Worldwide Capital Strategies (Profit Quest Macro World)

Thomas J. Reavis
15188 Brolio Way,
Naples, FL 34110 USA
ph. +1-239-596-8294 fax +1-239-596-8295
http://www.Worldwidecapitalstrategies.com

February 2022

ANNUAL RETURNS					
	2018	**2019**	**2020**	**2021**	**2022 YTD**
Advisor	-6.39%	4.38%	61.18%	-15.62%	27.65%
Barclay CTA Index	-3.17%	5.17%	5.43%	5.06%	1.56%
Funds Managed (Mil.)	$ 3.74	$ 4.04	$ 3.98	$ 5.07	$ 6.61

ACCOUNT INFORMATION

Mgmt. Fee:	2.00%	**M/E Ratio:**	16.00
Incentive Fee:	20.00%	**Options:**	0%
Min. Acc:	$ 100K	**Discretion:**	10
Rt/yr/$Million:	1200	**Interbank:**	0.00%

REWARD/RISK RATIOS

	3-Years	**Cumulative**
Sharpe Ratio:	0.58	0.43
Sterling Ratio:	0.69	0.69
Barclay Ratio:	1.16	0.41
Efficiency Index:	0.60	0.44

PERFORMANCE ANALYSIS

Start Date:			January 2010
Total Return Since Inception:			481.76%
Compounded Annual Return:			15.57%
Average Monthly ROR:			1.68%
Std. Deviation of Monthly ROR:			10.11%
Winning Months:	80	**Average Gain:**	8.01%
Losing Months:	66	**Average Loss:**	-5.99%

PORTFOLIO COMPOSITION

Currencies:	15%	**Energy:**	20%
Equities:	0%	**Grains:**	15%
Interest Rates:	10%	**Meats:**	5%
Base Metals:	5%	**Precious Metals:**	15%
Softs:	10%	**Stock Indices:**	5%
SSF:	0%	**VIX:**	0%
Other:	0%		

RELATIVE VOLATILITY

Loss of 25% or more:	32.78%
Loss of 50% or more:	6.61%
Loss of 75% or more:	0.22%

CORRELATIONS

Barclay CTA Index	0.32	**S&P 500**	-0.04
MSCI World Index	0.08	**MSCI EAFE**	-0.06
J.P. Morgan Global Bonds	0.00		

DRAWDOWN REPORT

Depth	Length (Mos.)	Recovery (Mos.)	Start Date	End Date
39.16%	6	41	Dec 10	Jun 11
37.20%	23	25	Dec 16	Nov 18
34.05%	6	*	Jun 21	Dec 21
20.25%	10	10	Mar 15	Jan 16
19.76%	1	1	Sep 10	Oct 10
8.32%	1	1	Dec 20	Jan 21
3.10%	1	1	Mar 10	Apr 10

TIME WINDOWS

Length (Mos.)	Best	Worst	Average
1	55.66%	-19.76%	1.68%
3	66.71%	-36.61%	4.64%
6	114.64%	-39.16%	9.87%
9	159.51%	-26.88%	15.51%
12	160.39%	-32.05%	19.99%
18	166.37%	-27.72%	27.15%
24	163.11%	-36.74%	34.76%

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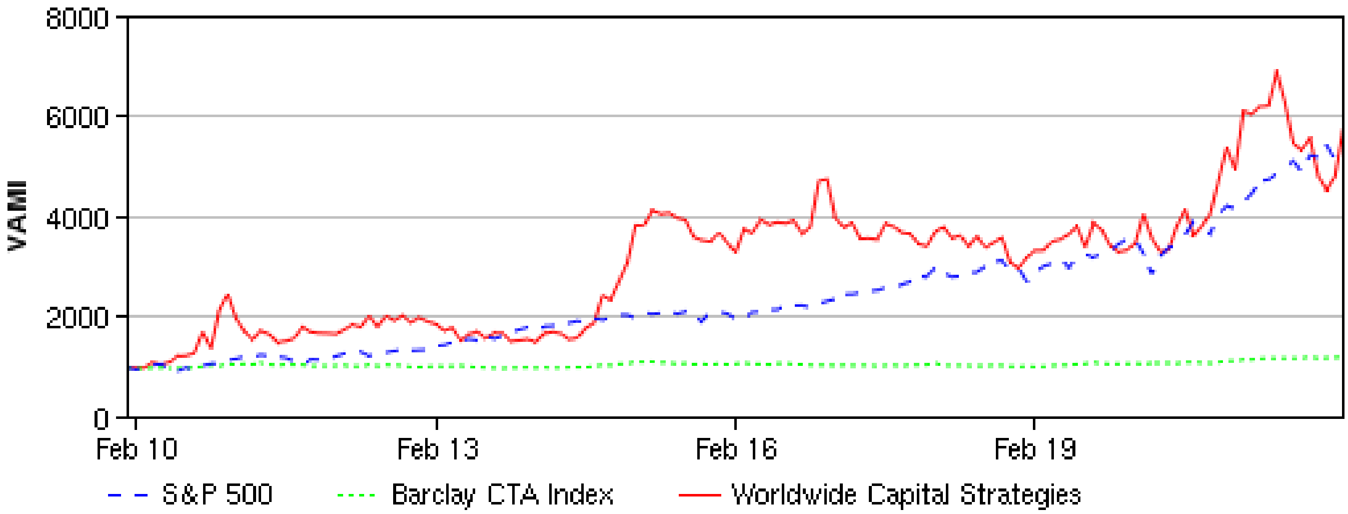
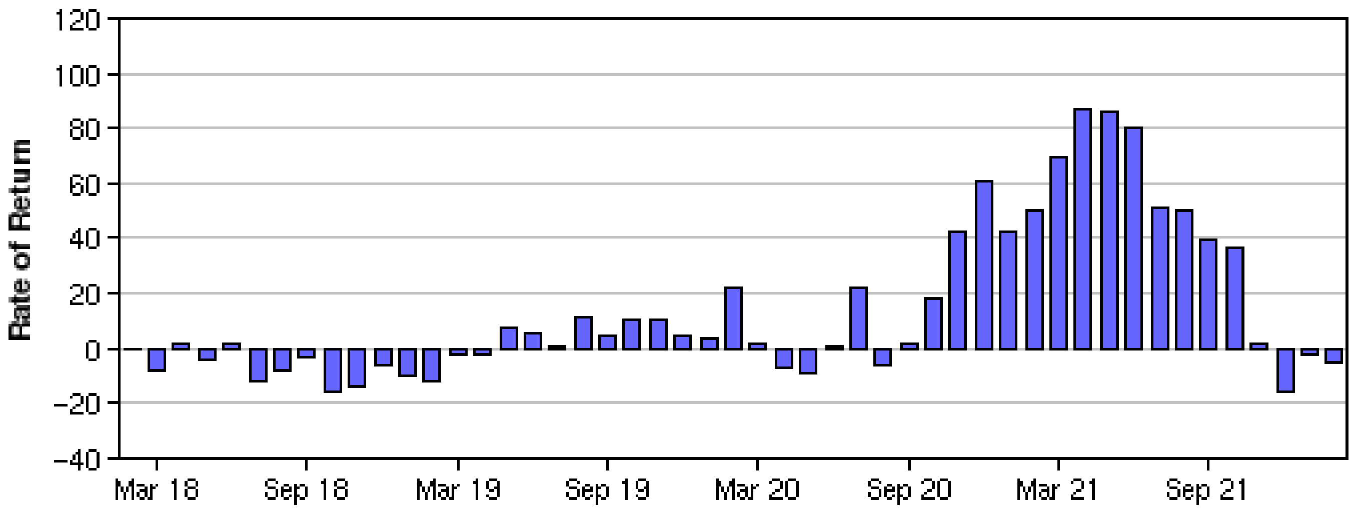
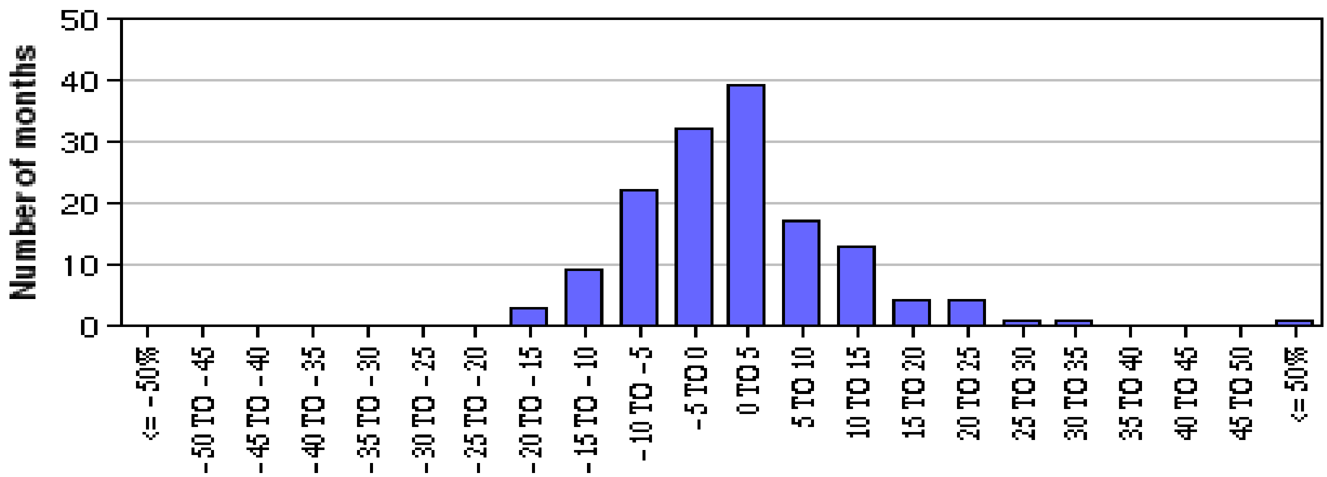
V A M I vs B A R C L A Y vs S&P 500



RETURNS FOR PRECEDING 12-MO. PERIODS



DISTRIBUTION OF MONTHLY RETURNS



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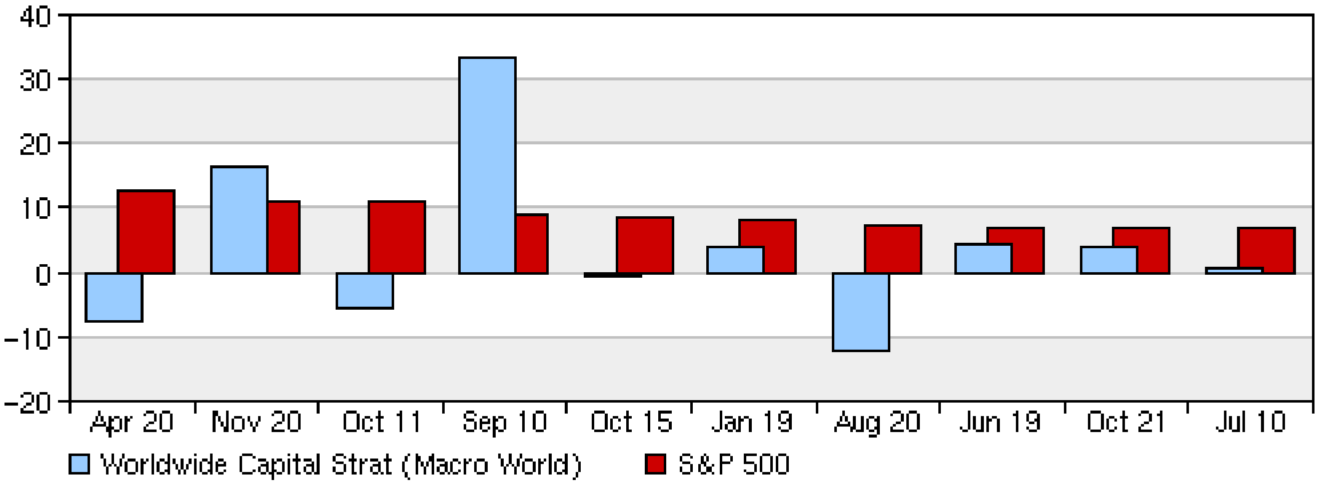
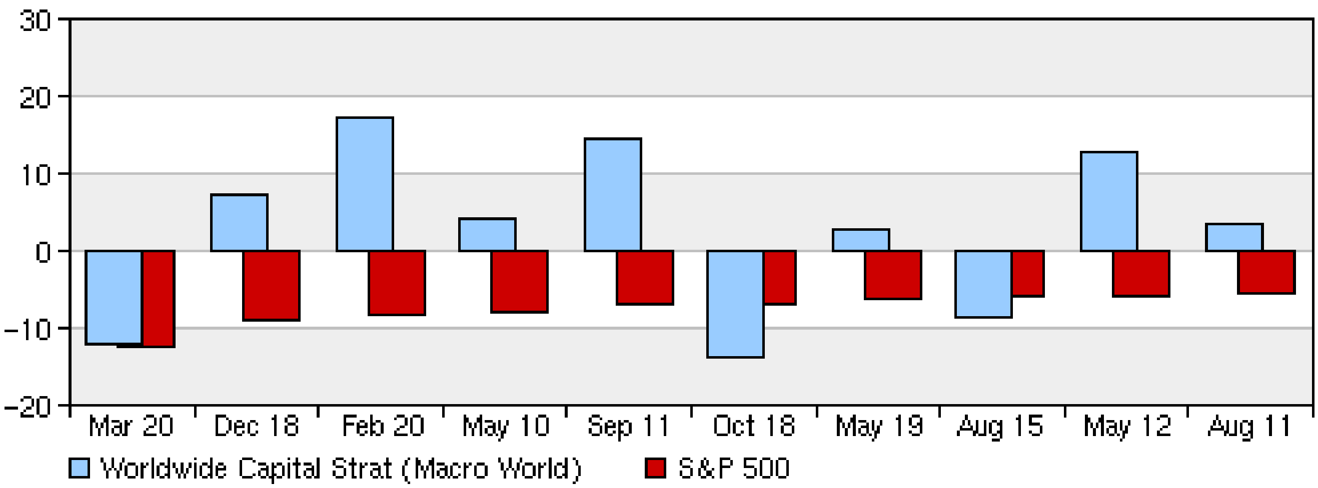
February 2022

UP CAPTURE VS S&P 500



DOWN CAPTURE VS S&P 500



LAST 48 MONTHS OF PERFORMANCE

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2022	5.84	20.61											27.65%
2021	-8.32	23.59	-0.77	2.33	0.23	10.95	-9.06	-12.95	-2.16	4.15	-13.59	-5.39	-15.62%
2020	3.73	17.11	-11.95	-7.48	0.85	14.51	8.51	-12.30	4.93	6.38	16.34	14.12	61.18%
2019	4.02	0.11	5.27	1.10	2.91	4.21	-10.54	13.66	-3.29	-8.62	-3.34	1.11	4.38%
2018			-5.75	1.58	-6.19	6.11	-6.47	3.11	2.81	-13.77	-3.53	7.33	-6.39%

ASSETS UNDER MANAGEMENT FOR THE LAST 48 MONTHS ($ MILLIONS)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2022	5.81	6.61										
2021	3.21	4.43	3.57	3.79	3.9	4.98	5.4	5.26	5.57	5.93	4.95	5.07
2020	3.94	4.22	3.27	3.25	3.53	3.88	3.79	3.08	3.67	3.72	4.06	3.98
2019	3.84	3.81	4	3.84	3.91	3.85	3.32	4.29	3.78	3.77	3.87	4.04
2018			3.13	3.25	3.1	3.6	3.09	3.4	3.59	3.03	3.28	3.74

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TRADING METHOD

PROFIT QUEST MACRO WORLD is trend-following using multiple time frames and multiple methodologies to attempt to generate a smoother equity curve. It is 90% systematic with a 10% discretionary money management overlay.

KEY PRINCIPALS - BIO

THOMAS REAVIS: Futures broker since 1970. System developer for over 30 years, specialize in strategic portfolio building designed to generate absolute returns with a zero to slightly negative correlation to the S&P 500 as well as a low correlation to the managed futures indexes.

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* The funds can be leveraged and a fund's performance can be volatile.
* Some funds may use a single advisor or employ a single strategy, which could mean a lack of diversification
* Some funds may execute a substantial portion of trades on foreign exchanges, which could mean higher risk.
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* Some funds may involve complex tax structures and delays in distributing important tax information.
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* All performance information is believed to be Net All Fees unless otherwise specifically noted.

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