

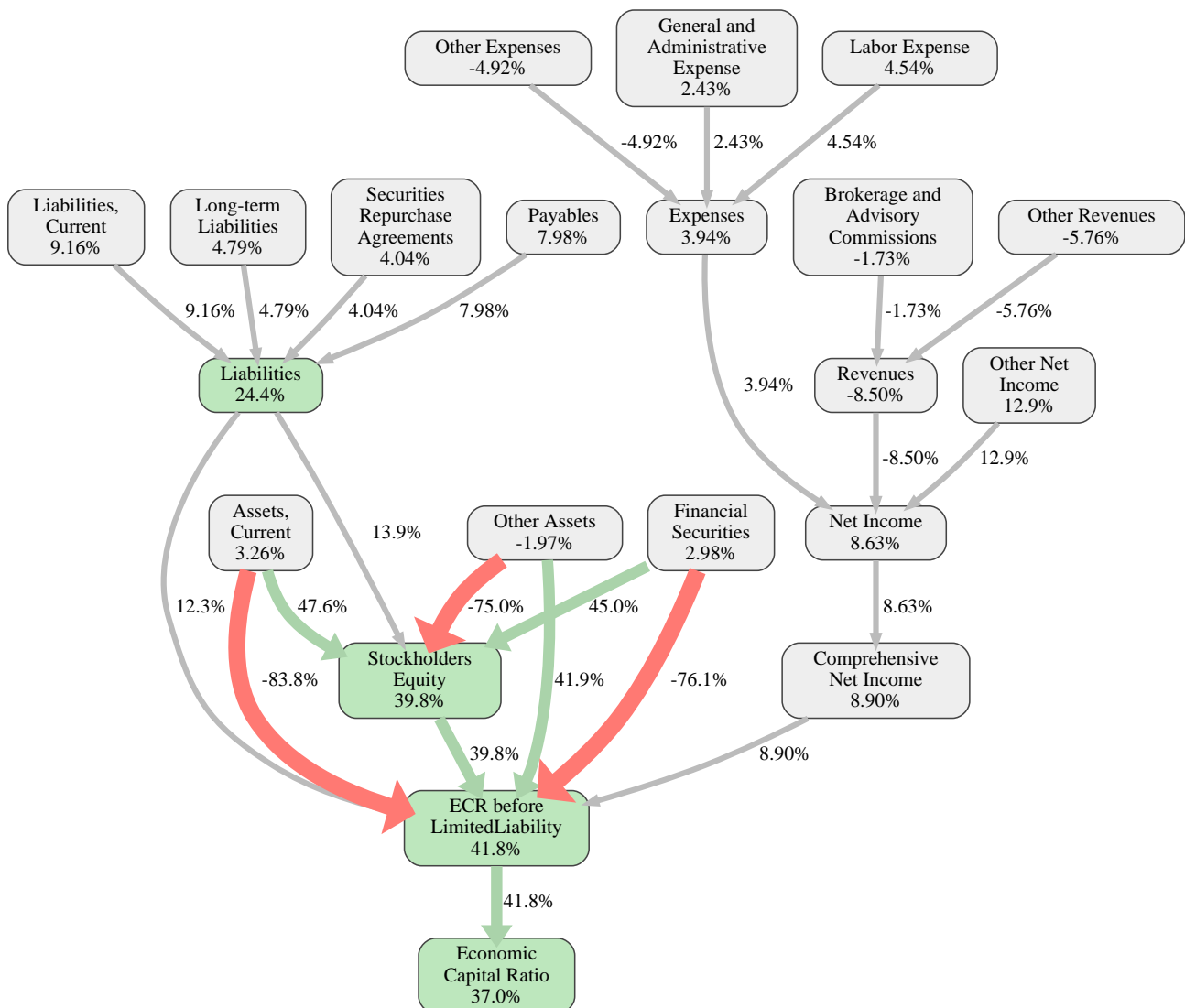


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BROKERS 2015

Grant PARK Futures FUND Limited
Partnership
Rank 37 of 103

GRANT PARK
LIQUID ALTERNATIVE STRATEGIES



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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 40% points. The greatest weakness of Grant PARK Futures FUND Limited Partnership is the variable Revenues, reducing the Economic Capital Ratio by 8.5% points.

The company's Economic Capital Ratio, given in the ranking table, is 180%, being 37% points above the market average of 143%.

Input Variable	Value in 1000 USD
Assets, Current	160,802
Brokerage and Advisory Commissions	0
Commissions and Advisory Fees	0
Financial Securities	112,188
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	39,634
Other Compr. Net Income	0
Other Expenses	28,319
Other Liabilities	14,095
Other Net Income	41,773
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	312,624
Liabilities	14,095
Expenses	28,319
Revenues	0
Stockholders Equity	298,529
Net Income	13,454
Comprehensive Net Income	13,454
ECR before Limited Liability	175%
Economic Capital Ratio	180%