



MWPF Default Portfolio

30 September 2023

Fund Information

Inception Date

January 2001

Target Benchmark

CPI+4.5%

Fund Size

R34,195,183,717.84

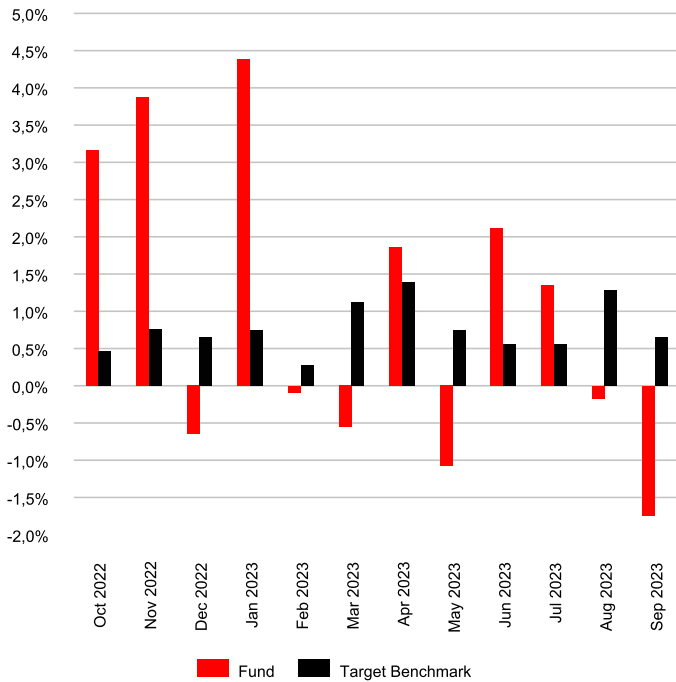
Number of Months

273

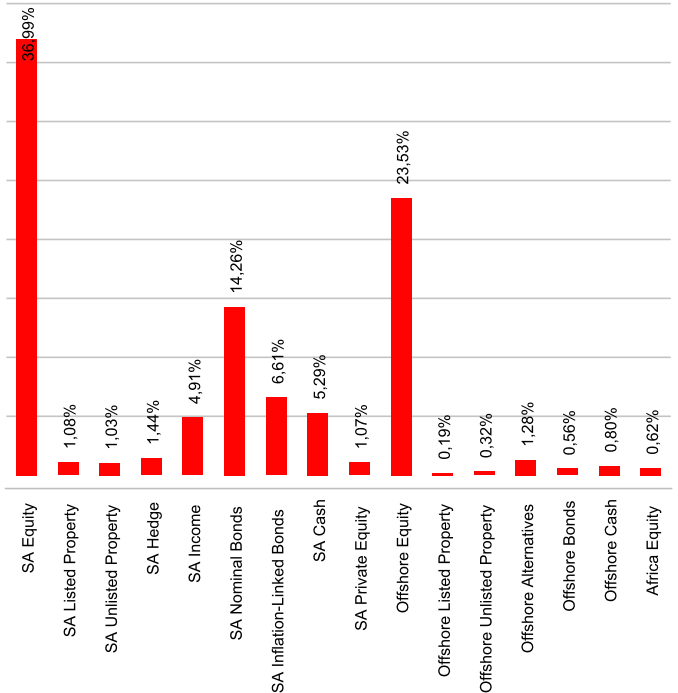
Risk Profile



Performance Summary



Asset Allocation



Performance Analysis

	Fund	Target Benchmark
1 Month	-1.74%	0.65%
3 Months	-0.58%	2.49%
6 Months	2.29%	5.22%
YTD	6.09%	7.40%
1 Year	12.94%	9.31%
3 Years (annualised)	11.19%	10.27%
5 Years (annualised)	8.03%	9.44%
7 Years (annualised)	8.01%	9.42%
10 Years (annualised)	9.32%	9.64%
Inception (annualised)	12.60%	10.02%
Inception (cumulative)	1386.60%	837.92%
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)	5.08%	1.59%
% Positive Months	76.92%	98.17%
% Negative Months	23.08%	1.83%
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	7.99%	-
Sharpe Ratio	0.11	-