

**Frank.K2 E.Mort.Inc.UCITS Fd.W GBP H1 / LU2332201677 / A3CMFP / Franklin Templeton**

Last 05/21/2024 <sup>1</sup>	Country	Branch	Type of yield	Type
<b>11.84 GBP</b>	United States of America	AI Hedgefonds Single Strategy	reinvestment	Alternative Investm.

■ Frank.K2 E.Mort.Inc.UCITS Fd.W GBP H1  
■ Benchmark: IX AI opportunistic/directional



**Risk key figures**

SRI 1 2 **3** 4 5 6 7

Mountain-View Funds Rating<sup>2</sup> EDA<sup>3</sup>

- -

**Yearly Performance**

2023 +12.25%

2022 -1.47%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	0.00%	Minimum investment	USD 500,000.00
Category	Alternative Investments	Planned administr. fee	0.00%	Savings plan	-
Sub category	AI Hedgefonds Single Strategy	Deposit fees	0.14%	UCITS / OGAW	Yes
Fund domicile	Luxembourg	Redemption charge	0.00%	Performance fee	0.00%
Tranch volume	-	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(04/28/2023) USD 33.01 mill.	Dividends		Investment company	
Launch date	4/28/2021	Franklin Templeton			
KESr report funds	No	Schottenring 16, 2.OG, 1010, Wien			
Business year start	01.04.	Austria			
Sustainability type	-	https://www.franklintempleton.at			
Fund manager	Mark Tecotzky, Gregory Valli				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.94%	+7.05%	+5.06%	+12.76%	+17.00%	+18.16%	-	+18.40%
Performance p.a.	-	-	-	+12.76%	+8.18%	+5.72%	-	+5.66%
Sharpe ratio	4.72	4.80	4.17	4.90	1.61	0.77	-	0.74
Volatility	1.83%	2.27%	2.38%	1.83%	2.71%	2.48%	0.00%	2.49%
Worst month	-	0.51%	0.51%	0.27%	-1.58%	-1.58%	0.00%	-1.58%
Best month	-	1.69%	1.69%	1.69%	1.69%	1.69%	0.00%	1.69%
Maximum loss	-0.34%	-0.53%	-0.53%	-0.53%	-3.15%	-3.71%	0.00%	-

**Distribution permission**

Austria, Germany, Switzerland

<sup>1</sup> Important note on update status: The displayed date refers exclusively to the calculation of the NAV.

<sup>2</sup> The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)

<sup>3</sup> Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit [EDA](#)

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### Investment strategy

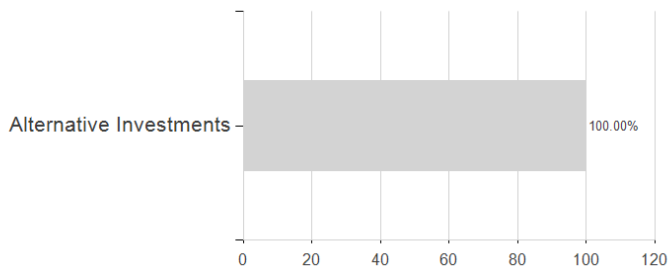
The Fund which is only intended for institutional, professional and sophisticated investors, pursues an actively managed investment strategy and invests mainly in a diversified portfolio of credit-related transferable securities of any credit quality and financial derivative instruments with no predetermined asset allocations, including long and short positions in: mortgage-related, asset-backed securities and other related investments such as residential mortgage credit, commercial mortgage credit, REITs, collateralized loan obligations, non-traditional asset-backed securities and interest-rate sensitive securities US government and agency securities, government and supranational debt securities, corporate bonds, floating and fixed debt securities and financial derivative instruments with similar economic characteristics. derivatives for hedging, efficient portfolio management and investment purposes The Fund can invest to a lesser extent in: distressed securities (including current loss-taking tranches of collateralised - mortgage obligations and mortgage-backed securities), limited to 10% of the Fund's net assets cash-settled structured products or exchange traded notes.

### Investment goal

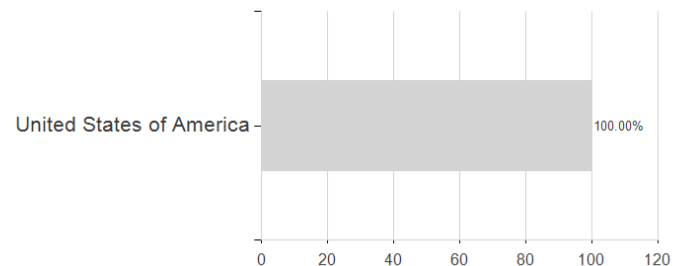
The Fund aims to achieve total return over a full market cycle through a combination of investment growth, income and capital preservation over the medium to long term.

### Assessment Structure

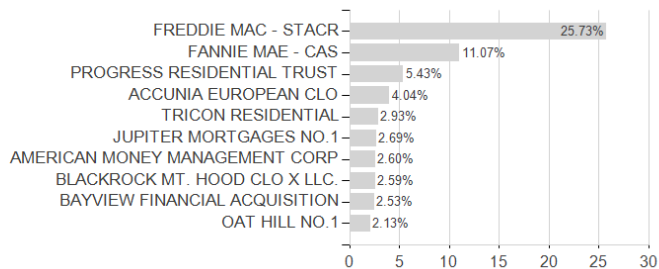
#### Assets



#### Countries



#### Largest positions



#### Branches

