

MWPF Default Portfolio

31 March 2023

Fund Information

Inception Date

January 2001

Target Benchmark

CPI+4.5%

Fund Size

R34,065,183,478.70

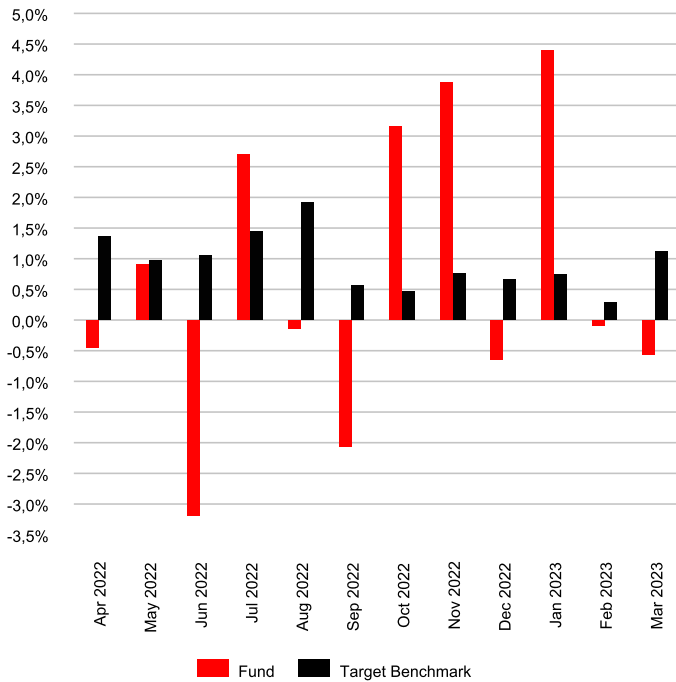
Number of Months

267

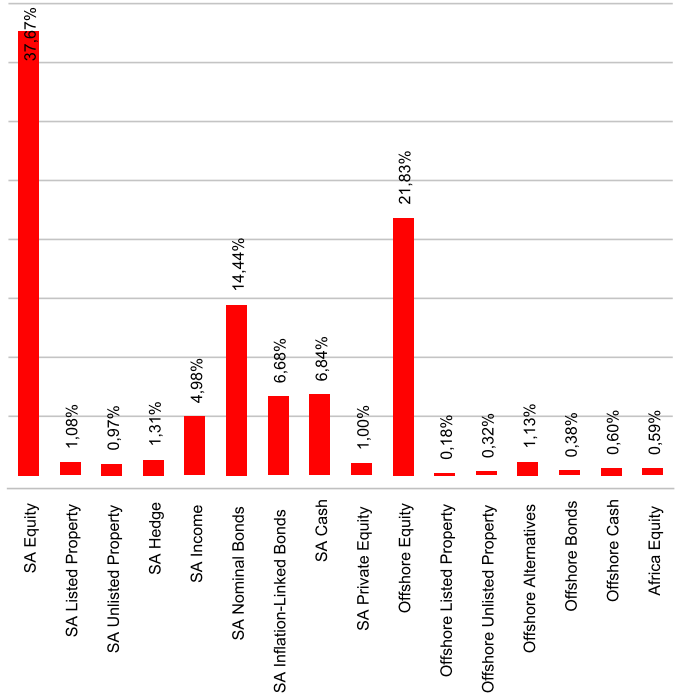
Risk Profile



Performance Summary



Asset Allocation



Performance Analysis

	Fund	Target Benchmark
1 Month	-0.56%	1.12%
3 Months	3.72%	2.15%
6 Months	10.42%	4.04%
YTD	3.72%	2.15%
1 Year	7.78%	11.54%
3 Years (annualised)	13.39%	9.65%
5 Years (annualised)	8.55%	9.34%
7 Years (annualised)	8.48%	9.44%
10 Years (annualised)	10.08%	9.63%
Inception (annualised)	12.78%	10.00%
Inception (cumulative)	1353.37%	790.78%
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%	1.59%
% Positive Months	77.53%	98.13%
% Negative Months	22.47%	1.87%
Best Month	6.45%	2.32%
Worst Month	-6.26%	-0.57%
Average Negative Months	-0.93%	-0.31%
Maximum Drawdown	-7.37%	0.00%
Tracking Error	8.08%	-
Sharpe Ratio	0.12	-