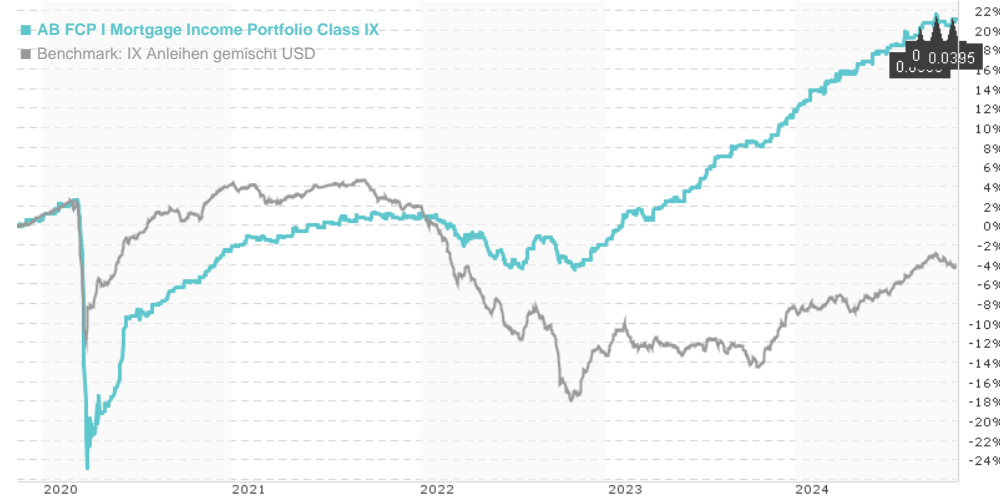


AB FCP I Mortgage Income Portfolio Class IX / LU0079476403 / 986979 / AllianceBernstein LU

Last 11/08/2024 ¹	Country	Branch	Type of yield	Type
5.56 USD	United States of America	Bonds: Mixed	paying dividend	Fixed-Income Fund



Risk key figures

SRI	1	2	3	4	5	6	7
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Mountain-View Funds Rating ²	EDA ³
▲▲▲▲▲	-

Yearly Performance

2023	+13.55%
2022	-2.65%
2021	+3.33%
2020	-3.17%
2019	+6.62%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	1.50%	Minimum investment	USD 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	(11/08/2024) USD 0.485 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(11/08/2024) USD 1,184.98 mill.	Dividends		Investment company	
Launch date	1/23/1998	31.10.2024	0.04 USD	AllianceBernstein LU	
KESr report funds	Yes	30.09.2024	0.04 USD	2-4, rue Eugene Ruppert, 2453, Luxembourg	
Business year start	01.09.	30.08.2024	0.04 USD	Luxembourg	
Sustainability type	-	31.07.2024	0.04 USD	https://www.alliancebernstein.com	
Fund manager	Michael S. Canter, Charlie Choi, Daniel Krup	28.06.2024	0.04 USD		

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.17%	+3.94%	+8.28%	+11.46%	+26.15%	+19.86%	+21.22%	+103.91%
Performance p.a.	-	-	-	+11.43%	+12.30%	+6.22%	+3.92%	+2.69%
Sharpe ratio	-0.36	1.90	2.40	2.92	3.21	1.01	0.13	-0.09
Volatility	2.83%	2.59%	2.82%	2.89%	2.90%	3.16%	6.78%	3.61%
Worst month	-	-0.19%	-0.19%	-0.19%	-0.37%	-2.35%	-21.73%	-21.73%
Best month	-	1.07%	1.81%	1.84%	2.42%	2.42%	6.51%	6.51%
Maximum loss	-0.54%	-1.07%	-1.07%	-1.07%	-1.12%	-5.65%	-26.77%	-

Distribution permission

Austria, Germany, Switzerland, Czech Republic

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](#)
 DISCLAIMER: The information on this page are for informational purposes only and should neither an offer to sell nor a solicitation for the purchase of the security or recommendation in favor of the security to be understood. baha GmbH assumes no liability despite thorough searches for the accuracy of the data.
 Funds data from: www.mountain-view.com. Fact Sheet created by: www.baha.com
 Created: 11/11/2024

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Investment strategy

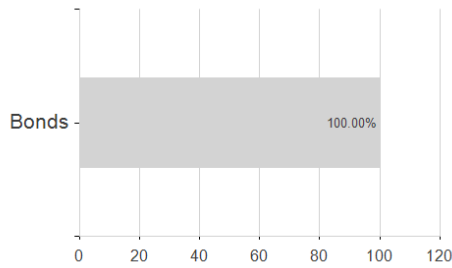
Under normal circumstances, the Portfolio invests mainly in mortgage- backed and other asset-backed securities. The Portfolio may invest in both higher-rated (Investment Grade) and in higher-yielding, lower- rated (below Investment Grade) and therefore riskier debt securities. Investments in below Investment 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

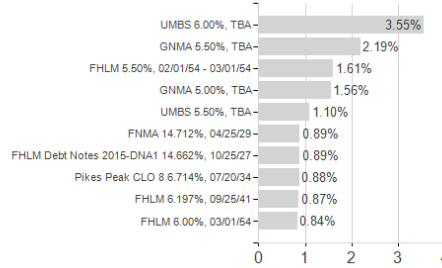
The Portfolio seeks to realise superior returns on your investment over the long term relative to the degree of risk taken.

Assessment Structure

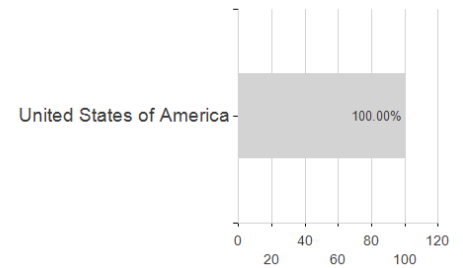
Assets



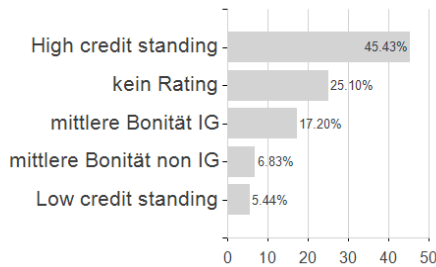
Largest positions



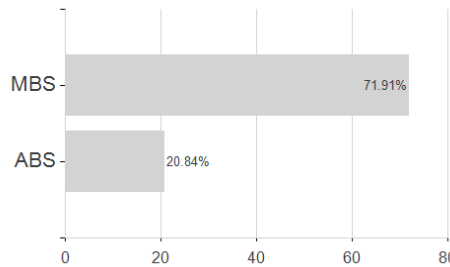
Countries



Rating



Issuer



Currencies

