SYSTEMATIC STRATEGIES FOR MODERN MARKETS

COMHLA LLC
PERFORMANCE REPORT
SEPTEMBER 2026

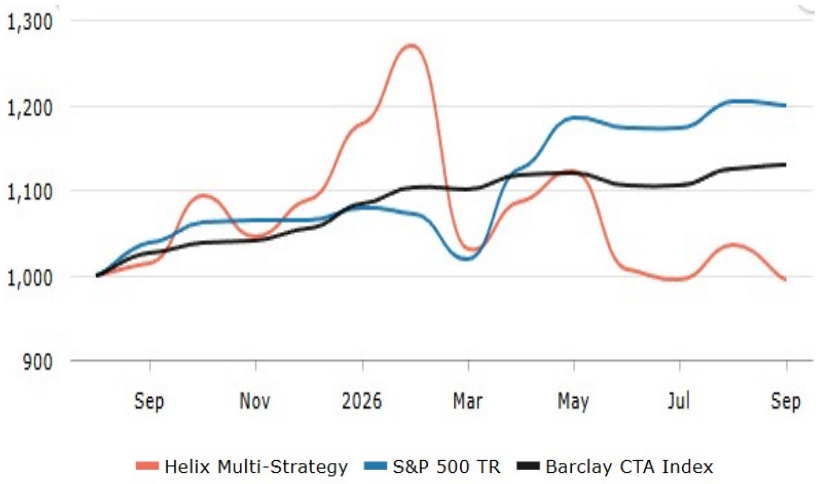
Helix

SYSTEMATIC MULTI-ASSET FUTURES STRATEGY

A fully systematic, rules-based swing trading program that trades major indices, metals, and energies, Financials and Bitcoin. 25% Major Indexes; 25% Metals; 25% Energies; and 25% Bitcoin and Financials.

-8.68%	-1.99%	61.54%	$752,814	$200,000
2026 YTD RETURN	12-MONTH ROLLING	WINNING MONTHS	AUM	MINIMUM INVESTMENT

PERFORMANCE (VAMI)



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. highly liquid futures using 15% Margin to Equity
Approach	Computer-generated signals executed manually by the Advisor. Trades 25% Major Indexes; 25% Metals; 25% Energies; and 25% Bitcoin and Financials.
Positioning	Long and Short, typically carries positions overnight
Sizing	The target margin-to-equity is designed to range between 10% and 20%. 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 Indexes; Precious Metals, Base Metals; Energies Futures; Bitcoin and Financials
Structure	Managed Account

MONTHLY PERFORMANCE %

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2026	8.16	7.70	-18.83	5.42	3.32	-10.21	-1.34	4.09	-3.84				**-8.68**
2025									1.42	7.70	-4.36	4.20	**8.85**

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	8.16%	-18.83%	0.26%	3.32%	-3.84%	61.54%
3 Months	21.38%	-11.59%	-0.33%	-2.20%	-1.25%	36.36%
6 Months	26.80%	-18.48%	-1.27%	-2.04%	-3.42%	37.50%
1 Year	3.37%	-1.99%	0.69%	0.69%	-1.99%	50.00%

RISK AND STATISTICS

Annualized Return	**-1.99%**
Annualized Volatility	**26.40%**
Sharpe Ratio	**0.12**
Sortino Ratio	**-0.03**
Max Drawdown	**-21.68%**
Skewness	**-1.49**
Kurtosis	**2.48**
Correlation vs S&P 500	**0.61**
Correlation vs SG CTA	**0.59**

PROGRAM TERMS

Notional Funding	**Yes**
Management Fee	**1%**
Performance Fee	**20%**
Highwater Mark	**Yes**
RT per Million	**3500**
Margin to Equity	**15%**
Investment Restrictions	**None**
Investment Style	**Systematic**

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