



MWPF Default Portfolio

30 June 2022

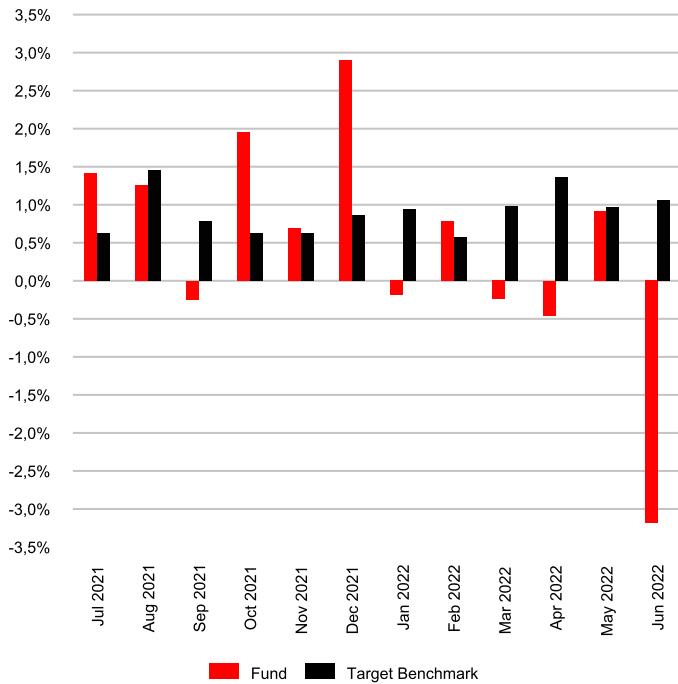
Fund Information

Inception Date January 2001	Fund Size R30,864,084,025.20
Target Benchmark CPI+4.5%	Number of Months 258

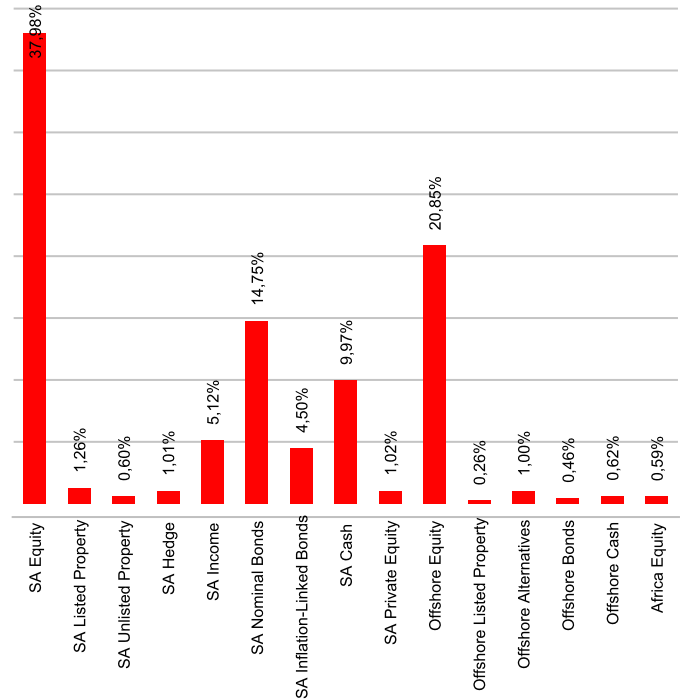
Risk Profile



Performance Summary



Asset Allocation



Performance Analysis

	Fund	Target Benchmark
1 Month	-3.18%	1.06%
3 Months	-2.74%	3.41%
6 Months	-2.40%	5.97%
YTD	-2.40%	5.97%
1 Year	5.61%	11.01%
3 Years (annualised)	7.80%	9.06%
5 Years (annualised)	7.58%	9.01%
Inception (annualised)	12.71%	9.99%
Inception (cumulative)	1210.29%	723.09%
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)	4.95%	1.59%
% Positive Months	78.68%	98.06%
% Negative Months	21.32%	1.94%
Best Month	6.45%	2.32%
Worst Month	-6.26%	-0.57%
Average Negative Months	-0.95%	-0.31%
Maximum Drawdown	-7.37%	-0.57%
Tracking Error	8.21%	-
Sharpe Ratio	0.14	-