

Grant Park Fund April 2019 Update
May 21, 2019

Class	April ROR	YTD ROR	Net Asset Value	Net Asset Value per Unit
A	2.67%	4.17%	\$4.65M	\$985.662
B	2.65%	3.97%	\$48.79M	\$797.778
Legacy 1	2.89%	4.95%	\$0.57M	\$814.786
Legacy 2	2.83%	4.76%	\$0.34M	\$792.290
Global 1	2.90%	4.98%	\$18.21M	\$816.126
Global 2	2.88%	4.97%	\$0.75M	\$797.018
Global 3	2.75%	4.47%	\$0.55M	\$669.210

ALL PERFORMANCE REPORTED IS NET OF FEES AND EXPENSES

Sector Commentary

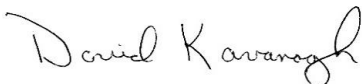
Overall Fund performance was positive, led by profitable positions in the equities, currencies, grains/foods, energies and metals sectors. Performance in the fixed income sector was negative.

Positive equity performance was led by positions in the S&P 500 Index, the Nasdaq 100 Index, the Dax Index and the Eurostoxx Index. The currencies sector was positive, led by positions in the Mexican peso, Swiss franc and Japanese yen. In the grains/foods sector, positions in coffee, wheat and soybeans led positive performance. Performance in the energy sector was slightly positive, where gains in natural gas and gasoline blendstock positions were partially offset by losses in gas oil positions. Performance in the metals sector was essentially unchanged, with gains in aluminum offset by losses in zinc, copper, platinum and gold.

The fixed income sector performance was negative, led by losses in German Bunds, U.S. Treasury Bonds and Short Sterling positions. Positive performance by Australian 3-Year Treasury Bonds and Australian Treasury Bills partially offset sector losses.

Additional Information: Grant Park will no longer offer units for sale in connection with the prospectus that forms its registration statement on Form S-1 (Reg. No. 333-223480), which was initially filed with the Securities and Exchange Commission on July 13, 2018. For existing investors in Grant Park, business will continue to be conducted as usual. For example, there will be no change in our trading, operations, or monthly statements, etc., and redemption requests will continue to be honored on a monthly basis. For the Fund's monthly Account Statement, including the net asset value per unit, and related information, please visit our website at grantparkfunds.com.

Sincerely,



David Kavanagh
President

Daily fund performance and weekly commentaries are available on our website at grantparkfunds.com.

PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE RESULTS

FUTURES TRADING INVOLVES A HIGH DEGREE OF RISK AND IS NOT SUITABLE FOR ALL INVESTORS

THIS DOES NOT CONSTITUTE AN OFFER OF ANY SECURITY FOR SALE NOR SHALL THERE BE ANY SALE OF SECURITIES IN ANY JURISDICTION IN WHICH AN OFFER, SOLICITATION OR SALE WOULD BE UNLAWFUL PRIOR TO REGISTRATION OR QUALIFICATION UNDER THE SECURITIES LAWS OF ANY SUCH JURISDICTION OFFERING BY PROSPECTUS ONLY.