

AB FCP I Mortgage Inc.Pf.AX EUR / LU0232526946 / A0LCJN / AllianceBernstein LU

| Last 05/16/2024 ¹ | Country | Branch | Type of yield | Type |
|------------------------------|--------------------------|--------------|-----------------|-------------------|
| 5.14 EUR | United States of America | Bonds: Mixed | paying dividend | Fixed-Income Fund |



Risk key figures

SRI 1 2 3 4 5 6 7

Mountain-View Funds Rating² EDA³

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Yearly Performance

| | |
|------|---------|
| 2023 | +9.48% |
| 2022 | +3.17% |
| 2021 | +10.02% |

| Master data | | Conditions | | Other figures | |
|---------------------|--|------------------------|------------|--|--------------|
| Fund type | Single fund | Issue surcharge | 5.00% | Minimum investment | EUR 2,000.00 |
| Category | Bonds | Planned administr. fee | 0.00% | Savings plan | - |
| Sub category | Bonds: Mixed | Deposit fees | 0.00% | UCITS / OGAW | Yes |
| Fund domicile | Luxembourg | Redemption charge | 0.00% | Performance fee | 0.00% |
| Tranch volume | (05/16/2024) USD 0.023 mill. | Ongoing charges | - | Redeployment fee | 0.00% |
| Total volume | (05/16/2024) USD 974.10 mill. | Dividends | | Investment company | |
| Launch date | 11/25/1999 | 30.04.2024 | 0.03 EUR | AllianceBernstein LU 2-4, rue Eugene Ruppert, 2453, Luxembourg Luxembourg https://www.alliancebernstein.com | |
| KESr report funds | Yes | 28.03.2024 | 0.03 EUR | | |
| Business year start | 01.09. | 29.02.2024 | 0.03 EUR | | |
| Sustainability type | - | 31.01.2024 | 0.03 EUR | | |
| Fund manager | Michael S. Canter, Charlie Choi, Daniel Krup | | 29.12.2023 | 0.03 EUR | |

| Performance | 1M | 6M | YTD | 1Y | 2Y | 3Y | 5Y | Since start |
|------------------|--------|--------|--------|---------|---------|---------|-------|-------------|
| Performance | -1.27% | +6.52% | +5.73% | +13.12% | +15.33% | +28.90% | - | +32.56% |
| Performance p.a. | - | - | - | +13.08% | +7.39% | +8.83% | - | +7.99% |
| Sharpe ratio | -3.42 | 1.50 | 2.19 | 1.35 | 0.42 | 0.62 | - | 0.53 |
| Volatility | 5.34% | 6.51% | 5.69% | 6.89% | 8.52% | 8.11% | 0.00% | 7.90% |
| Worst month | - | -1.53% | -1.53% | -1.53% | -3.93% | -3.93% | 0.00% | -3.93% |
| Best month | - | 3.88% | 3.88% | 4.04% | 4.04% | 5.19% | 0.00% | 5.19% |
| Maximum loss | -1.72% | -2.55% | -1.72% | -4.16% | -9.78% | -9.78% | 0.00% | - |

Distribution permission

Austria, Germany, Switzerland, Luxembourg

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

² 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](#)

³ 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

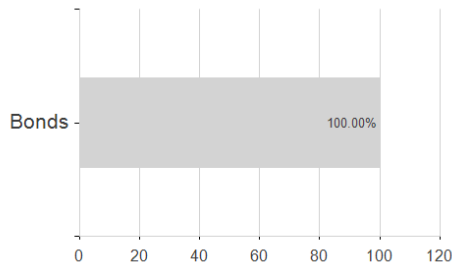
Investments in below Investment Grade debt securities are not expected to exceed 50% of the Portfolio's net assets. The Portfolio will maintain a weighted average effective duration of no more than eight years. In addition, under normal circumstances, the Portfolio will hedge its non-USD currency exposure in order to maintain such exposure to a maximum of 5%.

Investment goal

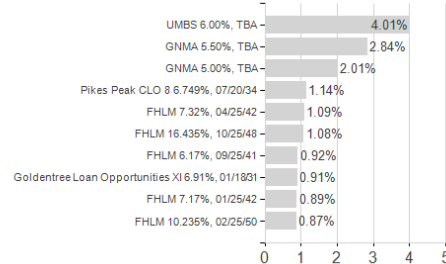
The Portfolio seeks to realise superior returns on your investment over the long term relative to the degree of risk taken. Under normal circumstances, the Portfolio invests mainly in mortgagebacked and other asset-backed securities. The Portfolio may invest in both higher-rated (Investment Grade) and in higher-yielding, lowerrated (below Investment Grade) and therefore riskier debt securities.

Assessment Structure

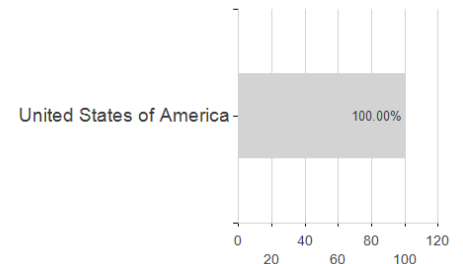
Assets



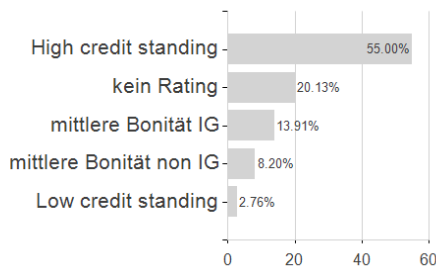
Largest positions



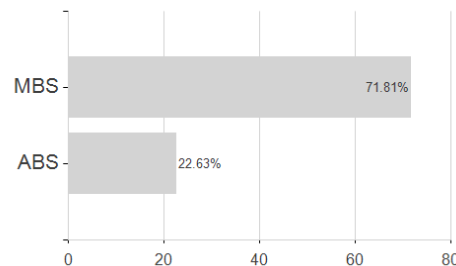
Countries



Rating



Issuer



Currencies

