

Grant Park Fund September 2019 Update

October 21, 2019

Class	Sep ROR	YTD ROR	Net Asset Value	Net Asset Value per Unit
A	-1.44%	5.82%	\$4.43M	\$1,001.284
B	-1.49%	5.37%	\$44.03M	\$808.498
Legacy 1	-1.30%	7.60%	\$0.43M	\$835.336
Legacy 2	-1.28%	7.31%	\$0.35M	\$811.619
Global 1	-1.21%	7.90%	\$16.87M	\$838.800
Global 2	-1.23%	7.78%	\$0.71M	\$818.299
Global 3	-1.37%	6.50%	\$0.48M	\$682.192

ALL PERFORMANCE REPORTED IS NET OF FEES AND EXPENSES

Sector Commentary

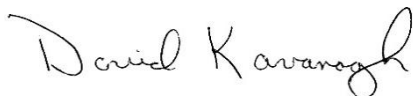
Overall Fund performance was negative for the month., The fixed income, grains/foods, metals and energies sectors contributed to losses while gains in the equities and currencies sectors partially offset trading losses.

Negative fixed income performance was driven by positions in the German Bund, U.S. Treasury Bonds and Euro-OAT futures. Negative performance in grains/foods was driven by positions in cocoa, cotton, soybean meal, wheat and coffee. The metals sector negative performance was led by positions in gold and zinc; small gains from positions in palladium reduced negative performance. The energies sector negative performance was led by positions in gas oil, heating oil and natural gas.

The equities sector performance was positive, led by positions in the FTSE, Euro Stoxx and S&P 500 indices. Performance in the currencies sector was positive, led by gains in foreign exchange positions in the U.S. dollar against the euro and Japanese yen and in euro positions.

Additional Information: Grant Park no longer offers 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 continues to be conducted as usual. There was no change in the trading, operations, or monthly statements, etc., and redemption requests continue to be offered 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.