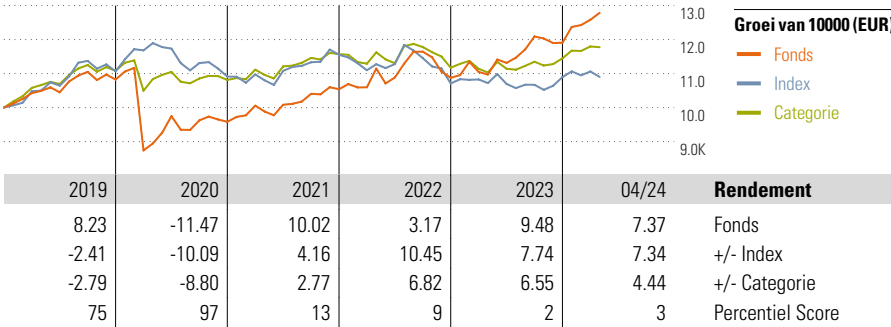


# AB - Mortgage Income Portfolio AX EUR Inc

|                                                       |                                                                                                                                 |                                                                          |                                    |                                                          |
|-------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------|----------------------------------------------------------|
| <b>Morningstar Medalist Rating™</b><br><b>Neutral</b> | <b>Morningstar Categorie Index</b><br>Morningstar US Core Bond TR USD<br><small>Wordt gebruikt in dit rapport als index</small> | <b>Benchmark van het fonds</b><br>Secured Overnight Financing Rate(SOFR) | <b>Morningstar Rating™</b><br>★★★★ | <b>Morningstar Categorie™</b><br>Obligaties USD Flexibel |
|-------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------|----------------------------------------------------------|

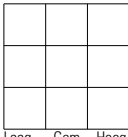
**Beleggingsdoelstelling**

This fund is for non U.S. investors seeking the highest level of current income, consistent with low volatility of net assets value, that is available from a portfolio consisting primarily of high quality mortgage-related securities. In addition, the Portfolio may invest in United States Government Treasury securities.



| Risicomaatstaven |       |              |       | Rendementen (30 mei 2024) |        |        |        | Kwartaalrendementen |        |       |       |       |
|------------------|-------|--------------|-------|---------------------------|--------|--------|--------|---------------------|--------|-------|-------|-------|
| Alpha            | 2.90  | Sharpe Ratio | 1.00  | 3 Maanden                 | Rend % | +/-Idx | +/-Cat | 2024                | 1e kw  | 2e kw | 3e kw | 4e kw |
| Beta             | 0.20  | Std Deviatie | 7.55  | 6 Maanden                 | 6.22   | 3.23   | 1.75   | 2023                | 1.57   | 2.42  | 6.87  | -1.53 |
| R-kwadraat       | 13.53 | 3-jr Risico  | - gem | 1 jaar                    | 12.19  | 12.00  | 7.47   | 2022                | 0.52   | 2.71  | 6.98  | -6.60 |
| Informatie Ratio | 1.24  | 5-jr Risico  | Hoog  | 3 jr gean.                | 8.94   | 8.34   | 5.81   | 2021                | 4.96   | 0.25  | 3.20  | 1.32  |
| Tracking Error   | 6.73  | 10-jr Risico | Hoog  | 5 jr gean.                | 3.65   | 3.32   | 1.22   | 2020                | -19.25 | 11.56 | -1.28 | -0.46 |

Berekeningen met Morningstar US Core Bd TR USD (waar van toepassing)

| Portefeuille 31 mrt 2024 |        |         |         | Morningstar Vastrentende Style Box™                                                |                     |      |  | Kredietkwalite it |        |        |  |
|--------------------------|--------|---------|---------|------------------------------------------------------------------------------------|---------------------|------|--|-------------------|--------|--------|--|
| Assetverdeling           | % Long | % Short | % Netto |  | Tijdsduur           | 0.89 |  | AAA               | % Oblg | % Oblg |  |
| Aandelen                 | 0.93   | 0.00    | 0.93    |                                                                                    | Effectieve Looptijd | 4.08 |  | BBB               | 31.37  | 15.97  |  |
| Obligaties               | 106.88 | 10.32   | 96.57   |                                                                                    | Gem Krediet         | BB   |  | BB                | 5.08   | 6.89   |  |
| Kas/ geldmarkt           | 12.36  | 9.86    | 2.51    |                                                                                    | Kwaliteit           |      |  | B                 | 11.57  | 2.51   |  |
| Overig                   | 0.00   | 0.00    | 0.00    |                                                                                    |                     |      |  | Below B           |        | 3.51   |  |
|                          |        |         |         |                                                                                    |                     |      |  | Geen Rating       |        | 23.10  |  |

Data per 31 mrt 2024

| Top 10 Onderliggende posities             |  |  | % Port | Maturity-verdeling |  |  | % Oblg | Couponverdeling |  |  | % Oblg |
|-------------------------------------------|--|--|--------|--------------------|--|--|--------|-----------------|--|--|--------|
| Federal National Mortgage Association...  |  |  | 4.02   | 1 tot 3 jaar       |  |  | 6.29   | 0% PIK          |  |  | 3.80   |
| Government National Mortgage Association. |  |  | 2.84   | 3 tot 5 jaar       |  |  | 11.31  | 0% tot 4%       |  |  | 12.53  |
| Government National Mortgage Association. |  |  | 2.01   | 5 tot 7 jaar       |  |  | 4.21   | 4% tot 6%       |  |  | 21.26  |
| PIKES PEAK CLO 8 LLC 6.7562%2034-07-20    |  |  | 1.15   | 7 tot 10 jaar      |  |  | 10.45  | 6% tot 8%       |  |  | 25.54  |
| Freddie Mac Stacr Remic Trust...          |  |  | 1.09   | 10 tot 15 jaar     |  |  | 15.58  | 8% tot 10%      |  |  | 12.69  |
| Federal Home Loan Mortgage Corp....       |  |  | 1.09   | 15 tot 20 jaar     |  |  | 15.57  | 10% tot 12%     |  |  | 7.67   |
| Freddie Mac Stacr Remic Trust...          |  |  | 0.92   | 20 tot 30 jaar     |  |  | 27.51  | Meer dan 12%    |  |  | 16.50  |
| GOLDENTREE LOAN OPPORTUNITIES XI Ltd/     |  |  | 0.92   | Meer dan 30 jaar   |  |  | 8.98   |                 |  |  |        |
| Freddie Mac Stacr Remic Trust...          |  |  | 0.89   |                    |  |  |        |                 |  |  |        |
| Federal Home Loan Mortgage Corp....       |  |  | 0.87   |                    |  |  |        |                 |  |  |        |
| Totaal Aantal Aandelen                    |  |  | 6      |                    |  |  |        |                 |  |  |        |
| Totaal Aantal Obligaties                  |  |  | 373    |                    |  |  |        |                 |  |  |        |
| % Van Vermogen In Top 10 Posities         |  |  | 15.81  |                    |  |  |        |                 |  |  |        |

| Fondsinformatie     |                      |                |              |                    |       |
|---------------------|----------------------|----------------|--------------|--------------------|-------|
| Fondsgroep          | AllianceBernstein... | Vestigingsland | Luxemburg    | Min Aanvangsbedrag | 2,000 |
| Telefoon            | +352 46 39 36 151    | Fondsvaluta    | EUR          | Min Additioneel    | 750   |
| Website             | www.abglobal.com     | UCITS          | ja           |                    |       |
| Oprichtingsdatum    | 25 nov 1999          | Inc/Acc        | Inc          |                    |       |
| Fondsmanager        | Michael Canter       | ISIN           | LU0232526946 |                    |       |
| Aanvangsdatum       | 1 jan 2014           |                |              |                    |       |
| Koers (30 mei 2024) | EUR 5.16             |                |              |                    |       |
| Fondsvermogen (mln) | USD 0.02             |                |              |                    |       |

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