



MWPF Default Portfolio

31 March 2022

Fund Information

Inception Date

January 2001

Target Benchmark

CPI+4.5%

Fund Size

R32,171,505,812.18

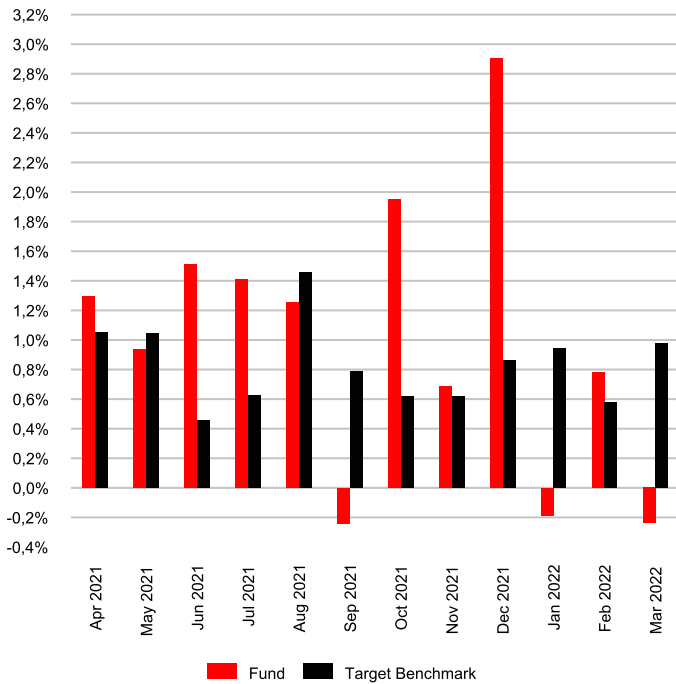
Number of Months

255

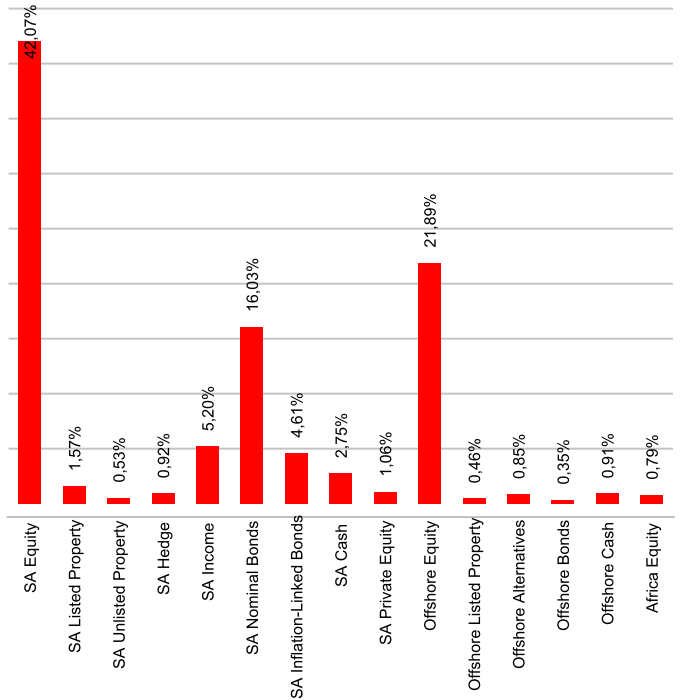
Risk Profile



Performance Summary



Asset Allocation



Performance Analysis

	Fund	Target Benchmark
1 Month	-0.24%	0.97%
3 Months	0.36%	2.53%
6 Months	6.01%	4.59%
YTD	0.36%	2.53%
1 Year	12.71%	10.16%
3 Years (annualised)	9.32%	8.89%
5 Years (annualised)	8.42%	8.74%
Inception (annualised)	13.02%	9.93%
Inception (cumulative)	1247.27%	695.81%
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)	4.89%	1.59%
% Positive Months	79.22%	98.04%
% Negative Months	20.78%	1.96%
Best Month	6.45%	2.32%
Worst Month	-6.26%	-0.57%
Average Negative Months	-0.92%	-0.31%
Maximum Drawdown	-7.37%	0.00%
Tracking Error	8.25%	-0.57%
Sharpe Ratio	0.63	-