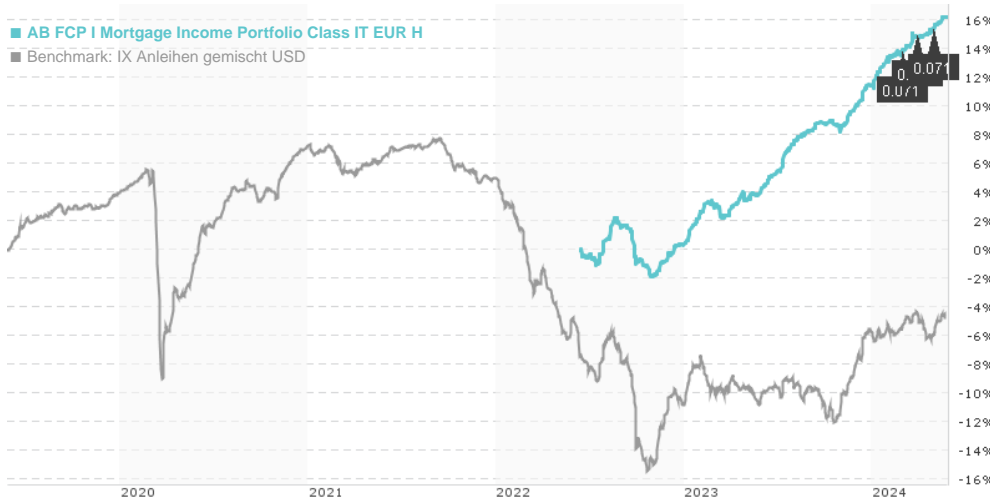


AB FCP I Mortgage Income Portfolio Class IT EUR H / LU1828119120 / A2JQSJ / AllianceBernstein LU

Last 05/24/2024 ¹	Country	Branch	Type of yield	Type
12.18 EUR	United States of America	Bonds: Mixed	paying dividend	Fixed-Income Fund

■ AB FCP I Mortgage Income Portfolio Class IT EUR H
■ Benchmark: IX Anleihen gemischt USD



Risk key figures

SRI 1 2 3 4 5 6 7

Mountain-View Funds Rating²EDA³

Yearly Performance

2023 +11.11%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	1.50%	Minimum investment	EUR 1,000,000.00
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	(05/24/2024) USD 0.023 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(05/24/2024) USD 997.43 mill.	Dividends		Investment company	
Launch date	7/6/2018	30.04.2024	0.07 EUR	AllianceBernstein LU 2-4, rue Eugene Ruppert, 2453, Luxembourg Luxembourg https://www.alliancebernstein.com	
KESr report funds	No	28.03.2024	0.07 EUR		
Business year start	01.09.	29.02.2024	0.07 EUR		
Sustainability type	-	31.01.2024	0.07 EUR		
Fund manager	Michael S. Canter, Charlie Choi, Daniel Krup		29.12.2023	0.07 EUR	

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.75%	+5.94%	+4.25%	+11.92%	+16.21%	-	-	+16.21%
Performance p.a.	-	-	-	+11.88%	+8.03%	-	-	+8.03%
Sharpe ratio	5.40	4.28	3.55	4.64	-	-	-	1.97
Volatility	1.07%	2.00%	2.09%	1.75%	0.00%	0.00%	0.00%	2.16%
Worst month	-	0.34%	0.34%	-0.58%	-2.54%	0.00%	0.00%	-2.54%
Best month	-	1.68%	1.68%	1.82%	2.07%	0.00%	0.00%	2.07%
Maximum loss	-0.08%	-0.49%	-0.49%	-0.75%	0.00%	0.00%	0.00%	-

Distribution permission

Austria, Germany, Switzerland

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](#)

AB FCP I Mortgage Income Portfolio Class IT EUR H / LU1828119120 / A2JQSJ / AllianceBernstein LU

Investment strategy

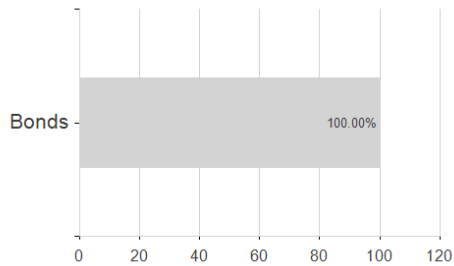
Investments in below Investment Grade debt securities are not expected to exceed 50% of the Portfolio's net assets. The Portfolio will maintain a weighted average effective duration of no more than eight years. In addition, under normal circumstances, the Portfolio will hedge its non-USD currency exposure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

Investment goal

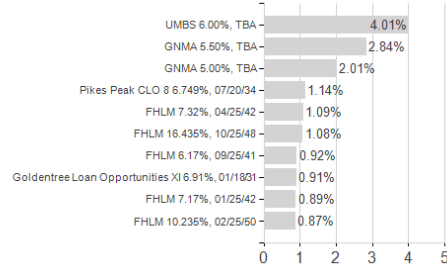
The Portfolio seeks to realise superior returns on your investment over the long term relative to the degree of risk taken. Under normal circumstances, the Portfolio invests mainly in mortgagebacked and other asset-backed securities. The Portfolio may invest in both higher-rated (Investment Grade) and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

Assessment Structure

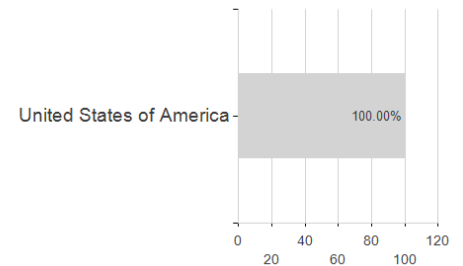
Assets



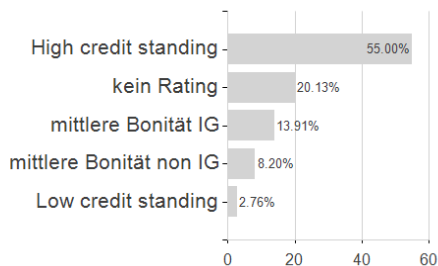
Largest positions



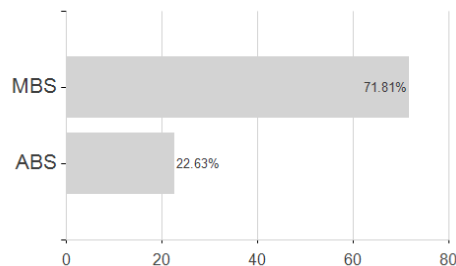
Countries



Rating



Issuer



Currencies

