About theScreener

drScreener is an internationally active Swiss company that carries out independent evaluations of securities worldwide.

The company was founded at the turn of the century 2000 by a group of experienced financial and IT experts. It is privately owned by its active partners and completely independent from any financial services group. drScreener is a recognized international leader in the quantitative analysis of equities, investment funds, sectors, indices and asset classes. All evaluations of theScreener are based on proprietary algorithms.

The ratings and analyses are used by banks, asset managers, institutional investors and internet platforms. Headquartered in Switzerland, the company serves clients worldwide and has branch offices in Singapore and Brazil.
With *theScreener* you promote a consistent advice and exceed customer expectations.

Already 10,000 professional terminals and 1 million analyzed customer accounts benefit from our research worldwide.
Consistent and current analysis

With *theScreener Reporter* you have access to quantitative equity and fund analysis worldwide. To be able to bring you the best possible evaluation, *theScreener* collects comprehensive financial data and analyses it on a strict mathematical basis. This substantiated process allows a thorough assessment of currently traded stocks & ETFs.

* The risk evaluation is based on historic data and is expressed relative to other equities. Please note, that any investment in stocks is a high risk investment. Historic behaviour is not necessarily an indication of future behaviour.
Comprehensive, unbiased Research

*theScreener* research covers equities and funds worldwide, is fully quantitative and hence totally unbiased.
### Stock search

<table>
<thead>
<tr>
<th>Category</th>
<th>Filter Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>Market</td>
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<tr>
<td>Market Index</td>
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<tr>
<td>Currency</td>
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<tr>
<td>Group</td>
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</tr>
<tr>
<td>Sector</td>
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<tr>
<td>Mkt Cap in $bn</td>
<td>&gt;= $ - and $ &lt;= $</td>
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<tr>
<td>Global evaluation</td>
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**Note:**
Some filter combinations may yield no results. In this case, try to simplify your request.

**Simple search mask with the most relevant parameters**
on 6,000 stocks worldwide
updated twice weekly
ready to print as PDF
multilingual
### Index evaluations

### Index results

<table>
<thead>
<tr>
<th>Index Report</th>
<th>Market Report</th>
<th>Index</th>
<th>Market</th>
<th>Nb of Stocks</th>
<th>Market Value</th>
<th>Mkt Cap in $bn</th>
<th>Stars</th>
<th>G/PE Ratio</th>
<th>LT P/E</th>
<th>LT Growth</th>
<th>Volatility 1M</th>
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<td>11.3%</td>
<td></td>
<td></td>
<td>12.0%</td>
</tr>
</tbody>
</table>

**Which indexes are attractive?**
General Speak:

I. Market Overview

1. DAX30
   - The DAX30 is a German blue-chip stock index which represents the performance of the largest 30 companies in the German stock market.
   - The index is widely followed and considered a key indicator of the German economy.
   - It is calculated using a price-weighted method, where the price of each stock influences its weight in the index.

2. DJ Stoxx 600
   - The DJ Stoxx 600 is a European stock market index that includes the best 600 companies across 12 European countries.
   - It is calculated using a market capitalization-weighted method, where the market capitalization of each company influences its weight in the index.

3. SP500
   - The SP500 is an American stock market index that represents the performance of 500 large-cap companies listed on the New York Stock Exchange (NYSE) and the NASDAQ.
   - It is calculated using a market capitalization-weighted method, similar to the DJ Stoxx 600.

II. Technical Analysis

1. MT Tech Rating
   - MT Tech Rating is a technical indicator that measures the strength or weakness of a stock's price trend over a specific period.
   - A positive MT Tech Rating indicates a strong upward trend, while a negative rating suggests a downward trend.

2. Earnings Revision Trend
   - Earnings revision trend is an indicator that represents the difference between the actual earnings and the consensus earnings estimate.
   - A positive earnings revision trend indicates that the earnings estimates are increasing, while a negative trend suggests a decrease.

III. Valuation

1. P/E (Price-to-Earnings)
   - P/E is a ratio used to compare the market price of a company's stock to its earnings.
   - A lower P/E ratio indicates a cheaper stock, while a higher ratio suggests a more expensive stock.

2. Growth
   - Growth is a measure of a company's revenue growth over a specific period.
   - It reflects the company's ability to grow its business and increase its profits.

IV. Market Capitalization

1. Sector Breakdown
   - The largest group in terms of market capitalization is Automobile & Parts, followed by Real Estate Investment Trusts.
   - The 25% sector with the highest market capitalization is the DAX30 index.

V. Historical Performance

1. YtD
   - Year-to-Date performance is a measure of a stock's performance over the current calendar year.
   - It reflects the stock's performance from the beginning of the year to the current date.

VI.ources:

- The information provided is based on data from sources that we consider reliable, but we do not warrant the accuracy and exhaustiveness of the information, opinions and quotes provided. Past performance is no guarantee of future results.

- Updated twice a week (Monday & Wednesday).

Quick search industry

For customers with industry affinity:
Sector analysis of choice

<table>
<thead>
<tr>
<th>Market</th>
<th>Group</th>
<th>Sector</th>
</tr>
</thead>
<tbody>
<tr>
<td>- All -</td>
<td>- All -</td>
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### Fund search

<table>
<thead>
<tr>
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<tr>
<td>Profile</td>
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<td>Authorized Country</td>
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<tr>
<td>ETF-Tracker</td>
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</tr>
<tr>
<td>Asset in $Mn</td>
<td>&gt;=, And</td>
</tr>
<tr>
<td>Global evaluation</td>
<td>- All -</td>
</tr>
</tbody>
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**LEGAL**

- Important Disclaimers
- Legal Information
- Privacy Statement
- Imprint

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**NOTE**

Stocks analyses are updated every Monday and Wednesday, funds analyses every Wednesday.

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*Simple search mask with the most relevant parameters*
**theScreener Reporter**

- on 15’000 funds & ETFs
- updated weekly
- ready to print as PDF
- multilingual

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**AB FCP I - European Income Portfolio AT Inc**

- **Share Class**: AB FCP I - European Income Portfolio AT Inc
- **Management Company**: AB Asset Management S.A. (Belgium)
- **Inception Date**: January 16, 2013
- **Risk/Return**: Medium Risk
- **Minimum Investment**: EUR 750
- **Net Asset Value**: EUR 94,418.63
- **Gross Annualised Return**: 32.1%
- **Risk**: 20.3%
- **Alpha**: 0%
- **Beta**: 7.10
- **Sensitivity**: 8.3%
- **Tracking Error**: 0%
- **Beta's Correlation**: 0%
- **Volatility**: 1.9%
- **Relative Performance**: 1.46
- **Performance Period**: December 13 - November 16
- **Performance Score**: 1
- **Fund's AUM**: EUR 409
- **Fund's Performance**: Over the last twelve months, this fund has reached a high of EUR 7.13 and a low of EUR 6.81. Its current price of EUR 7.10 places it above its trend line (positive trend)

---

**Beta, Correlation and Volatility**

- **Beta**: The beta of this fund is 7.10, indicating that it is more volatile than the market (beta > 1)
- **Correlation**: The correlation between this fund and the market is 0%, indicating that they move independently
- **Volatility**: The monthly volatility of this fund is 1.90%, lower than the average of recent years

---

**Information Ratio**

- **Information Ratio**: The information ratio is 1.70, indicating that the fund is well managed

---

**Technical Analysis**

- **Trend Analysis**: Trend is neutral

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**Bubbles and Outliers**

- The bubble size is proportional to the fund's market capitalization

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**Rating**

- **Star Rating**: 3 stars
- **Ratings System**: The rating is based on several factors, including fundamental and technical analysis, and is awarded once a week (Wednesday)
- **Risk Rating**: Low
- **Category**: European Income Portfolio AT Inc
- **Category Risk**: Low
- **Category Return**: Medium
- **Category Sensitivity**: Low

---

**Bear Market Factor**

- **Factor**: The fund has a correlation rate of 0.58, indicating that 58% of its movements are explained by variations in its reference benchmark

---

**Alpha**

- **Alpha**: The fund has an alpha of 0%, indicating it is performing at the risk-free rate

---

**Information Ratio**

- **Information Ratio**: The information ratio is the ratio between the alpha and the tracking error, indicating how well the fund is performing relative to the benchmark

---

**Beta**

- **Beta**: The beta of this fund is 7.10, indicating that it is more volatile than the market (beta > 1)

---

**Correlation**

- **Correlation**: The correlation between this fund and the market is 0%, indicating that they move independently

---

**Volatility**

- **Volatility**: The monthly volatility of this fund is 1.90%, lower than the average of recent years

---

**Performance Period**

- **Period**: December 13 - November 16
- **Performance Score**: 1

---

**Fund's AUM**

- **AUM**: EUR 409
- **AUM Range**: Low

---

**Manager**

- **Manager**: Ab Asset Management S.A. (Belgium)
- **Manager's Performance**: The manager has been in charge of the fund since its inception

---

**Fund's Benchmark**

- **Benchmark**: The fund's benchmark is the AB FCP I - European Income Portfolio AT Inc
- **Benchmark's Performance**: The benchmark has a correlation rate of 0.58, indicating that 58% of its movements are explained by variations in its reference benchmark

---

**References**

- The Sharpe ratio measures the quality of a fund compared to a risk-free benchmark, providing a measure of risk-adjusted return.
- The information ratio is the ratio between the alpha and the tracking error, indicating how well the fund is performing relative to the benchmark.
theScreener Reporter provides you with direct access to the broadest base of independent quality research worldwide.
We are happy to advise you personally.

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