Comhla LLC – ARTEMIS System
Performance Report June 2024

Strategy 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. The Advisor will trade 4 Micro E-Mini S&P 500 futures contracts and 1 Micro E-Mini Nasdaq futures per $35,000. For each additional $7,000 in customer accounts this will trigger a change in position sizing. Once the sizing of the micro contracts gets to the point where there is an equivalent e-mini contract, The Advisor will reduce the micro contracts and hold one full e-mini in its place. Contract position sizing is calculated on a trade to close basis. Should the initial $35,000 have a losing trade resulting for example in losses of $7,000, then the Advisor will switch to trading 3 Micro EMini S&P 500 contracts and 1 Micro E-Mini Nasdaq futures contract. There will be a reduction to the previous teer for every loss of $7,000 in the account.

Minimum Investment	$35,000 USD
Notional Funding	None
AUM	$907,074
Management Fee	2.00%
Performance Fee	25.00%
Highwater Mark	Yes
RT per Million	3500
Margin to Equity	20.00%
Legal Structure	Managed Account
Investment Restrictions	None
Investment Style	Systematic

Monthly Performance

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	9.24	8.57	-11.87	14.25	9.57	-7.45							**21.10**
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.

Time Window Analysis

	1 Month	3 Months	6 Months	1 Year
Average ROR	3.00%	15.69%	30.48%	-
% Positive	66.67%	100.00%	100.00%	-
Avg. Pos. Period	11.59%	16.25%	31.44%	-
Avg. Neg. Period	-11.96%	-	-	-
Sharpe Ratio	1.06	4.75	6.82	-
Sortino Ratio	1.44	0.00	0.00	-
Standard Deviation	12.17%	11.85%	15.97%	-
Downside Deviation	7.23%	0.00%	0.00%	-

Correlations

Correlation vs S&P 500	0.37
Correlation vs DJ/CS MF Index	-0.16
Correlation vs SG CTA Index	-0.13
Correlation vs DJ/CF HF Index	0.27
Correlation vs Vanguard Total Bond Index	0.31
Correlation vs TRJ/CRB Index	0.00
Correlation vs MSCI World	0.45

Return Report

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	22.51%	-16.55%	3.74%	8.57%	-7.45%	66.67%
3 Months	41.03%	4.52%	16.25%	10.32%	15.86%	100.00%
6 Months	54.17%	12.61%	31.44%	29.49%	21.10%	100.00%
1 Year	-	-	-	-	-	-

Drawdown Report

Depth %	Length (Months)	Recovery (Months)	Start Date	End Date
-16.55%	1	1	Oct-23	Nov-23
-11.87%	1	1	Mar-24	Apr-24
-7.45%	1	0	Jun-24	-

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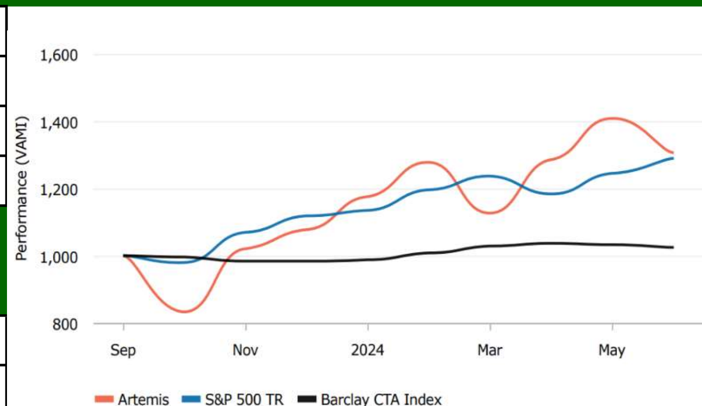

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