ARTEMIS 3X

SYSTEMATIC U.S.EQUITY INDEX FUTURES STRATEGY

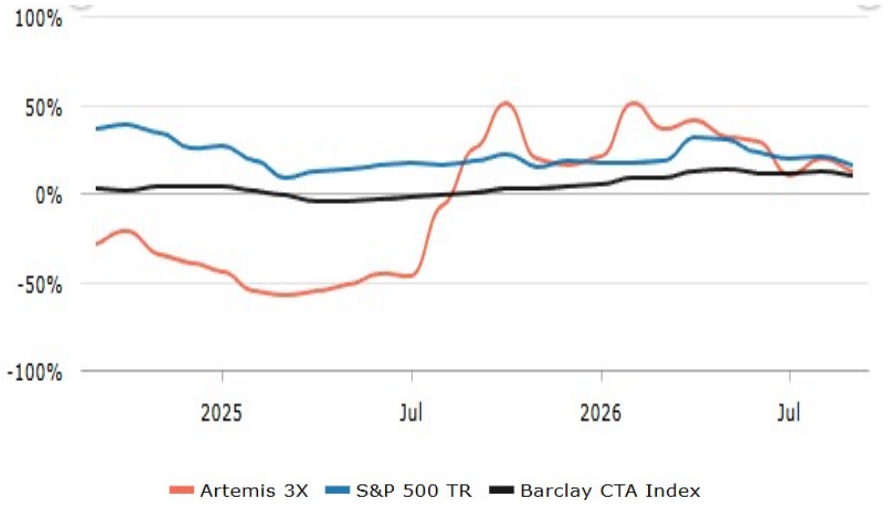
SYSTEMATIC STRATEGIES FOR MODERN MARKETS

COMHLA LLC PERFORMANCE REPORT
SEPTEMBER 2026

A fully systematic, rules-based swing trading program that trades U.S. equity index futures, including E-Mini ans Micro E-Mini S&P 500 and Nasdaq futures, with a 3X position structure.

31.08%	11.65%	63.89%	$130,645	$35,000
2026 YTD RETURN	12-MONTH ROLLING RETURN	WINNING MONTHS (1 MONTH)	AUM	MINIMUM INVESTMENT

12 MONTH ROLLING RATE OF RETURN



The S&P 500 Total Return Index and Barclay CTA Index are unmanaged third-party indexes presented for informational purposes only and are not available for direct investment. They do not reflect fees or expenses. Comhla CTA programs differ materially in strategy, risk profile, and structure; therefore, comparisons are limited. VAMI assumes reinvestment of returns. Data is believed reliable but not guaranteed.

STRATEGY OVERVIEW

Objective	Generate long-term, risk adjusted returns through systematic trading of U.S.equity index futures using
Approach	Computer-generated signals executed manually by the Advisor. Trades E-Mini and Micro E-Mini S&P 500 and Nasdaq futures.
Positioning	Long and Short, typically carries positions overnight
Sizing	The target margin-to-equity is designed to range between 20% and 40%. However, this is the target and depending on market volatility, the Advisor cannot guarantee it will meet this target all the time.
Target Markets	Major U.S. equity indicies.
Structure	Managed Account

MONTHLY PERFORMANCE %

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2026	4.48	7.38	-24.49	25.08	10.47	3.61	-10.50	17.31	2.94				**31.08**
2025	0.61	-14.03	-16.22	20.18	18.52	5.94	4.50	8.74	9.65	11.07	-19.71	-4.49	**16.05**
2024	9.24	8.57	-11.87	14.25	9.57	-7.45	7.25	-37.68	-18.59	-7.53	1.30	-1.98	**-39.36**
2023										-16.55	22.51	5.38	**7.73**

There is a substantial risk of loss in trading commodity futures. Past performance is not indicative of future results.

RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	25.08%	-37.68%	1.05%	4.49%	2.94%	63.89%
3 Months	50.90%	-52.98%	2.94%	5.84%	8.08%	61.76%
6 Months	88.02%	-53.03%	3.62%	6.13%	54.73%	64.52%
1 Year	50.52%	-57.96%	-5.17%	10.24%	11.65%	52.00%
2 Year	39.98%	-42.97%	-19.09%	-29.63%	39.98%	23.08%
3 Year	-0.62%	-0.62%	-0.62%	-0.62%	-0.62%	0.00%

RISK AND STATISTICS

Annualized Return	**-0.62%**
Annualized Volatility	**48.70%**
Sharpe Ratio	**-0.48**
Sortino Ratio	**-1.51**
Max Drawdown	**-66.42%**
Skewness	**-0.68**
Kurtosis	**0.40**
Correlation vs S&P 500	**0.50**
Correlation vs Barclay CTA	**0.20**

PROGRAM TERMS

Notional Funding	**Yes**
Management Fee	**2%**
Performance Fee	**25%**
Highwater Mark	**Yes**
RT per Million	**3500**
Margin to Equity	**30%**
Investment Restrictions	**None**
Investment Style	**Systematic**

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