

MWPF Default Portfolio

31 October 2021

Fund Information

Inception Date

January 2001

Target Benchmark

CPI+4.5%

Fund Size

R31,317,637,734.34

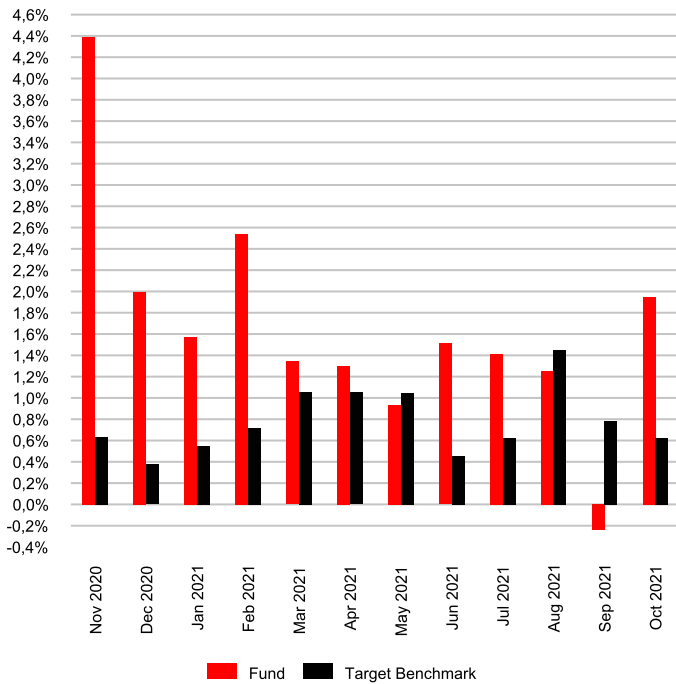
Number of Months

250

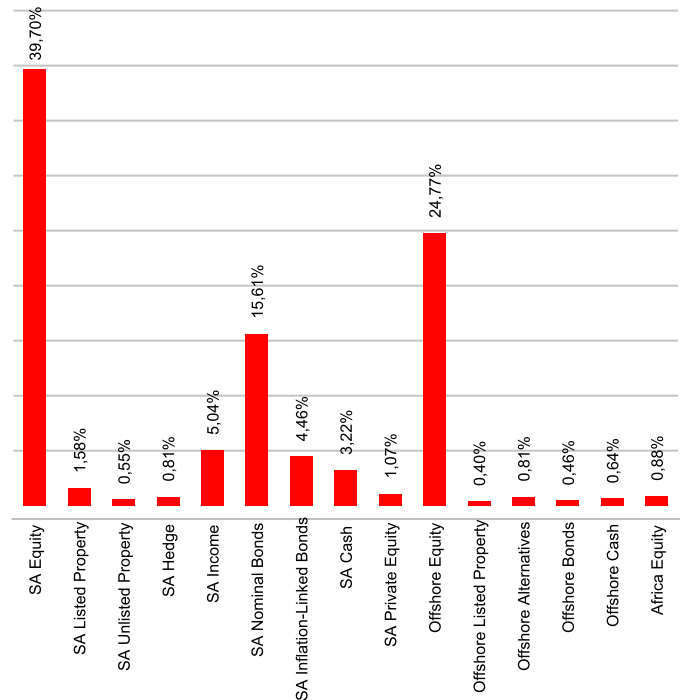
Risk Profile



Performance Summary



Asset Allocation



Performance Analysis

	Fund	Target Benchmark
1 Month	1.95%	0.62%
3 Months	2.98%	2.87%
6 Months	7.01%	5.02%
YTD	14.42%	8.45%
1 Year	21.82%	9.47%
3 Years (annualised)	9.24%	8.53%
5 Years (annualised)	8.61%	8.91%
Inception (annualised)	13.08%	9.94%
Inception (cumulative)	1195.55%	865.68%
Highest Rolling 1 Year Return	29.35%	38.86%
Lowest Rolling 1 Year Return	-3.31%	4.50%

Risk Analysis

	Fund	Target Benchmark
Volatility (annualised)	4.90%	1.62%
% Positive Months	79.60%	98.00%
% Negative Months	20.40%	2.00%
Best Month	6.45%	26.75%
Worst Month	-6.26%	-0.84%
Average Negative Months	-0.95%	-0.38%
Maximum Drawdown	-7.37%	-0.84%
Tracking Error	8.32%	-
Sharpe Ratio	0.12	-