

MWPF Default Portfolio

31 August 2022

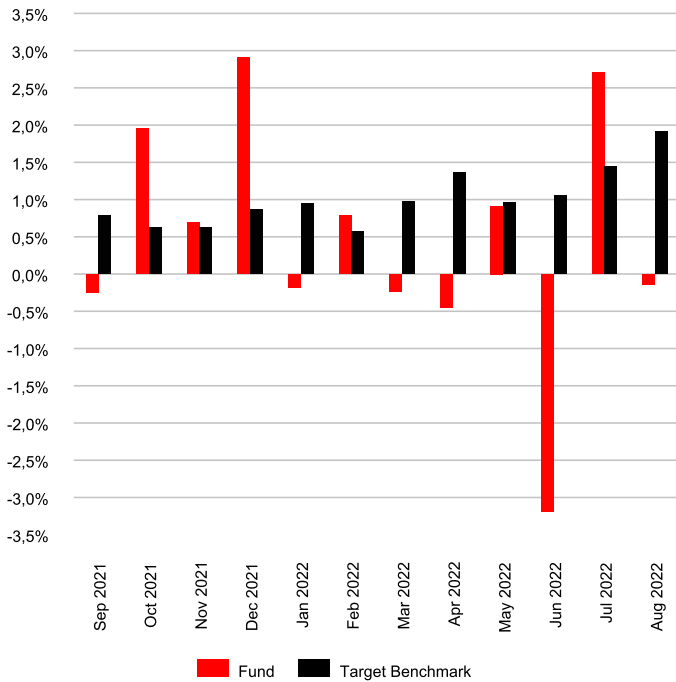
Fund Information

Inception Date January 2001	Fund Size R32,162,411,815.47
Target Benchmark CPI+4.5%	Number of Months 260

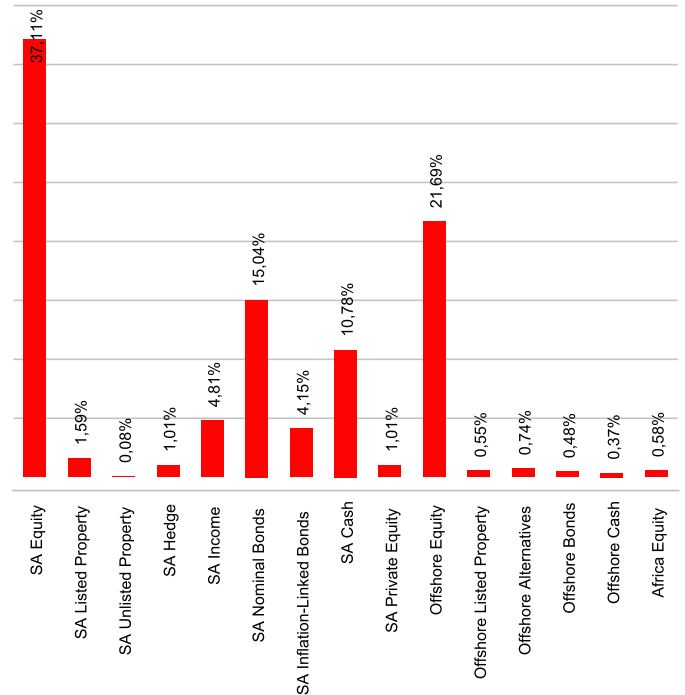
Risk Profile



Performance Summary



Asset Allocation



Performance Analysis

	Fund	Target Benchmark
1 Month	-0.13%	1.91%
3 Months	-0.70%	4.45%
6 Months	-0.49%	7.84%
YTD	0.10%	9.44%
1 Year	5.49%	12.35%
3 Years (annualised)	8.77%	9.73%
5 Years (annualised)	7.42%	9.45%
Inception (annualised)	12.74%	10.07%
Inception (cumulative)	1243.89%	750.91%
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)	4.95%	1.61%
% Positive Months	78.46%	98.08%
% Negative Months	21.54%	1.92%
Best Month	6.45%	2.32%
Worst Month	-6.26%	-0.57%
Average Negative Months	-0.94%	-0.31%
Maximum Drawdown	-7.37%	-0.57%
Tracking Error	8.18%	-
Sharpe Ratio	0.14	-