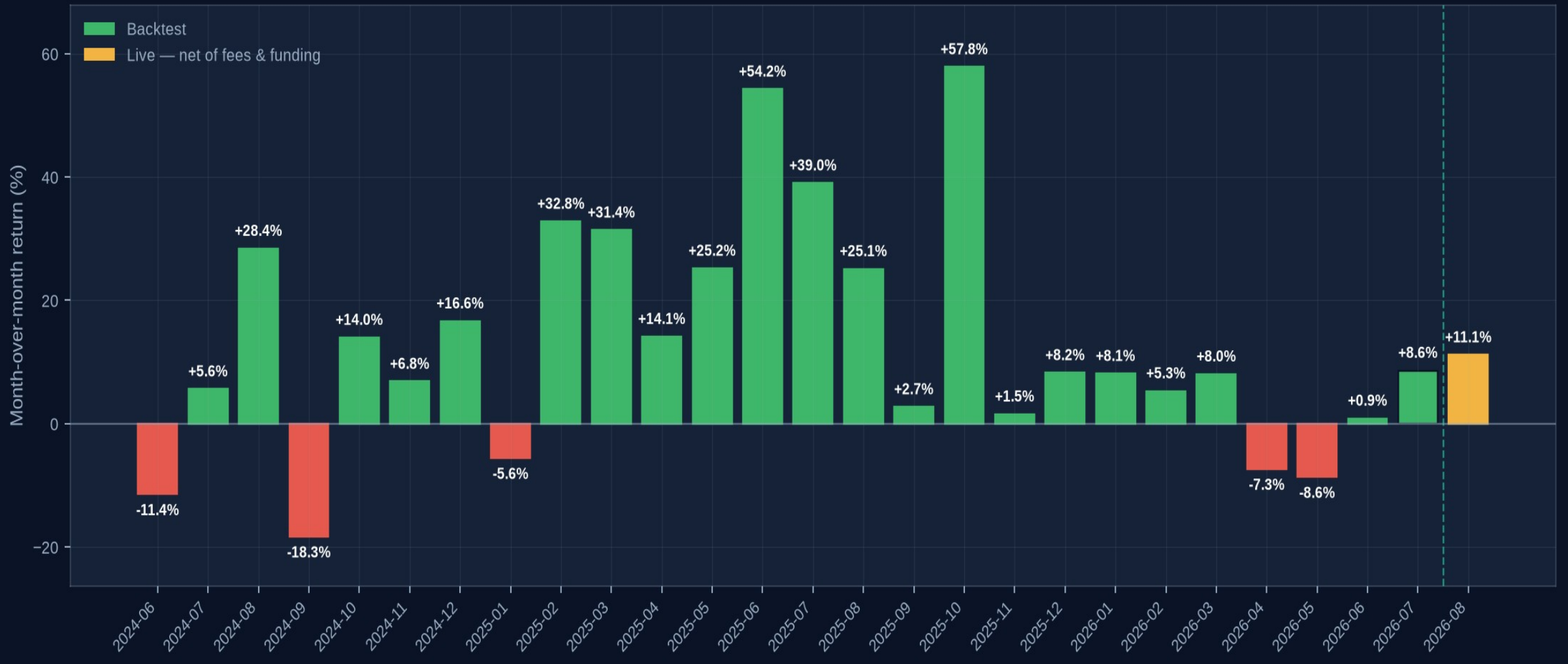
$1 → $17.90 across 26 backtest months, net of fees. Max drawdown −22.0% (Sep 2024 trough).



Log scale on top panel. Drawdown panel below. Backtest, net of 0.075% fee per side.

v4 Vega | Monthly performance — backtest + live

26-month backtest (21 of 26 positive; best +57.8% Oct 2025), then live: August +11.1%.



Green/red = backtest month-over-month, trade-level P&L net of 0.075% fee per side. Gold = live actual (full size, net of fees & funding). Jul 2026 backtest partial through 27 Jul; current month excluded.

Staged capital rollout

Nimbus ramped allocation in stages. Vega sizes every trade dynamically — 0.2× to 1.2× of portfolio.

10%

v2 Nimbus

Feb 2026 launch

Initial live deployment. Smallest meaningful size. Stress-test execution and live signal behaviour.

25%

v2 Nimbus

Scaled

Sizing stepped up on schedule. Nimbus held the seat in market while the real rebuild was underway.

0.2×

v4 Vega

Dynamic floor

In weak or unclear-signal regimes, Vega scales down to 20% of portfolio. Live now with dynamic sizing.

1.2×

v4 Vega

Dynamic ceiling

In strong, clean-signal regimes, Vega scales up to 120% of portfolio. Sizing is continuous between the two.

Nimbus figures are allocation ramp (% of capital deployed). Vega figures are dynamic position size (× of portfolio). Exposure is capped at <130% at all times.

v4 Vega | Live progress

Full-size signal performance, net of fees and funding • Updated 12 Sep 2026

+6.9%
Since Vega start
22 Jul 2026 → 11 Sep 2026

12
Closed trades
4 won · 8 lost · best +15.8%

−5.6%
Max drawdown since Vega
On daily closes

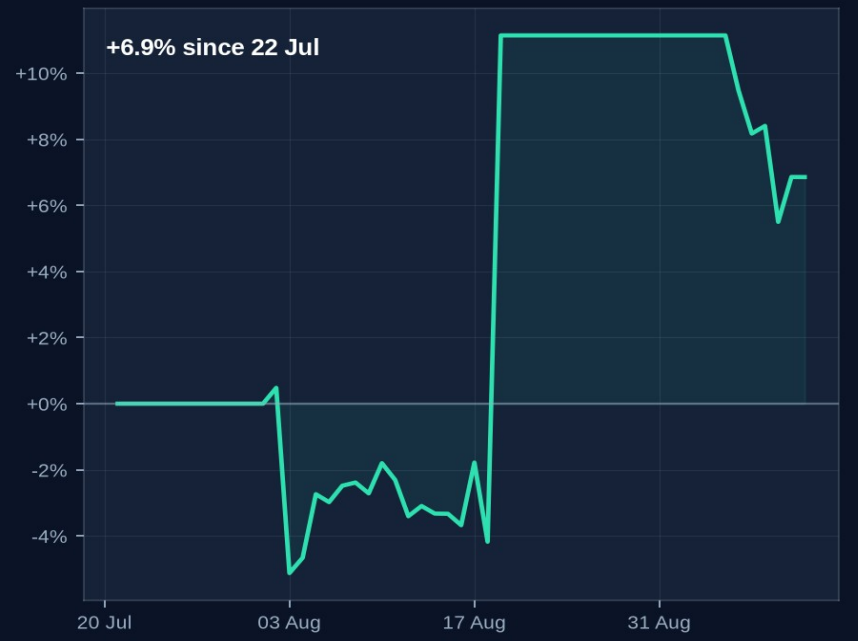
12.65×
Since benchmark start
10 Jul 2023 · CAGR 122%

LONG
Current position
since 11 Sep 09:18 UTC
entry 2,473.57 · +2.3%

Benchmark equity since start (log scale)



Since Vega start



Benchmark = benchmark-account dailies in ETH. 10 Jul 2023 → 31 May 2026: recorded account results, including paused, 10% and 25% sizing periods. From 1 Jun 2026: simulated at full size (1.0×) from live ETH/USD entry/exit signals, net of 0.05% fee per side and funding. Daily closes through 11 Sep 2026; current position marked 12 Sep 2026. Past performance is not indicative of future results.

What changed in v4 Vega

Three deliberate shifts. All aimed at the failure mode that paused v1.

01

Drawdown-aware sizing

Position size compresses when the signal is less clear. Less exposed when the market doesn't pay you to be exposed.

02

Regime detection layer

New signal flags the conditions that broke v1 Aurora. Strategy steps out before damage compounds.

03

Execution + signal rebuild

Algorithms, data pipelines, and execution logic refactored end-to-end. Same instrument, smarter machine.

04

Same risk envelope

Low leverage (<130% exposure). No DCA. No mean reversion. Stop-losses on every trade. None of the guard-rails moved.

Risk is managed. Not ignored.

Every design decision protects capital first.

STRATEGY RISK

Low leverage

<130% exposure at any time. Never higher.

Strict stop-loss

Every trade has a defined exit. No hope trades.

No DCA

We don't average down into losing positions.

Fat-tail protection

Algorithm design turns rare big events in our favour.

No mean reversion

We never bet that a falling market must bounce.

EXCHANGE & CUSTODY RISK

Major exchanges only

Only the most liquid, regulated venues.

Funds stay yours

Assets remain in your own account at all times.

Most liquid futures

Trades ETH/USD — deepest liquidity in crypto.

Battle-tested APIs

Stress-tested infrastructure, extensive due diligence.

No lock-up

Exit at any time. Capital is always accessible.

Investment terms

Simple. Aligned. No hidden costs. No lock-up.

0%

Management fee

We only win when you win.

30%

Performance fee

Of profits above high-water mark.

$100K

Minimum investment

Notional — USDT, ETH, or BTC.

Yes

High-water mark

Fees only on new all-time highs.

Lock-up period: None.

Capital is liquid. Exit whenever you need to — no penalties, no gates.

v4 Vega is live.

Existing capital migrates on request. New allocations open now.

Email

ergocap@proton.me

Telegram

@sleepyforages

Next step

Reply to book a call