Built to clear the DarwinIA GOLD bar

Case study against a published allocator mandate. Not a past or current client. Simulated results; past performance does not guarantee future results.

What the client needs

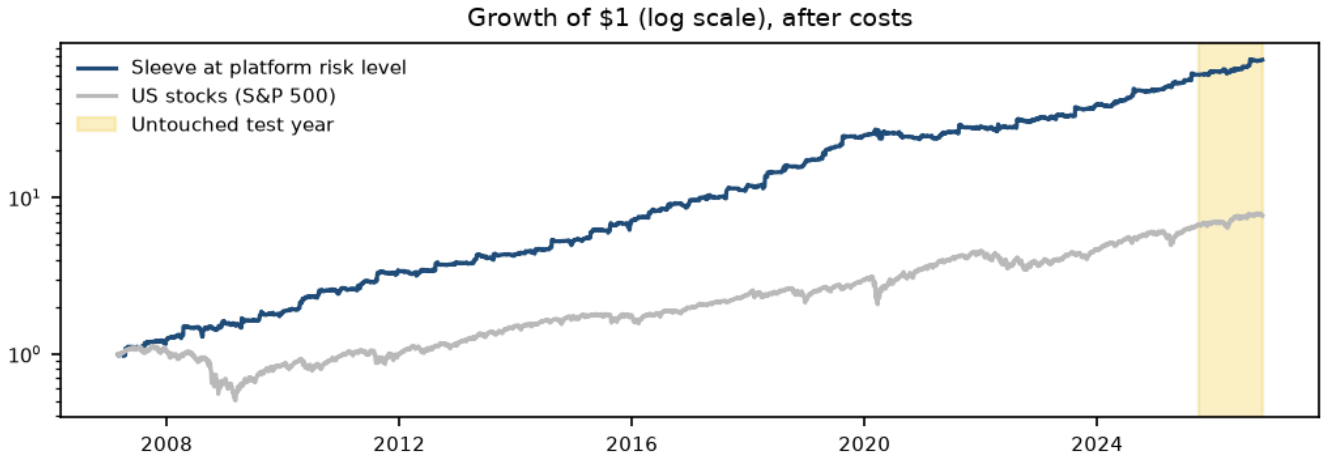
DarwinIA GOLD admits strategies with 8+ months of signal history that achieve, e.g., a 1-year return above 20% with return-to-drawdown above 2.5. The platform's risk engine then runs every strategy at a fixed risk level (up to 6.5% monthly value-at-risk); allocations of €50k–€500k are ranked on monthly return.

Our one-week trial

We scaled our risk-premia sleeve to the platform's fixed risk level. Every design choice was fixed using data up to September 2025 only and written down before testing. The following year (Oct 2025 – Oct 2026) was held back as an untouched test. Results include trading costs and next-day execution, and were re-checked with doubled costs and an extra day of delay.

Results

Client rule	Target	Our result
1-year return	> 20%	+24.6% in the test year (+23.0% with double costs and late trades)
Return ÷ worst fall	> 2.5	4.2 (3.5 stressed)
Long-run record	consistent	≈24.8% a year 2007–2025; 18 of 19 years above cash
Stock-market sensitivity	n/a	Near zero, which helps against the correlation rule



Honest notes

- Historically only about 6 in 10 one-year windows cleared the GOLD bar, so qualifying in any given year is likely but not certain.
- Reaching the platform's risk level needs leverage of up to about 3x; a version capped at 2x earned only +16% in the test year and did not qualify.
- Requires futures access for the commodity component and 8 months of live history on the platform.

Next step

> A **fixed-fee one-month paid trial**: we run the strategy on paper daily against your exact policy rules and benchmark, send a monthly report in your format, and hand over full risk and attribution data. No commitment beyond the trial.