

Comhla LLC / Artemis 3X
Accepting New Investors: Yes

Systematic / Swing System / Mini Stock Indices

Performance Since October 2023

| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|------|-------|-------|---------|--------|-------|--------|-------|---------|-----|---------|--------|-------|
| 2023 | | | | | | | | | | -16.55% | 22.51% | 5.38% |
| 2024 | 9.24% | 8.57% | -11.87% | 14.25% | 9.57% | -7.45% | 7.32% | -37.99% | | | | |

| | 2023 | 2024 YTD |
|--------|---------|----------|
| ROR | 7.73% | -19.41% |
| Max DD | -16.55% | -38.41% |

The Notes Below Are An Integral Part of this Report | Track Record Compiled By: Compliance Supervisors

Program Description: The Artemis Program is a fully systematic swing trading system whereby system signals are predetermined by a computer and executed by the Advisor manually. The Artemis Program exclusively trades E-Mini S&P 500 futures, Micro E-Mini S&P 500 futures, E-Mini Nasdaq U.S. futures, and Micro E-Mini Nasdaq futures and is expected to carry trades overnight. The trading program is always in the market, long or short, in the E-Mini S&P 500 or the Micro E-Mini S&500 futures and long only at times in the E-Mini Nasdaq or Micro E-Mini Nasdaq futures contract.

Investment Information

| | |
|-------------------------|-----------|
| Program Start Date | Oct-2023 |
| Minimum Investment | 35,000 |
| Management Fee | 2.00% |
| Incentive Fee | 25.00% |
| Margin | |
| Round Turns per Million | 3,500 |
| Currency | US Dollar |
| NFA No: | #0547579 |

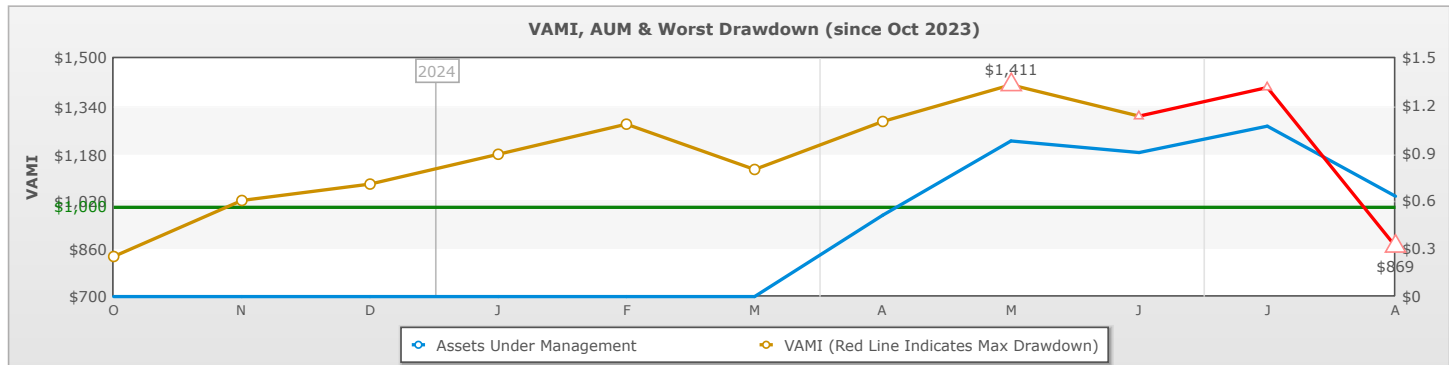
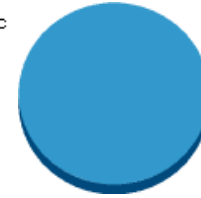
Trading Strategy

100% Systematic



Market Segment

100% Stock Indices



Program Statistics

| | |
|---|---------|
| Peak-to-Valley Drawdown (1) (May 2024 - Aug 2024) | -38.41% |
| Worst Monthly Return (Aug 2024) | -37.99% |
| Current Losing Streak | -38.41% |
| Average Monthly Return | 0.27% |

Annualized Statistics

| | |
|-------------------------------|--------|
| Annualized Compounded ROR (2) | N/A% |
| Standard Deviation | 59.55% |
| Sharpe Ratio (4) | 0.04 |
| 36 Month Calmar Ratio (3) | N/A |

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. TRADING FUTURES AND OPTIONS INVOLVES SUBSTANTIAL RISK OF LOSS AND IS NOT SUITABLE FOR ALL INVESTORS. THERE ARE NO GUARANTEES OF PROFIT. PROSPECTIVE CLIENTS SHOULD NOT BASE THEIR DECISION TO INVEST SOLELY ON THE PAST PERFORMANCE PRESENTED HEREIN.

Time Window Analysis

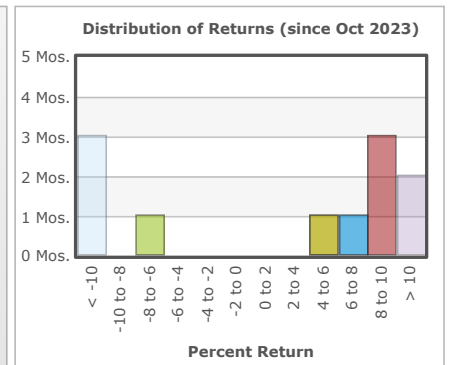
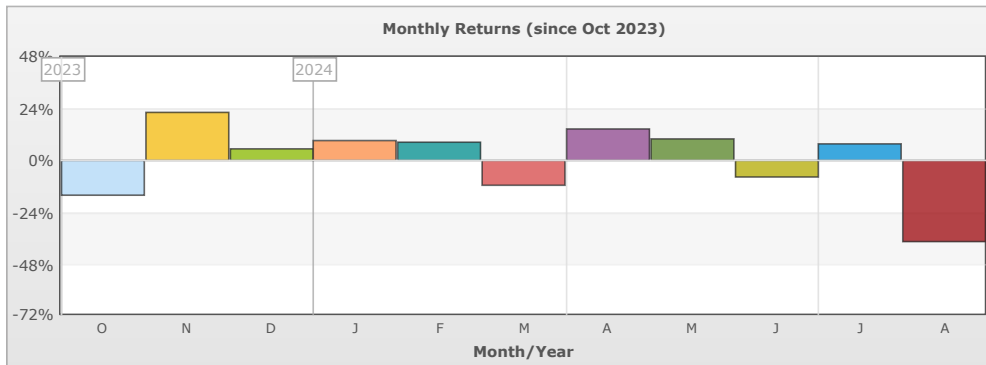
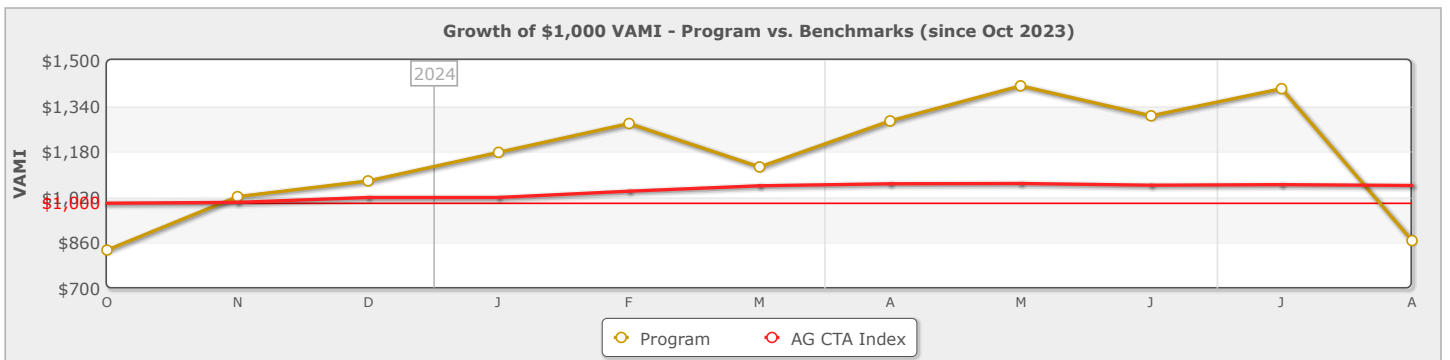
| Length | Best | Average | Worst |
|--------|-------|---------|--------|
| 1 mo | 22.5% | 0.3% | -38% |
| 3 mo | 41% | 9.4% | -38.4% |
| 6 mo | 54.2% | 18.8% | -32% |

Historical Drawdown and Recoveries***

| Start | Depth | Length | Recovery | End |
|--------|---------|--------|----------|--------|
| Jun-24 | -38.41% | 3 mo | 0 mo | n/a |
| Oct-23 | -16.55% | 1 mo | 1 mo | Nov-23 |
| Mar-24 | -11.87% | 1 mo | 1 mo | Apr-24 |

Comparisons

| | Program | AG CTA Index |
|-------------------------|---------|--------------|
| Annualized Compound ROR | -14.28% | 6.67% |
| Cumulative Return | -13.18% | 6.10% |
| Cumulative VAMI (5) | 868 | 1061 |
| Largest Monthly Gain | 22.51% | 2.17% |
| Largest Monthly Loss | -37.99% | -0.52% |
| Correlation | — | 0.236 |
| Last 12 Months | -13.18% | 5.89% |
| Last 36 Months | -13.18% | 13.22% |



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+ NOTES:

** The drawdown begins in the month listed as start. The length in months of the drawdown is listed under length. The recovery begins in the following month, and the length of the recovery period is listed under recovery. The date listed as end is the month that the program recovered from the drawdown.

Please note that the monthly performance numbers, ROR and Drawdowns are based on end of month values and are not reflective of intramonth volatility.

Statistical Notes

1. Peak to Valley Drawdown ("Maximum Drawdown") is the worst drawdown % loss over the period of 2023-10-31 to 2024-08-31
2. ROR calculations are not provided when there are less than 12 data points.
3. Calmar Ratio Uses last 36 months of Data

ROR = Rate of Return

AG CTA Index: The Autumn Gold CTA Index is a Non-Investable Index comprised of the client performance of all CTA programs included in the AG database and does not represent the complete universe of CTAs. CTA programs with proprietary performance are not included. Monthly numbers are updated until 45 days after the end of the month. Investors should note that it is not possible to invest in this index.

This report has been prepared from information provided by the Trader and is believed to be reliable. This report should be read in conjunction with the Trader's Disclosure Document.

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