

PIMCO All Asset Fund Institutional Class PAAIX ★★★

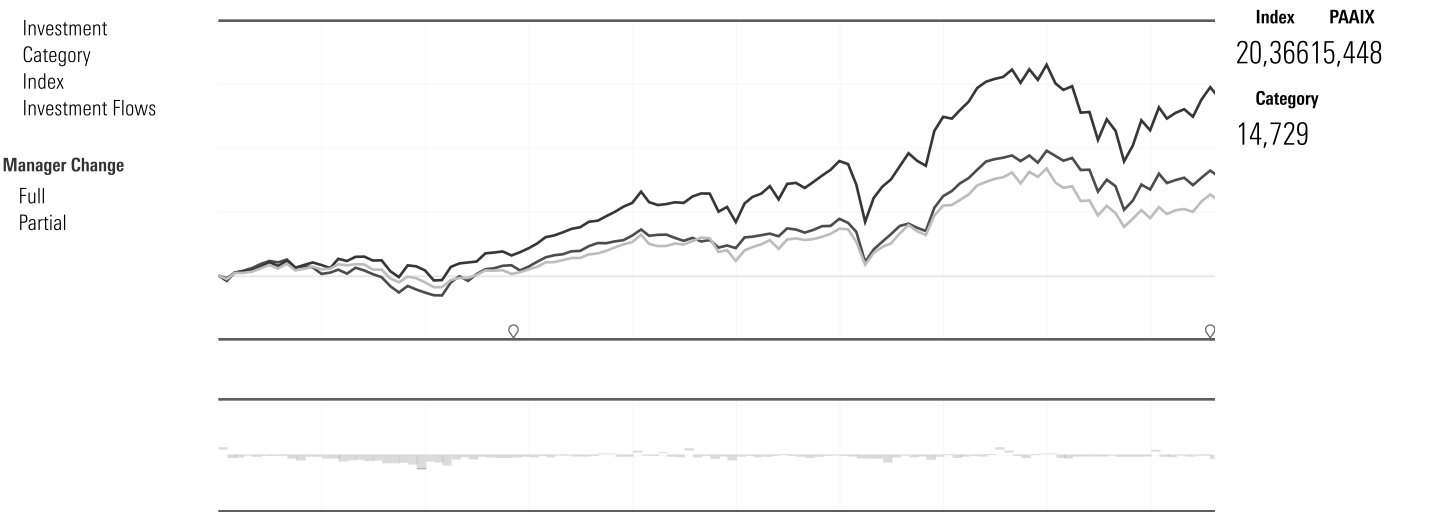
Sustainability ⓘ		Overview								
Sustainability Rating	Low Carbon Designation	NAV	1-Day Return	Total Assets	Adj. Expense Ratio ⓘ	Expense Ratio	Fee Level - Broad	Load	Category	Im ⓘ
—	—	11.05	-0.18%	13.2 Bil	0.875%	1.395%	Low	None	US Fund Tactical Allocation	

PerformanceSustainabilityRiskPricePortfolioPeopleParent

Performance

ReturnsDistributions

Growth of 10,000



Total Return %	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD
Investment	0.80	-8.72	13.34	13.98	-4.98	12.21	8.41	15.58	-11.53	8.56	1.29
Category	2.41	-5.93	5.99	12.63	-7.70	14.61	9.83	13.36	-15.49	10.74	5.01
Index	4.97	-2.40	10.21	18.89	-6.74	22.95	13.51	14.04	-15.48	15.98	4.28
Quartile Rank											
Percentile Rank	71	78	7	42	22	67	47	33	31	58	85
# of Invest. in Cat.	304	327	309	312	272	264	243	274	262	241	216
Category Name	TV	TV	TV	TV	TV	TV	TV	TV	TV	TV	TV

USD | YTD Investment as of Apr 05, 2024 | Category: Tactical Allocation as of Apr 05, 2024 | Index: Morningstar Mod Agg Tgt Risk TR USD as of Apr 05, 2024

Trailing Returns

Day EndMonth EndQuarter End

Total Return %	1-Day	1-Week	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	15-Year	Earliest Available
Investment	-0.18	-0.63	0.47	2.12	1.29	5.96	1.74	5.17	4.16	6.58	6.41
Category	0.50	-0.85	1.48	6.82	5.01	13.51	1.84	5.61	4.46	6.76	—
Index	0.07	-1.08	1.42	5.77	4.28	15.43	3.31	7.65	7.16	9.99	—
Quartile Rank											—
Percentile Rank	89	34	79	88	85	80	53	48	52	54	—
# of Invest. in Cat.	218	218	218	216	216	216	213	193	134	55	—

USD | Investment return as of Apr 05, 2024 | Category: Tactical Allocation as of Apr 05, 2024 | Index: Morningstar Mod Agg Tgt Risk TR USD as of Apr 05, 2024 | Earliest Available Jul 31, 2002 | Time periods greater than 1 year are annualized

Sustainability Rating ⓘ

Corporate Sustainability Contribution

Sovereign Sustainability Contribution

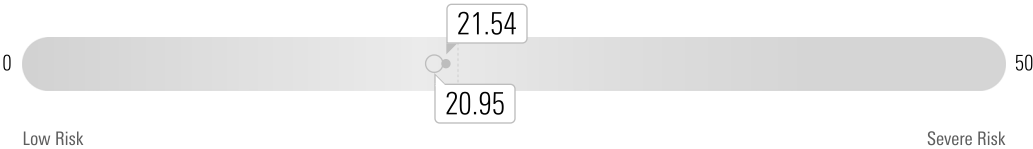
Number of Investments in Global Category

3,206

Sustainable Investment

No

Corporate Sustainability Score • Historical ○ Current ∷ Global Category Average (Historical)



Sovereign Sustainability Score • Historical ○ Current ∷ Global Category Average (Historical)



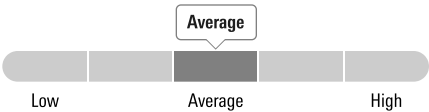
Corporate ESG Pillars (lower scores = lower risk)

2.79
Environmental
8.39
Social
6.29
Governance
3.47
Unallocated

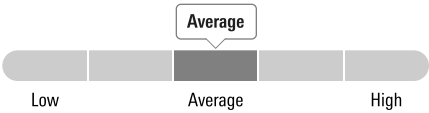
Current Sustainability Score based on 79.28% of Corporate AUM and 100.00% of Sovereign AUM | Global Category: Flexible Allocation | Sustainability Score and Sustainability Rating as of Jan 31, 2024. Portfolio as of Dec 31, 2023. Sustainability provides issuer-level ESG Risk analysis used in the calculation of Morningstar’s Sustainability Score. Sustainable Investment Mandate information is derived from the fund prospectus.

Morningstar Risk & Return ⓘ

Risk vs. Category



Return vs. Category



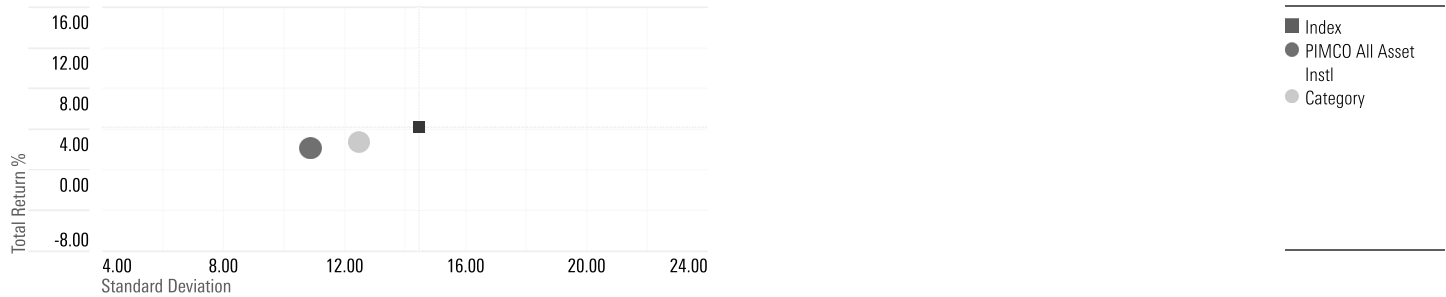
Category: Tactical Allocation as of Mar 31, 2024 | Rankings are out of 231 investments.

Risk & Volatility Measures ⓘ

Trailing	Investment	Category	Index
Alpha	-0.60	0.23	1.73
Beta	0.85	0.81	1.16
R²	93.77	68.51	99.21
Sharpe Ratio	-0.02	0.02	0.16
Standard Deviation	10.87	12.47	14.46

USD | Investment as of Mar 31, 2024 | Category: Tactical Allocation as of Mar 31, 2024 | Index: Morningstar Mod Agg Tgt Risk TR USD as of Mar 31, 2024 | Calculation Benchmark: Morningstar Mod Tgt Risk TR USD

Risk/Return Analysis



USD | Category: Tactical Allocation | Index: Morningstar Mod Agg Tgt Risk TR USD | Return as of Mar 31, 2024 | Standard Deviation as of Mar 31, 2024

Market Volatility Measures ⓘ

Capture Ratios	Investment	Category	Index
Upside	85	90	121
Downside	86	88	115
Drawdown	Investment %	Category %	Index %
Maximum	-17.54	-18.25	-22.82

Drawdown Peak Date

Jan 01, 2022

Drawdown Valley Date

Sep 30, 2022

Max Drawdown Duration

9 Months

USD | As of Mar 31, 2024 | Category: Tactical Allocation | Index: Morningstar Mod Agg Tgt Risk TR USD | Calculation Benchmark: Morningstar Mod Tgt Risk TR USD | Drawdown as of Mar 31, 2024

