

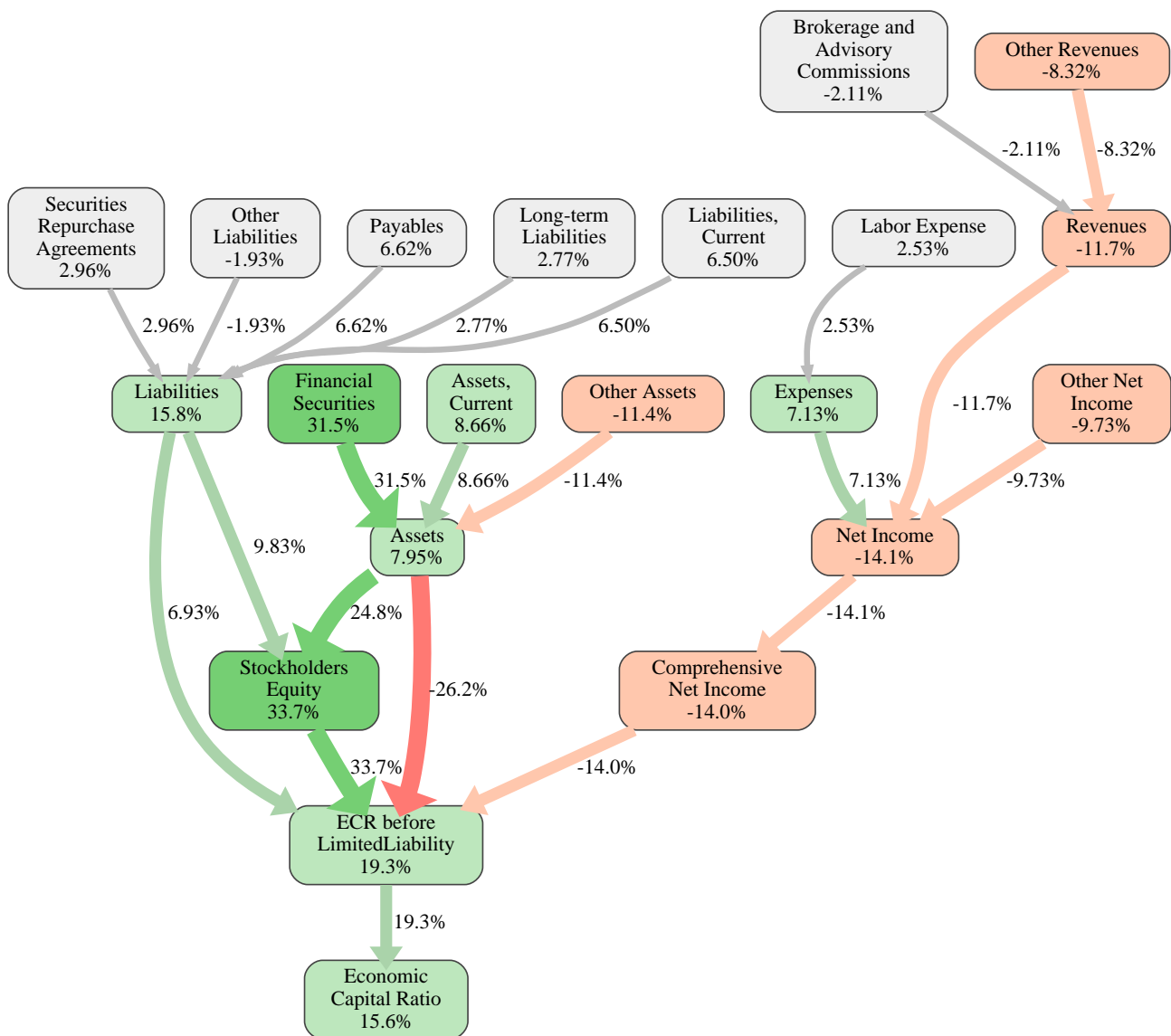


RealRate

BROKERS 2012

Grant PARK Futures FUND Limited
Partnership
Rank 68 of 120

GRANT PARK
LIQUID ALTERNATIVE STRATEGIES



RealRate

The First AI Rating Agency

www.realrate.ai



BROKERS 2012

Grant PARK Futures FUND Limited Partnership Rank 68 of 120



The relative strengths and weaknesses of Grant PARK Futures FUND Limited Partnership are analyzed with respect to the market average, including all of its competitors. We analyzed all variables having an effect on the Economic Capital Ratio.

The greatest strength of Grant PARK Futures FUND Limited Partnership compared to the market average is the variable Stockholders Equity, increasing the Economic Capital Ratio by 34% points. The greatest weakness of Grant PARK Futures FUND Limited Partnership is the variable Net Income, reducing the Economic Capital Ratio by 14% points.

The company's Economic Capital Ratio, given in the ranking table, is 150%, being 16% points above the market average of 134%.

Input Variable	Value in 1000 USD
Assets, Current	271,405
Brokerage and Advisory Commissions	0
Commissions and Advisory Fees	0
Financial Securities	464,744
General and Administrative Expense	0
Goodwill And Intangible Assets	0
Interest Income	0
Labor Expense	0
Liabilities, Current	0
Long-term Liabilities	0
Operating Expenses	0
Other Assets	102,640
Other Compr. Net Income	0
Other Expenses	63,221
Other Liabilities	39,947
Other Net Income	-62,277
Other Revenues	0
Payables	0
Receivables	0
Revenue from Contract with Customer	0
Securities Repurchase Agreements	0
Trading Gains and Losses	0

Output Variable	Value in 1000 USD
Assets	838,789
Liabilities	39,947
Expenses	63,221
Revenues	0
Stockholders Equity	798,842
Net Income	-125,498
Comprehensive Net Income	-125,498
ECR before Limited Liability	137%
Economic Capital Ratio	150%