



# MWPF Default Portfolio

31 October 2022

## Fund Information

### Inception Date

January 2001

### Target Benchmark

CPI+4.5%

### Fund Size

R30,545,839,423.11

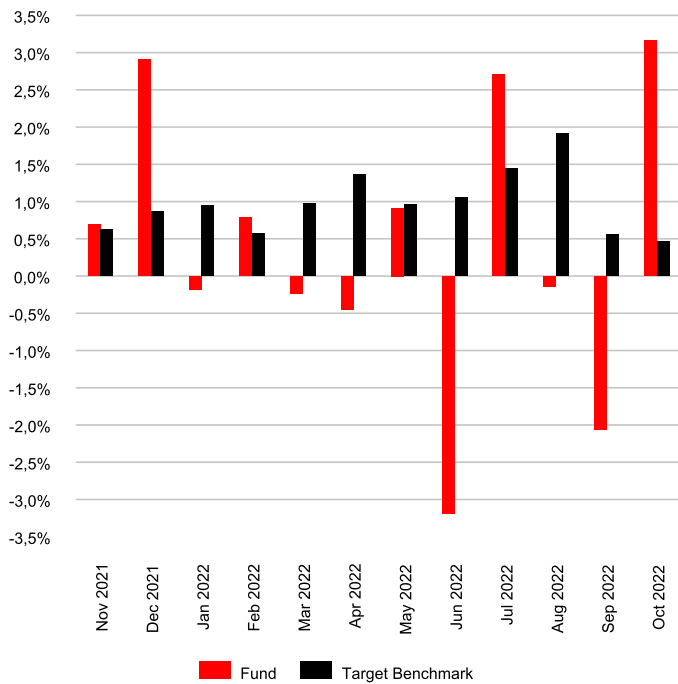
### Number of Months

262

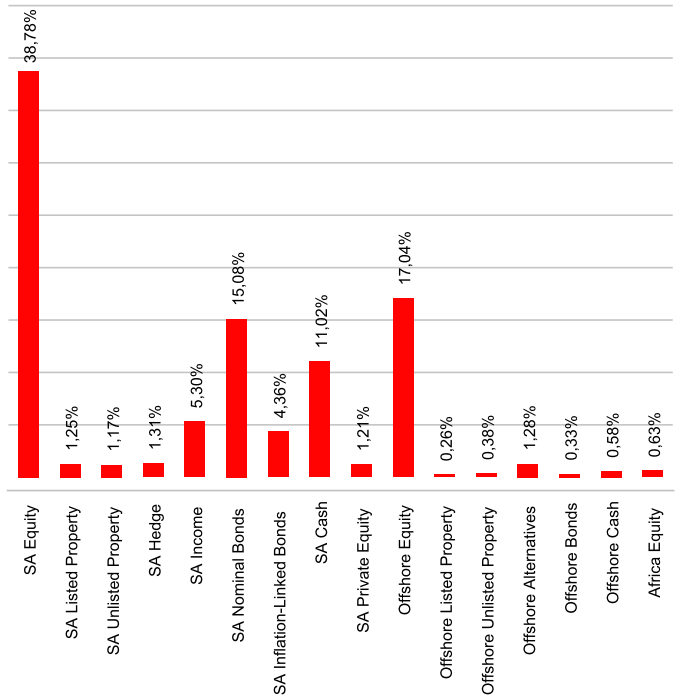
## Risk Profile



## Performance Summary



## Asset Allocation



## Performance Analysis

	Fund	Target Benchmark
1 Month	3.16%	0.47%
3 Months	0.90%	2.95%
6 Months	1.24%	6.47%
YTD	1.14%	10.49%
1 Year	4.80%	12.00%
3 Years (annualised)	8.42%	9.64%
5 Years (annualised)	6.94%	9.38%
Inception (annualised)	12.69%	10.04%
Inception (cumulative)	1257.82%	1092.02%
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)	5.00%	1.61%
% Positive Months	78.24%	98.09%
% Negative Months	21.76%	1.91%
Best Month	6.45%	2.32%
Worst Month	-6.26%	-0.57%
Average Negative Months	-0.96%	-0.31%
Maximum Drawdown	-7.37%	-0.57%
Tracking Error	8.15%	-
Sharpe Ratio	0.13	-