



MWPF Default Portfolio

31 December 2023

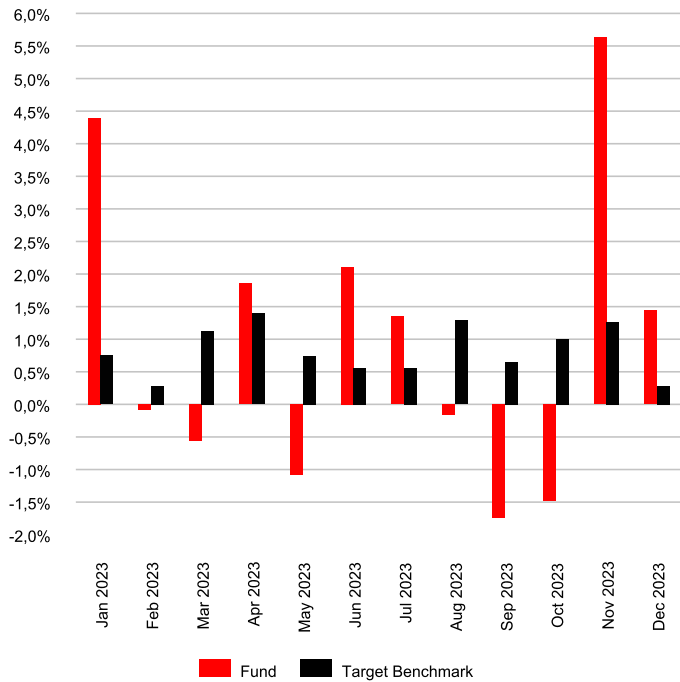
Fund Information

Inception Date January 2001	Fund Size R35,994,849,142.39
Target Benchmark CPI+4.5%	Number of Months 276

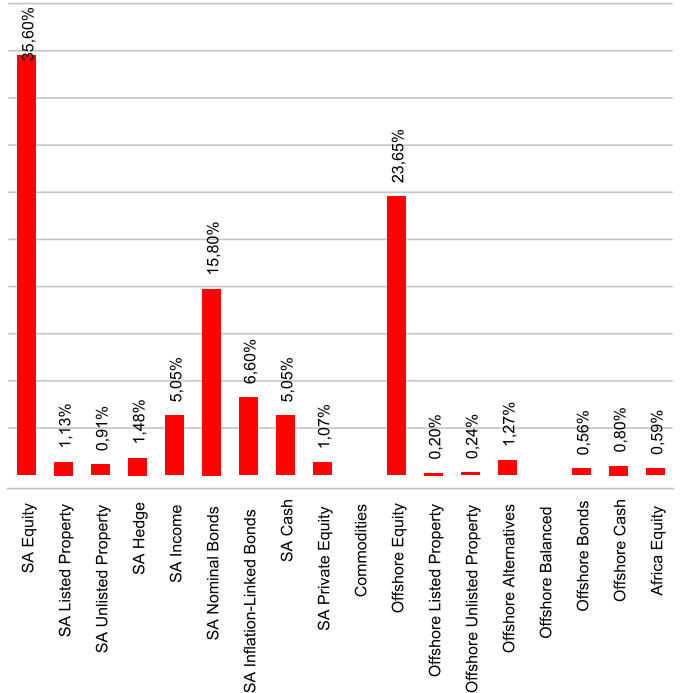
Risk Profile

The resource of this report item is not reachable.

Performance Summary



Asset Allocation



Performance Analysis

	Fund	Target Benchmark
1 Month	1.44%	0.29%
3 Months	5.57%	2.57%
6 Months	4.95%	5.08%
YTD	12.00%	10.02%
1 Year	12.00%	10.02%
3 Years (annualised)	11.49%	10.62%
5 Years (annualised)	9.59%	9.52%
7 Years (annualised)	8.67%	9.48%
10 Years (annualised)	9.22%	9.70%
Inception (annualised)	12.60%	10.03%
Inception (cumulative)	1432.12%	862.12%
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)	5.17%	1.59%
% Positive Months	76.81%	98.19%
% Negative Months	23.19%	1.81%
Best Month	6.45%	2.32%
Worst Month	-6.26%	-0.57%
Average Negative Months	-0.95%	-0.31%
Maximum Drawdown	-7.37%	-0.57%
Tracking Error	7.98%	-
Sharpe Ratio	0.08	-