

MWPF Default Portfolio

31 January 2023

Fund Information

Inception Date

January 2001

Target Benchmark

CPI+4.5%

Fund Size

R33,860,553,010.36

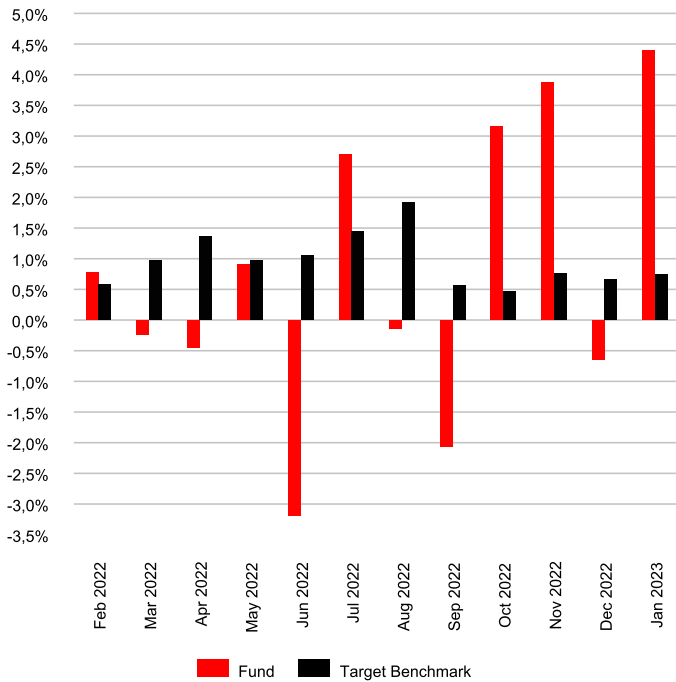
Number of Months

265

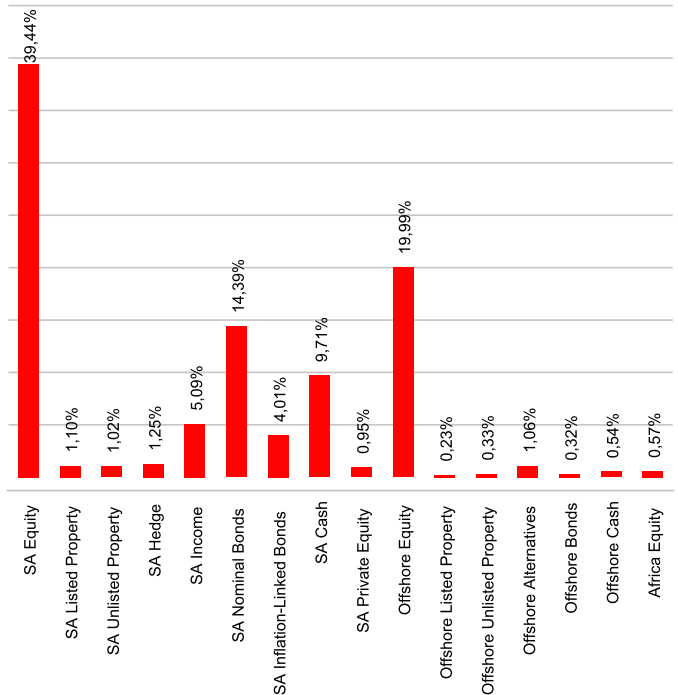
Risk Profile



Performance Summary



Asset Allocation



Performance Analysis

	Fund	Target Benchmark
1 Month	4.39%	0.75%
3 Months	7.73%	2.16%
6 Months	8.70%	5.13%
YTD	4.39%	0.75%
1 Year	9.16%	11.70%
3 Years (annualised)	11.10%	9.88%
5 Years (annualised)	8.40%	9.42%
Inception (annualised)	12.92%	10.02%
Inception (cumulative)	1362.79%	778.42%
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	78.11%	98.11%
% Negative Months	21.89%	1.89%
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	8.11%	-
Sharpe Ratio	0.13	-