

MWPF Default Portfolio

31 July 2021

Fund Information

Inception Date

January 2001

Target Benchmark

CPI+4.5%

Fund Size

R30,610,991,992.60

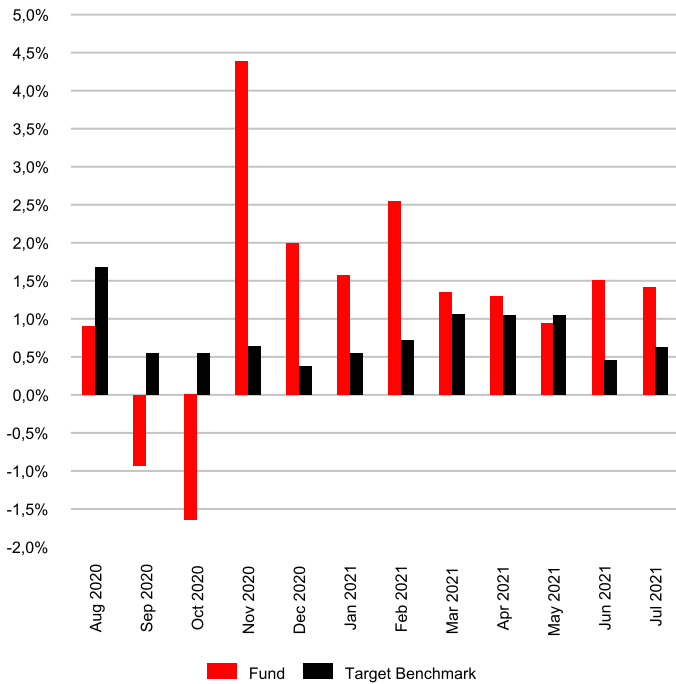
Number of Months

247

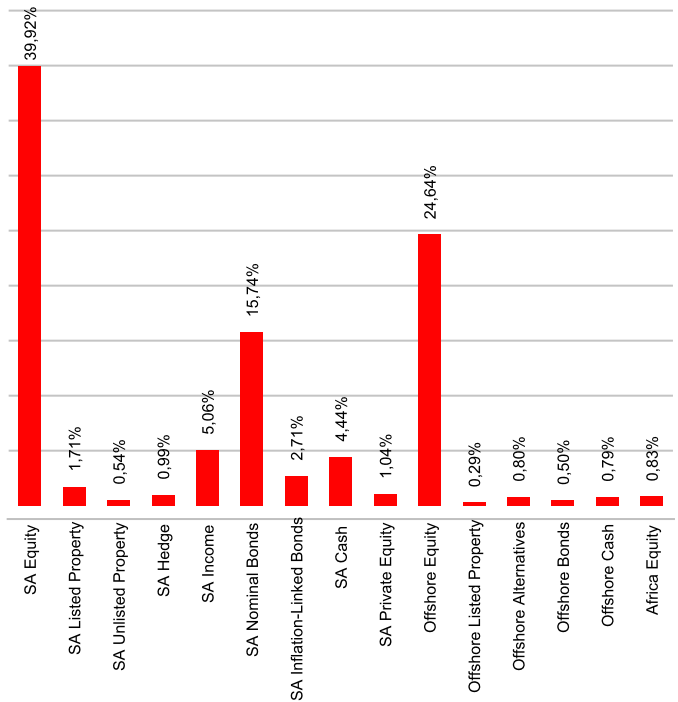
Risk Profile



Performance Summary



Asset Allocation



Performance Analysis

	Fund	Target Benchmark
1 Month	1.41%	0.62%
3 Months	3.91%	2.13%
6 Months	9.38%	4.98%
YTD	11.11%	5.53%
1 Year	16.30%	9.37%
3 Years (annualised)	7.87%	8.35%
5 Years (annualised)	7.98%	8.74%
Inception (annualised)	13.09%	9.91%
Inception (cumulative)	1158.06%	838.60%
Highest Rolling 1 Year Return	29.35%	38.86%
Lowest Rolling 1 Year Return	-3.31%	4.50%

Risk Analysis

	Fund	Target Benchmark
Volatility (annualised)	4.92%	1.62%
% Positive Months	79.76%	97.98%
% Negative Months	20.24%	2.02%
Best Month	6.45%	26.75%
Worst Month	-6.26%	-0.84%
Average Negative Months	-0.96%	-0.38%
Maximum Drawdown	-7.37%	-28.08%
Tracking Error	8.37%	-
Sharpe Ratio	0.13	-