

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	-2.90%	1.70%	0.88%
3 Month	5.38%	5.03%	3.33%
YTD Return	9.75%	6.87%	6.77%
1 Year Return	12.77%	11.78%	8.33%
3 Year Return	-0.79%	8.38%	3.41%
5 Year Return	4.21%	2.76%	1.21%

Top 5 Holdings

Symbol	Holding	% Assets
Other	MUTUAL FUND (OTHER)	17.33%
Other	United States Treasury Bills 0.0% 02-JUL-2026	15.06%
Other	United States Treasury Bills 0.0% 21-JUL-2026	15.03%
Other	United States Treasury Bills 0.0% 16-JUN-2026	13.57%
Other	United States Treasury Bills 0.0% 30-JUN-2026	13.55%

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