

MWPF Default Portfolio

28 February 2023



Fund Information

Inception Date

January 2001

Target Benchmark

CPI+4.5%

Fund Size

R34,129,656,762.69

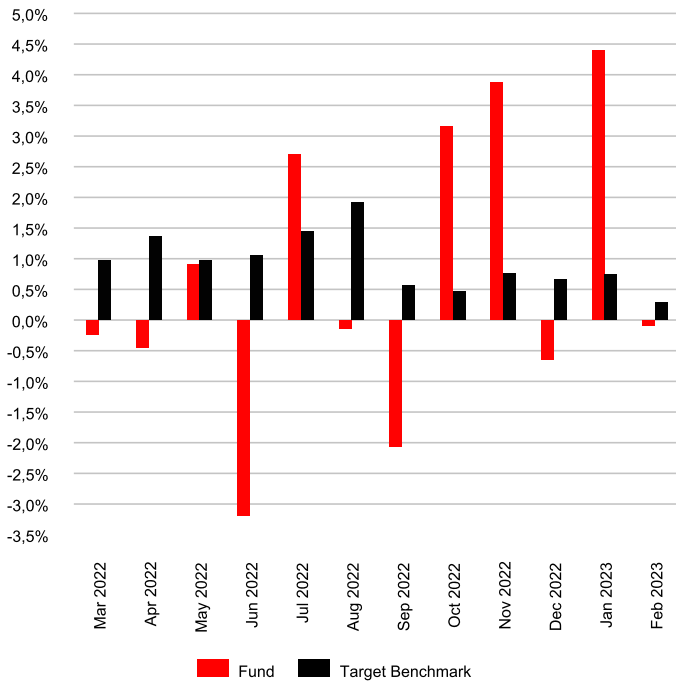
Number of Months

266

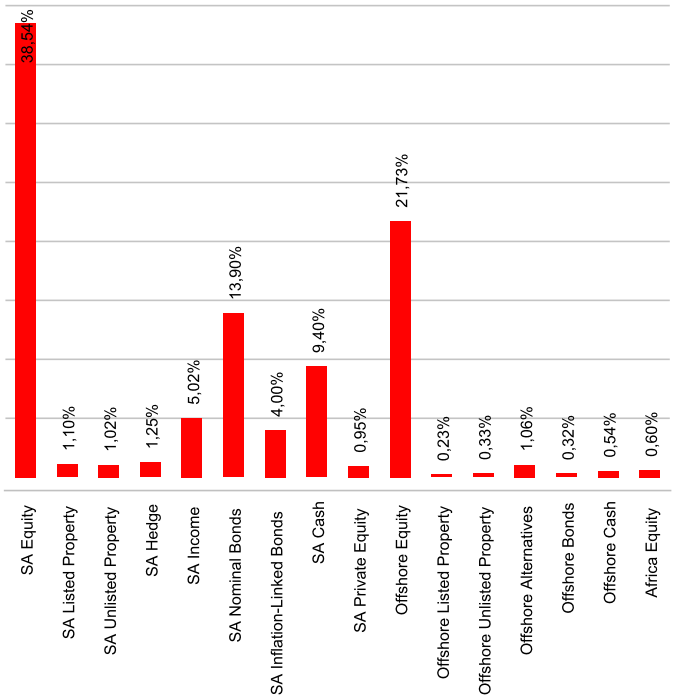
Risk Profile



Performance Summary



Asset Allocation



Performance Analysis

	Fund	Target Benchmark
1 Month	-0.09%	0.28%
3 Months	3.62%	1.69%
6 Months	8.75%	3.48%
YTD	4.30%	1.03%
1 Year	8.22%	11.39%
3 Years (annualised)	11.18%	9.73%
5 Years (annualised)	8.46%	9.35%
Inception (annualised)	12.86%	9.99%
Inception (cumulative)	1361.51%	780.89%
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)	5.07%	1.60%
% Positive Months	77.82%	98.12%
% Negative Months	22.18%	1.88%
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	8.10%	-
Sharpe Ratio	0.12	-