

MWPF Default Portfolio

30 September 2021

Fund Information

Inception Date

January 2001

Target Benchmark

CPI+4.5%

Fund Size

R30,818,973,240.39

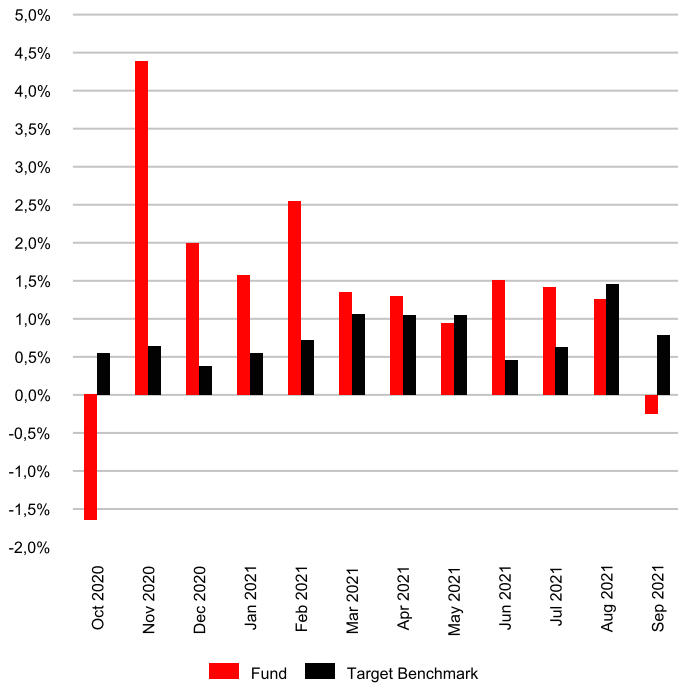
Number of Months

249

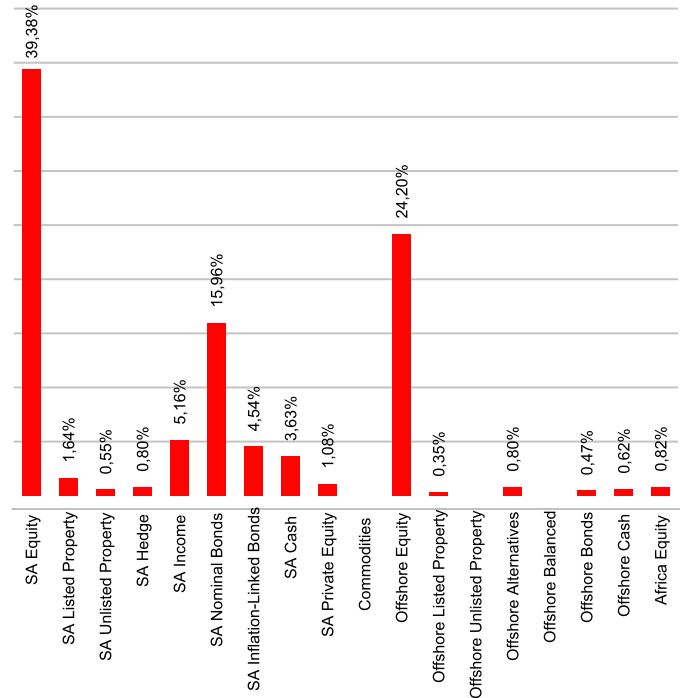
Risk Profile



Performance Summary



Asset Allocation



Performance Analysis

	Fund	Target Benchmark
1 Month	-0.24%	0.79%
3 Months	2.44%	2.87%
6 Months	6.32%	5.46%
YTD	12.23%	7.82%
1 Year	17.52%	9.39%
3 Years (annualised)	7.96%	8.60%
5 Years (annualised)	7.95%	8.90%
Inception (annualised)	13.03%	9.95%
Inception (cumulative)	1170.89%	859.73%
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)	4.91%	1.62%
% Positive Months	79.52%	97.99%
% Negative Months	20.48%	2.01%
Best Month	6.45%	26.75%
Worst Month	-6.26%	-0.84%
Average Negative Months	-0.95%	-0.38%
Maximum Drawdown	-7.37%	0.00%
Tracking Error	8.34%	-
Sharpe Ratio	0.67	-