



# MWPF Default Portfolio

30 September 2022

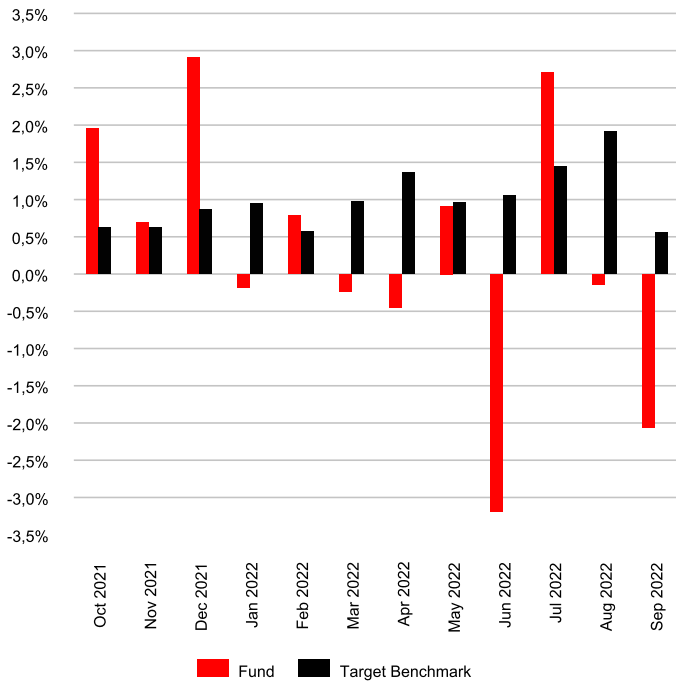
## Fund Information

<b>Inception Date</b> January 2001	<b>Fund Size</b> R31,581,508,385.23
<b>Target Benchmark</b> CPI+4.5%	<b>Number of Months</b> 261

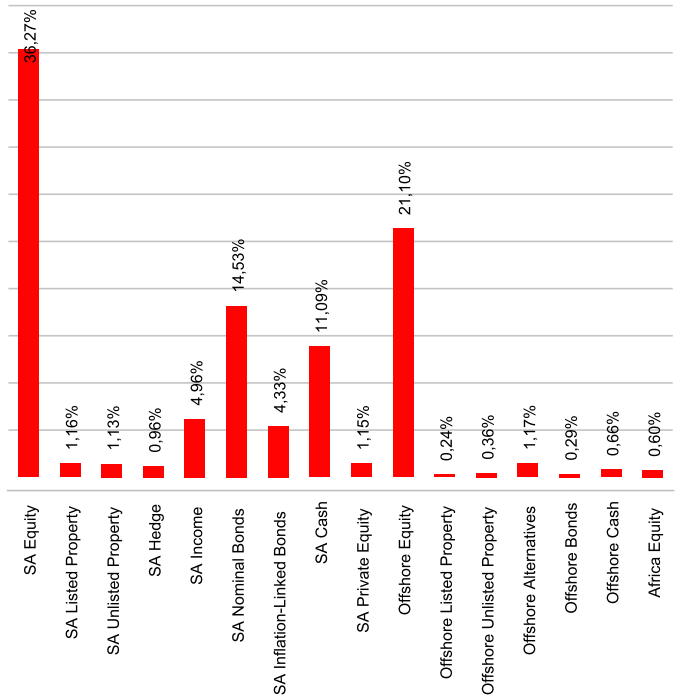
## Risk Profile



## Performance Summary



## Asset Allocation



## Performance Analysis

	Fund	Target Benchmark
1 Month	-2.06%	0.56%
3 Months	0.45%	3.94%
6 Months	-2.30%	7.41%
YTD	-1.96%	10.01%
1 Year	3.57%	12.11%
3 Years (annualised)	7.73%	9.68%
5 Years (annualised)	6.81%	9.46%
Inception (annualised)	12.58%	10.06%
Inception (cumulative)	1216.24%	755.71%
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)	4.99%	1.61%
% Positive Months	78.16%	98.08%
% Negative Months	21.84%	1.92%
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	8.16%	-
Sharpe Ratio	0.14	-