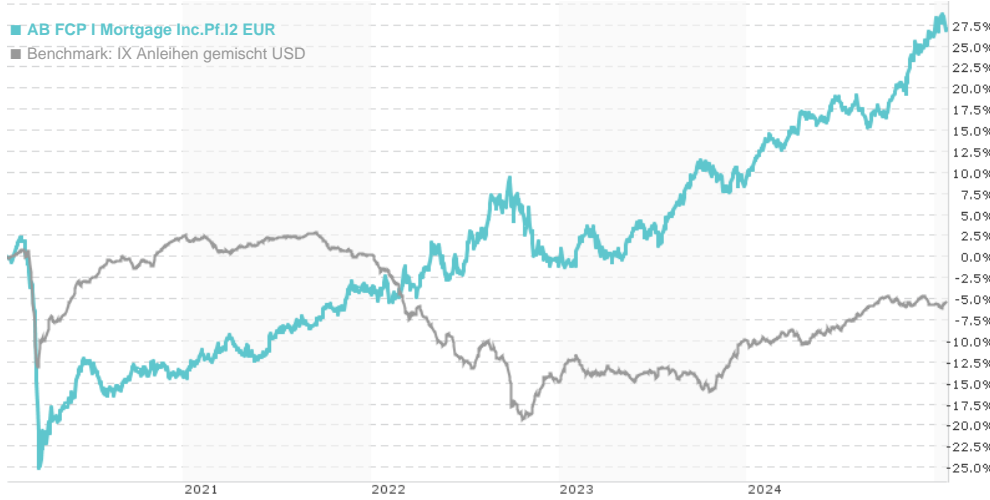


AB FCP I Mortgage Inc.Pf.I2 EUR / LU1021292880 / A12HQY / AllianceBernstein LU

Last 01/22/2025 <sup>1</sup>	Country	Branch	Type of yield	Type
22.33 EUR	United States of America	Bonds: Mixed	reinvestment	Fixed-Income Fund



Risk key figures

SRRI: 1 2 3 4 **5** 6 7

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

Yearly Performance

2024	+16.59%
2023	+10.11%
2022	+3.57%
2021	+10.74%
2020	-11.12%

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	(01/22/2025) USD 2.22 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(01/22/2025) USD 1,256.53 mill.	<b>Dividends</b>		<b>Investment company</b>	
Launch date	2/20/2014	AllianceBernstein LU			
KESr report funds	Yes	2-4, rue Eugene Ruppert, 2453, Luxembourg			
Business year start	01.09.	Luxembourg			
Sustainability type	-	<a href="https://www.alliancebernstein.com">https://www.alliancebernstein.com</a>			
Fund manager	Michael S. Canter, Charlie Choi, Daniel Krup, Yeung Theresa				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.59%	+8.08%	-0.09%	+13.47%	+28.11%	+31.74%	+28.41%	+104.30%
Performance p.a.	-	-	-	+13.43%	+13.19%	+9.63%	+5.12%	+6.76%
Sharpe ratio	0.59	2.18	-0.46	1.91	1.65	0.90	0.27	0.48
Volatility	7.92%	6.43%	9.05%	5.65%	6.40%	7.77%	9.05%	8.48%
Worst month	-	-1.34%	-0.09%	-1.34%	-2.48%	-3.93%	-21.76%	-21.76%
Best month	-	3.61%	2.38%	3.96%	4.15%	5.26%	5.33%	8.08%
Maximum loss	-1.46%	-3.15%	-1.46%	-3.15%	-4.22%	-9.77%	-26.91%	-
Outperformance	-	-	2.57%	+3.30%	-3.31%	-6.65%	+6.04%	-

**Distribution permission**  
Austria, Germany, Switzerland, Luxembourg, Czech Republic

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

<sup>2</sup> Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit <http://www.mountain-view.com/FER-Fonds-Rating.pdf>

**AB FCP I Mortgage Inc.Pf.I2 EUR / LU1021292880 / A12HQY / AllianceBernstein LU**

**Investment strategy**

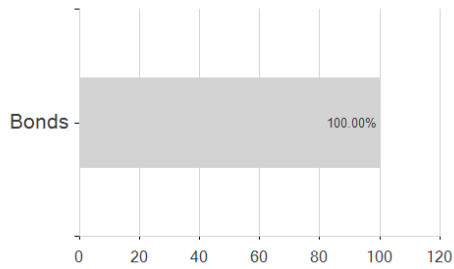
Under normal circumstances, the Portfolio invests mainly in mortgage-backed and other asset-backed securities. The Portfolio may invest in both higher-rated (Investment Grade) and in higher-yielding, lower-rated (below Investment Grade) and therefore riskier debt securities. Investments in below Investment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

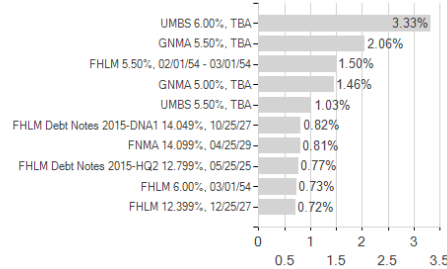
The Portfolio seeks to realise superior returns on your investment over the long term relative to the degree of risk taken.

**Assessment Structure**

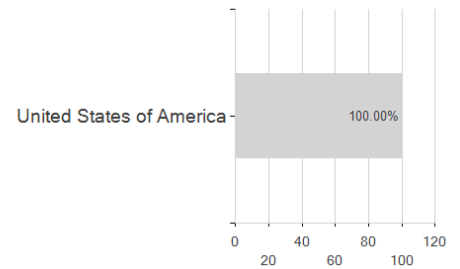
**Assets**



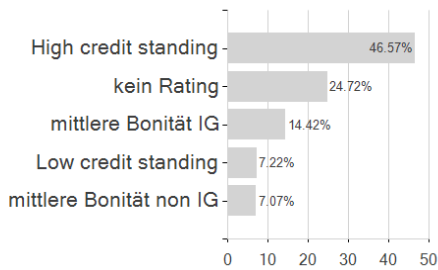
**Largest positions**



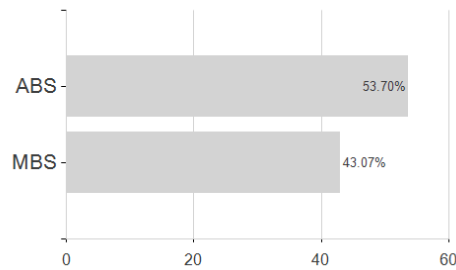
**Countries**



**Rating**



**Issuer**



**Currencies**

