

KMLM

KFA Mount Lucas Managed Futures Index Strategy ETF Analyst Report

KMLM aims to track an index of long and short managed futures, based on a trend following methodology. The fund allocates to commodity, currency and global fixed income futures based on relative historical volatility.

ESG Themes and Scores

N/A	N/A	N/A
ESG Rate	Global Percentile	Peer Percentile

Performance Data

	KMLM	ETF Database Category Average	Factset Segment Average
1 Month	2.56%	1.36%	1.74%
3 Month	-3.23%	3.24%	2.28%
YTD Return	3.05%	9.59%	6.87%
1 Year Return	-4.35%	13.43%	6.90%
3 Year Return	7.99%	2.41%	1.58%
5 Year Return	N/A	2.11%	1.18%

Top 5 Holdings

Symbol	Holding	% Assets
Other	U.S. Dollar	15.48%
Other	United States Treasury Bills 0.0% 23-JUL-2024	14.47%
Other	United States Treasury Bills 0.0% 30-JUL-2024	14.46%
Other	United States Treasury Bills 0.0% 06-AUG-2024	14.44%
Other	United States Treasury Bills 0.0% 20-AUG-2024	14.41%

Vitals

Issuer	CICC
Brand	KraneShares
Structure	ETF
Expense Ratio	0.90%
Inception	Dec 02, 2020
Index Tracked	N/A

ETF Database Themes

Category	Long-Short
Asset Class	Alternatives
Asset Class Size	N/A
Asset Class Style	N/A
Region (General)	Global
Region (Specific)	Broad

FactSet Classifications

Segment	Alternatives: Hedge Fund Strategies
Category	Hedge Fund Strategies
Focus	Global Macro
Niche	Managed Futures
Strategy	Equal
Weighting	Equal