



# MWPF Default Portfolio

31 July 2022

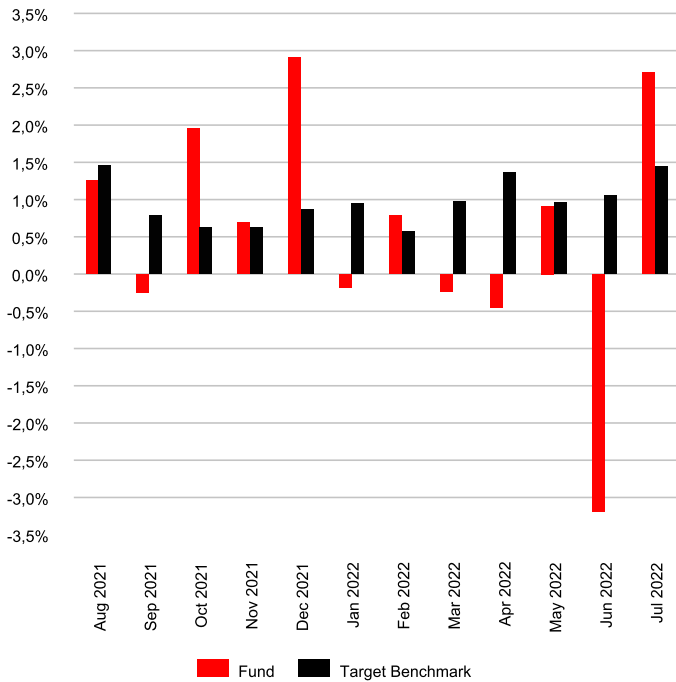
## Fund Information

<b>Inception Date</b> January 2001	<b>Fund Size</b> R32,186,640,584.38
<b>Target Benchmark</b> CPI+4.5%	<b>Number of Months</b> 259

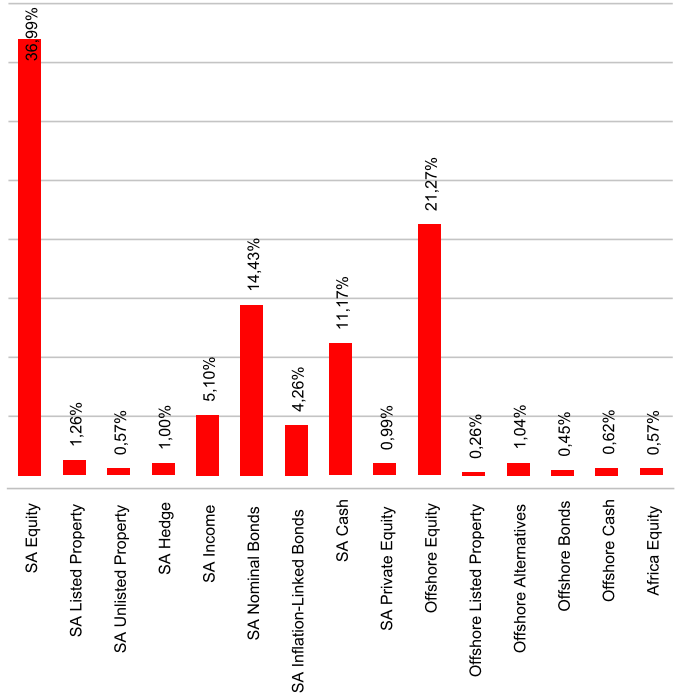
## Risk Profile



## Performance Summary



## Asset Allocation



## Performance Analysis

	Fund	Target Benchmark
1 Month	2.70%	1.44%
3 Months	0.34%	3.48%
6 Months	0.43%	6.45%
YTD	0.24%	7.45%
1 Year	6.96%	11.92%
3 Years (annualised)	8.93%	9.31%
5 Years (annualised)	7.65%	9.18%
Inception (annualised)	12.80%	10.02%
Inception (cumulative)	1245.70%	734.96%
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)	4.96%	1.60%
% Positive Months	78.76%	98.07%
% Negative Months	21.24%	1.93%
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	8.19%	-
Sharpe Ratio	0.13	-