

Account Statement

(Prepared from books without audit)

For the month ended March 31, 2020

STATEMENT OF INCOME

| Trading Income (Loss) | Monthly Performance | Year to Date Performance |
|--|---------------------|--------------------------|
| Realized Trading Income (Loss) | -\$1,446,433 | -\$704,667 |
| Change In Unrealized Income (Loss) | -5,177,512 | -8,293,703 |
| Brokerage Commission | -10,399 | -27,124 |
| Exchange, Clearing Fee and NFA Charges | 0 | 0 |
| Other Trading Costs | -53,598 | -181,058 |
| Change in Accrued Commission | 6,226 | 4,266 |
| Net Trading Income (Loss) | -6,681,716 | -9,202,286 |

| Other Income | Monthly Performance | Year to Date Performance |
|----------------------------|---------------------|--------------------------|
| Interest, U.S. Obligations | \$45,099 | \$151,878 |
| Interest, Other | 36,587 | 75,955 |
| Income from Securities | 0 | 0 |
| Dividend Income | 0 | 0 |
| Total Income (Loss) | -6,600,030 | -8,974,453 |

| Expenses | Monthly Performance | Year to Date Performance |
|------------------------------------|---------------------|--------------------------|
| Management Fee | \$0 | \$0 |
| Incentive Fee | -81,430 | 61,819 |
| Operating Expenses | 10,912 | 36,537 |
| Organization and Offering Expenses | 12,529 | 41,971 |
| Brokerage Expenses | 195,904 | 658,830 |
| Dividend Expenses | 0 | 0 |
| Total Expenses | 137,915 | 799,157 |

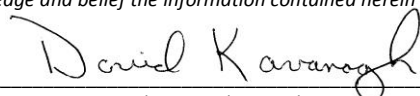
| | | |
|--------------------------|---------------------|---------------------|
| Net Income (Loss) | -\$6,737,945 | -\$9,773,610 |
|--------------------------|---------------------|---------------------|

| Statement of Changes in Net Asset Value | Monthly Performance | Year to Date Performance |
|---|---------------------|--------------------------|
| Beginning Balance | \$58,925,428 | \$63,185,907 |
| Additions | 0 | 0 |
| Net Income (Loss) | -6,737,945 | -9,773,610 |
| Redemptions | -1,149,946 | -2,374,760 |
| Balance at March 31, 2020 | \$51,037,537 | \$51,037,537 |

PERFORMANCE SUMMARY BY CLASS

| Class | Net Asset Value per Unit | Units | Net Asset Value | Monthly ROR | Year to Date ROR |
|----------|--------------------------|--------------|-----------------|-------------|------------------|
| A | \$835.530 | 4,047.68346 | \$3,381,962 | -11.46% | -15.78% |
| B | \$672.460 | 50,401.59772 | \$33,893,049 | -11.51% | -15.92% |
| Legacy 1 | \$704.980 | 497.72146 | \$350,884 | -11.29% | -15.30% |
| Legacy 2 | \$684.216 | 403.67688 | \$276,202 | -11.31% | -15.35% |
| Global 1 | \$709.853 | 17,367.28164 | \$12,328,217 | -11.25% | -15.18% |
| Global 2 | \$691.706 | 822.14104 | \$568,680 | -11.27% | -15.23% |
| Global 3 | \$571.640 | 417.29754 | \$238,544 | -11.40% | -15.60% |

To the best of my knowledge and belief the information contained herein is accurate and complete.



David Kavanagh, President
For Dearborn Capital Management, LLC
General Partner of Grant Park Futures Fund, Limited Partnership