

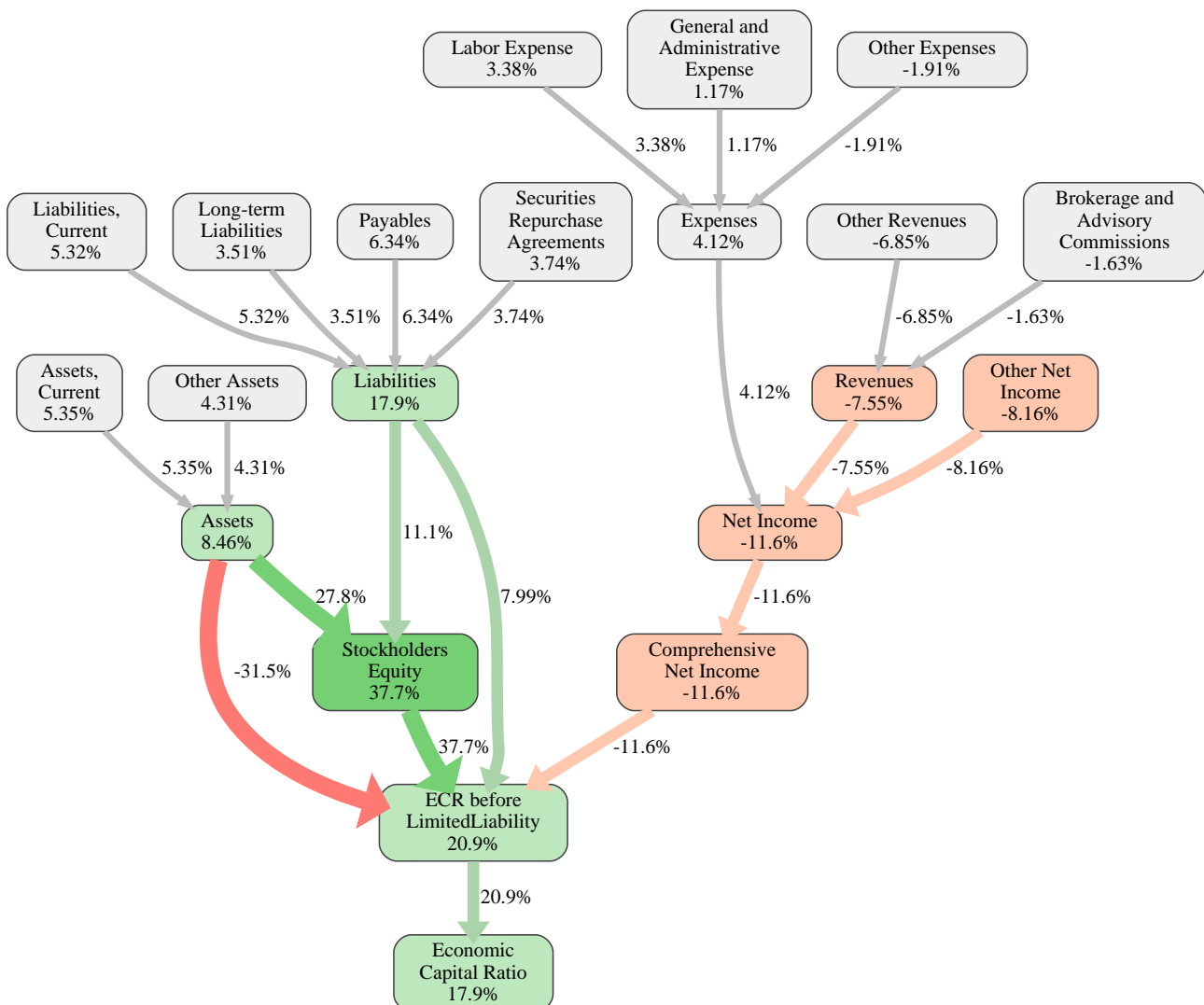


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## BROKERS 2016

Grant PARK Futures FUND Limited  
Partnership  
Rank 48 of 95

GRANT PARK  
LIQUID ALTERNATIVE STRATEGIES



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# BROKERS 2016

## Grant PARK Futures FUND Limited Partnership Rank 48 of 95



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 38% points. The greatest weakness of Grant PARK Futures FUND Limited Partnership is the variable Net Income, reducing the Economic Capital Ratio by 12% points.

The company's Economic Capital Ratio, given in the ranking table, is 153%, being 18% points above the market average of 135%.

Input Variable	Value in 1000 USD
Assets, Current	64,626
Brokerage and Advisory Commissions	0
Commissions and Advisory Fees	0
Financial Securities	0
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	156,848
Other Compr. Net Income	0
Other Expenses	17,587
Other Liabilities	7,738
Other Net Income	-15,756
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	221,473
Liabilities	7,738
Expenses	17,587
Revenues	0
Stockholders Equity	213,735
Net Income	-33,343
Comprehensive Net Income	-33,343
ECR before Limited Liability	141%
Economic Capital Ratio	153%