



# MWPF Default Portfolio

31 May 2023

## Fund Information

### Inception Date

January 2001

### Target Benchmark

CPI+4.5%

### Fund Size

R34,162,890,860.82

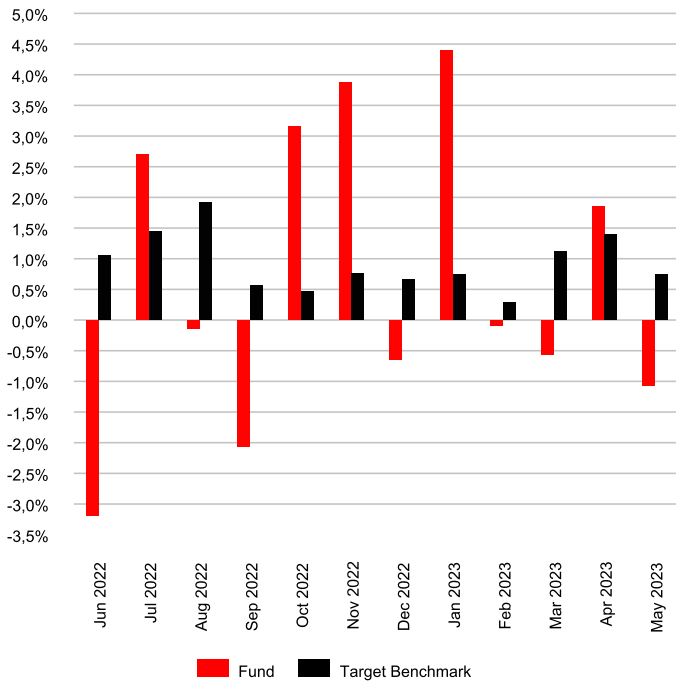
### Number of Months

269

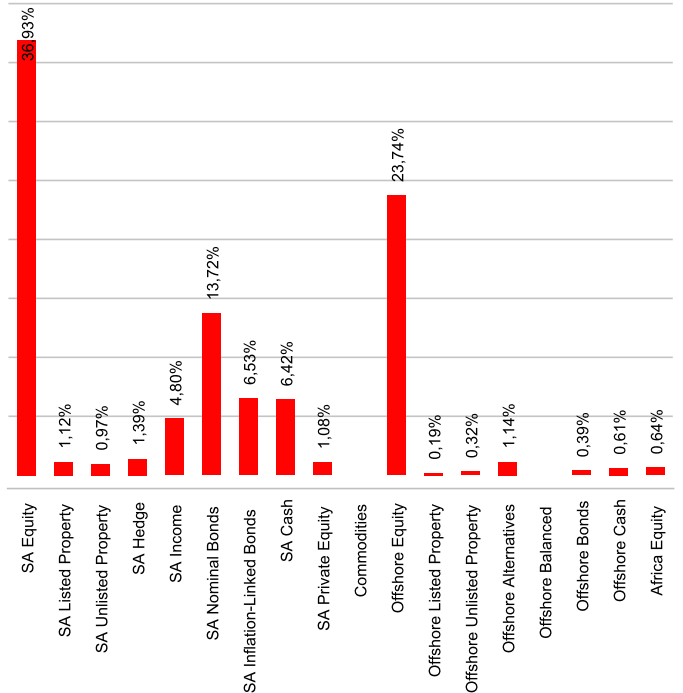
## Risk Profile



## Performance Summary



## Asset Allocation



## Performance Analysis

	Fund	Target Benchmark
1 Month	-1.07%	0.74%
3 Months	0.20%	3.27%
6 Months	3.83%	4.97%
YTD	4.51%	4.31%
1 Year	8.20%	11.34%
3 Years (annualised)	11.44%	10.21%
5 Years (annualised)	8.54%	9.38%
7 Years (annualised)	8.06%	9.39%
10 Years (annualised)	9.76%	9.62%
Inception (annualised)	12.72%	10.03%
Inception (cumulative)	1364.41%	809.90%
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	77.32%	98.14%
% Negative Months	22.68%	1.86%
Best Month	6.45%	2.32%
Worst Month	-6.26%	-0.57%
Average Negative Months	-0.94%	-0.31%
Maximum Drawdown	-7.37%	-0.57%
Tracking Error	8.05%	-
Sharpe Ratio	0.11	-