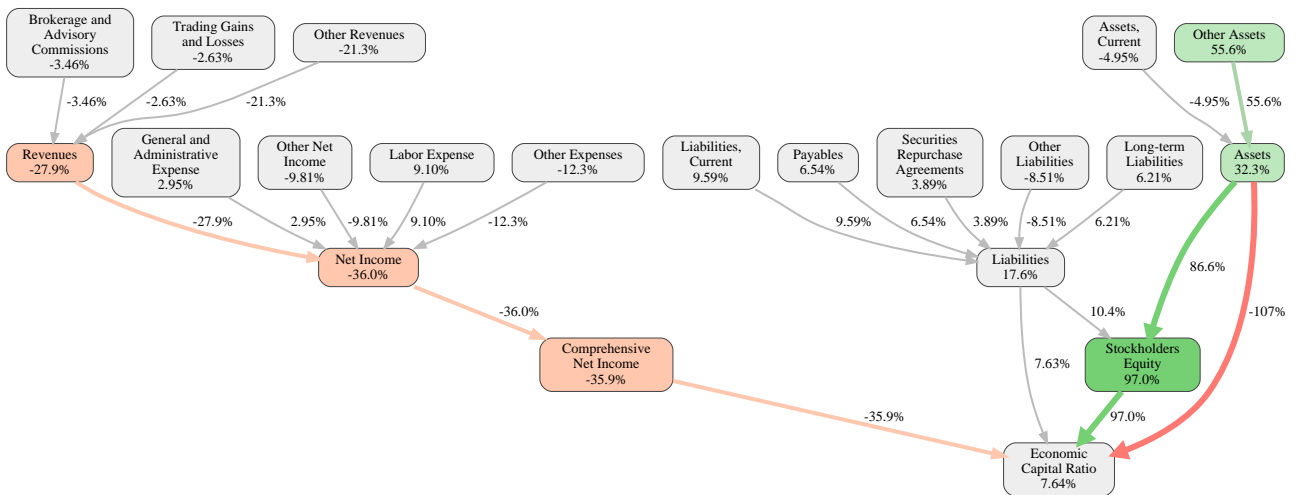




RealRate

BROKERS 2017

Altegris Winton Futures Fund L.P. Rank 41 of 79





RealRate

BROKERS 2017

Altegris Winton Futures Fund L.P. Rank 41 of 79



The relative strengths and weaknesses of Altegris Winton Futures Fund L.P. 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 Altegris Winton Futures Fund L.P. compared to the market average is the variable Other Assets, increasing the Economic Capital Ratio by 56% points. The greatest weakness of Altegris Winton Futures Fund L.P. is the variable Net Income, reducing the Economic Capital Ratio by 36% points.

The company's Economic Capital Ratio, given in the ranking table, is 177%, being 7.6% points above the market average of 169%.

| Input Variable | Value in 1000 USD |
|-------------------------------------|-------------------|
| Assets, Current | 6,211 |
| Brokerage and Advisory Commissions | 0 |
| Commissions and Advisory Fees | 1,153 |
| 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 | 262,354 |
| Other Compr. Net Income | 0 |
| Other Expenses | 10,653 |
| Other Liabilities | 11,881 |
| Other Net Income | 1,221 |
| 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 | 268,565 |
| Liabilities | 11,881 |
| Expenses | 11,806 |
| Revenues | 0 |
| Stockholders Equity | 256,683 |
| Net Income | -10,585 |
| Comprehensive Net Income | -10,585 |
| Economic Capital Ratio | 177% |