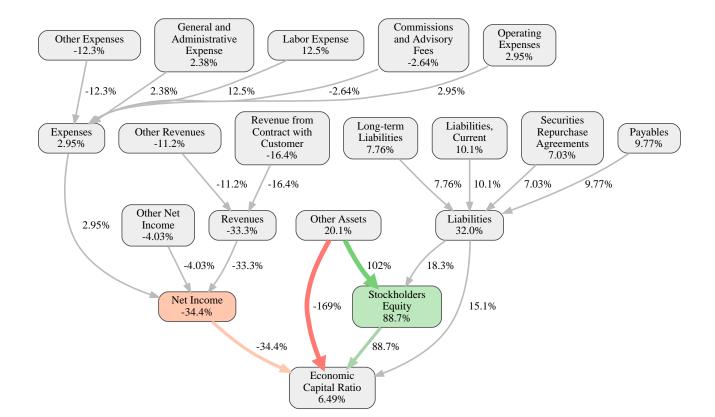


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(1) altegris

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 20% points. The greatest weakness of Altegris Winton Futures Fund L.P. is the variable Net Income, reducing the Economic Capital Ratio by 34% points.

The company's Economic Capital Ratio, given in the ranking table, is 197%, being 6.5% points above the market average of 190%.

Input Variable	Value in 1000 USD
Assets, Current	1,168
Brokerage and Advisory Commissions	0
Commissions and Advisory Fees	570
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	94,045
Other Compr. Net Income	0
Other Expenses	3,703
Other Liabilities	3,450
Other Net Income	3,301
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	95,213
Liabilities	3,450
Expenses	4,272
Revenues	0
Stockholders Equity	91,763
Net Income	-971
Comprehensive Net Income	-971
Economic Capital Ratio	197%

