

MWPF Default Portfolio

31 May 2022

Fund Information

Inception Date

January 2001

Target Benchmark

CPI+4.5%

Fund Size

R33,850,976,053.12

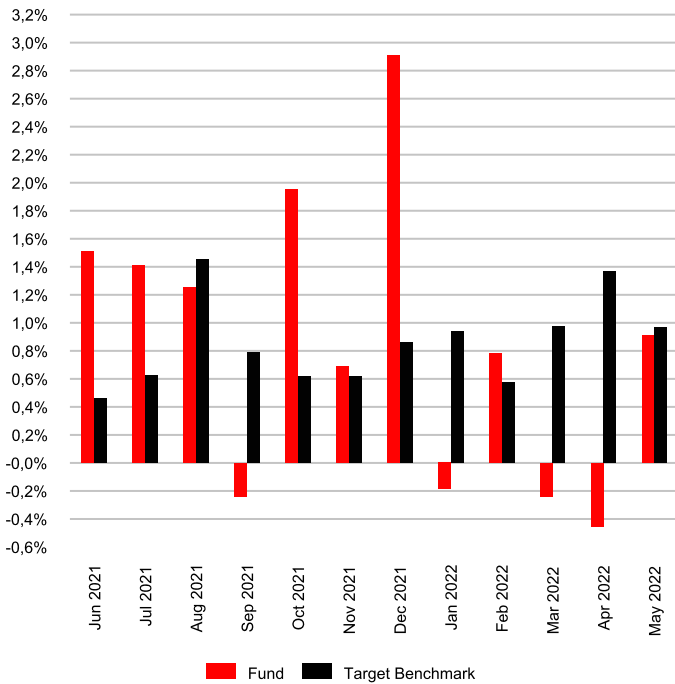
Number of Months

257

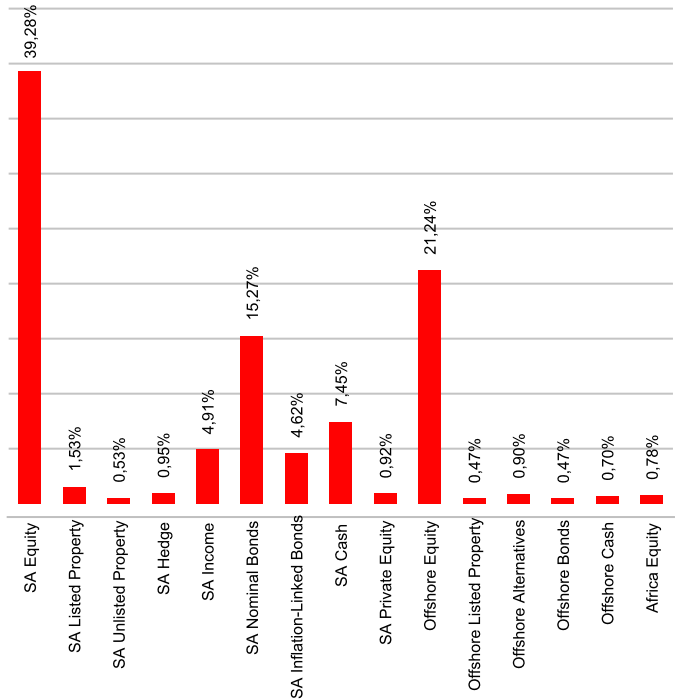
Risk Profile



Performance Summary



Asset Allocation



Performance Analysis

	Fund	Target Benchmark
1 Month	0.91%	0.96%
3 Months	0.22%	3.32%
6 Months	3.74%	5.68%
YTD	0.81%	4.89%
1 Year	10.73%	10.39%
3 Years (annualised)	9.43%	8.94%
5 Years (annualised)	8.14%	8.94%
Inception (annualised)	12.94%	9.97%
Inception (cumulative)	1253.38%	714.47%
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)	4.88%	1.60%
% Positive Months	78.99%	98.05%
% Negative Months	21.01%	1.95%
Best Month	6.45%	2.32%
Worst Month	-6.26%	-0.57%
Average Negative Months	-0.91%	-0.31%
Maximum Drawdown	-7.37%	-0.57%
Tracking Error	8.22%	-
Sharpe Ratio	0.13	-