



# PSF Floating Rate Income

Available through Pacific Life's Variable Universal Life Insurance Products

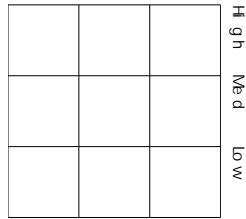
Release Date  
06-30-2024

Benchmark

Bloomberg USAgg Bond TRUSD

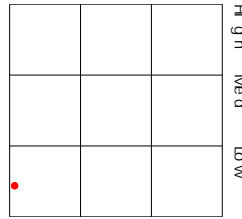
## Style Orientation

Fixed Income Style as of 06-30-24



U m Mod Ext

Fixed Income Style Trail as of 06-30-24



U m Mod Ext

- Investment
- 06-30-2021
- 06-30-2024

Fixed Income Statistics as of 06-30-24

Avg Eff Duration 0.33  
Avg Eff Maturity 4.12  
Avg Wtd Price .

## Risk Evaluation as of 06-30-24

Class I Risk Measures as of 06-30-24	2 Year	5 Year	10 Year	Class P Risk Measures as of 06-30-24	2 Year	5 Year	10 Year
Standard Deviation	4.17	5.16	4.12	Standard Deviation	4.17	5.16	4.12
Sharpe Ratio	0.61	0.64	0.69	Sharpe Ratio	0.66	0.68	0.74
Information Ratio	1.35	0.86	0.54	Information Ratio	1.38	0.90	0.58
Rsquared	19.61	9.60	4.32	Rsquared	19.91	9.71	4.38
Beta	0.24	0.25	0.17	Beta	0.24	0.26	0.17
Alpha	3.91	3.84	2.85	Alpha	4.12	4.04	3.05

## Volatility Analysis



In the past, this investment has shown a relatively small range of price fluctuations relative to other investments. Based on this measure, currently more than two-thirds of all investments have shown higher levels of risk. Consequently, this investment may appeal to investors looking for a conservative investment strategy.

Best 3 Month Return	Worst 3 Month Return	Best 3 Month Return	Worst 3 Month Return
7.06%	-7.68%	7.11%	-7.64%
(Apr '20-Jun '20)	(Jan '20-Mar '20)	(Apr '20-Jun '20)	(Jan '20-Mar '20)



portfolio. It is calculated by dividing the company's estimated shareholders' equity per share for the current fiscal year by the company's month-end stock price as of the portfolio date.

*Price/Prospective Cash Flow Ratio* represents the weighted average of the price/cash-flow ratios of the stocks in a fund's portfolio. Price/cash-flow represents the amount an investor is willing to pay for a dollar generated from a particular company's operations. Price/cash flow shows the ability of a business to generate cash and acts as a gauge of liquidity and solvency.

*Price/Prospective Earnings Ratio* is the asset-weighted average of the prospective earnings yields of all the domestic stocks in the fund's portfolio as of the date of the portfolio. A stock's prospective earnings yield is calculated by dividing the company's estimated earnings per share for the current fiscal year by the company's month-end share price as of the portfolio date.

*Price/Prospective Sales Ratio* is the weighted average of the price/sales ratios of the stocks in a portfolio. Price/sales represents the amount an investor is willing to pay for a dollar generated from a particular company's operations.

*Sharpe Ratio* is a risk-adjusted measure developed by Nobel Laureate William Sharpe. It is calculated by using standard deviation and excess return to determine reward per unit of risk. The higher the Sharpe Ratio, the better the fund's historical risk-adjusted performance.

*Standard deviation* is a statistical measure of the volatility of the fund's returns.

*R-squared* reflects the percentage of a fund's movements



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