



Factsheet - trading strategy *Sentinel*

February 26, 2026

Comparison

	<i>Sentinel</i> backtest	<i>EQCH</i>
Start date	1.1.2018	1.1.2018
End date	31.12.2025	31.12.2025
Period	8.0 years	8.0 years
Total return	6119%	206%
CAGR	65.8%	15%
Max. DD	32.58%	38.24%

Table 1: Performance and risk comparison

Table 1 compares the automated trading strategy *Sentinel* with the ETF *Invesco Nasdaq-100 UCITS ETF CHF Hedged* (Ticker: *EQCH*) using standard performance and risk metrics which are described below.

Total return

The total return has been calculated as

$$\text{Total Return} = \frac{V_{\text{end}}}{V_{\text{start}}} - 1.$$

where V_{start} denotes the initial capital invested (also “initial deposit” in the MetaTrader 5 backtest report) and V_{end} the portfolio’s net value at the end of the period.

CAGR

The Compound Annual Growth Rate (CAGR) has been calculated as

$$\text{CAGR} = \left(\frac{V_{\text{end}}}{V_{\text{start}}} \right)^{1/T} - 1.$$

Maximum Drawdown

The drawdown (DD) of *Sentinel* corresponds to the *Balance Drawdown Maximal* metric reported in the MetaTrader 5 backtest (see [2]).

For *EQCH*, the *Maximum drawdown 5 years* value provided in [1] is used.

Discussion

The comparison indicates a favorable historical profile for *Sentinel*, with a higher total return, a higher CAGR, and a maximum drawdown comparable to that of the ETF. Nonetheless, the following must be kept in mind:

- Model risk: The results for *Sentinel* in Table 1 stem from a backtest, i.e., a simulation based on historical data. While the outcomes suggest stable long-term performance, markets remain unpredictable, and future results cannot be assured.
- Diversification: ETFs generally provide broader diversification than forex-based automated strategies.

References

- [1] <https://www.justetf.com/en/etf-profile.html?isin=IE00BYVTMT69#risk>
- [2] www.crcfx.ch/backtests/sentinel/sentinel.html

Disclaimer: The performance results of the forex automated strategies presented in this factsheet are based on backtests, i.e., simulations using historical data. While FluxFX strategies have shown stable behavior over extended periods in the past, financial markets remain unpredictable, and future performance cannot be guaranteed.