

MWPF Default Portfolio

30 April 2022

Fund Information

Inception Date

January 2001

Target Benchmark

CPI+4.5%

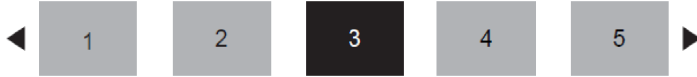
Fund Size

R32,025,974,735.25

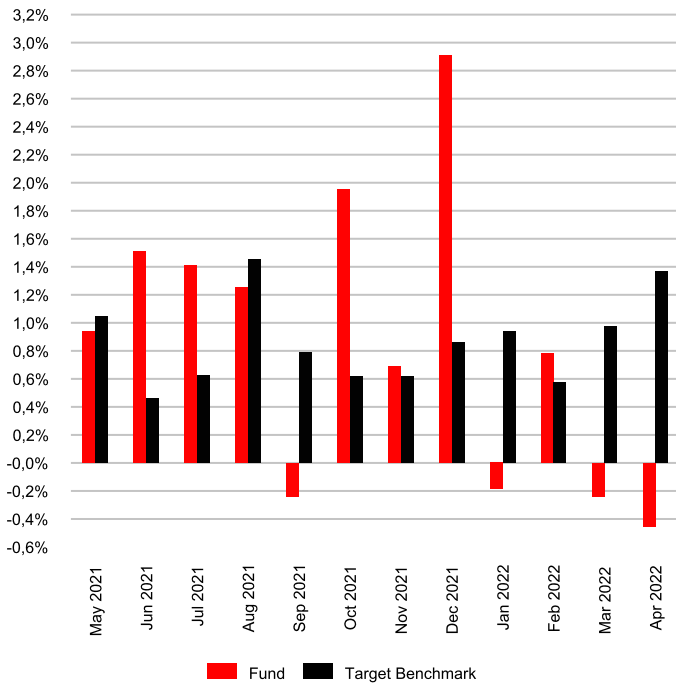
Number of Months

256

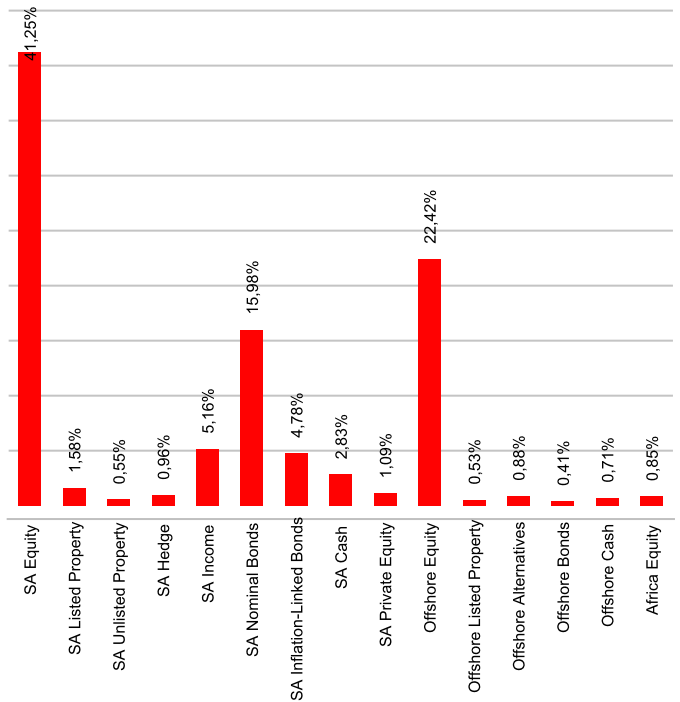
Risk Profile



Performance Summary



Asset Allocation



Performance Analysis

	Fund	Target Benchmark
1 Month	-0.46%	1.37%
3 Months	0.08%	2.93%
6 Months	3.51%	5.39%
YTD	-0.10%	3.91%
1 Year	10.76%	10.43%
3 Years (annualised)	8.46%	8.92%
5 Years (annualised)	7.96%	8.82%
Inception (annualised)	12.94%	9.97%
Inception (cumulative)	1241.13%	706.69%
Highest Rolling 1 Year Return	29.35%	18.29%
Lowest Rolling 1 Year Return	-3.31%	4.61%

Risk Analysis

	Fund	Target Benchmark
Volatility (annualised)	4.89%	1.60%
% Positive Months	78.91%	98.05%
% Negative Months	21.09%	1.95%
Best Month	6.45%	2.32%
Worst Month	-6.26%	-0.57%
Average Negative Months	-0.91%	-0.31%
Maximum Drawdown	-7.37%	-0.57%
Tracking Error	8.23%	-
Sharpe Ratio	0.13	-