



A different approach to investing.

Consider your alternatives. Invest smarter.®

**GRANT PARK
FUND®**

Grant Park Fund: Understand the Risks

Before you decide whether to invest, you should read the entire prospectus carefully and consider the risk factors beginning on page 20 of the Prospectus. Several risk factors include, but are not limited to:

- An investment in Grant Park is speculative and leveraged; as a result of this leverage, small movements in the price of a commodity interest may cause you to incur significant losses.
- Performance can be volatile; rapid and substantial fluctuations in commodity interest prices could cause Grant Park's trading positions to suddenly turn unprofitable and cause you to lose all or substantially all of your investment in Grant Park.
- Grant Park's past performance is not necessarily indicative of future results.
- Grant Park's use of multiple trading advisors may result in Grant Park taking offsetting trading positions, thereby incurring additional expenses with no net change in holdings.
- No secondary market exists for the units; redemptions of the units are prohibited during the first three months following an initial and each subsequent investment and, in the case of the Global 3 Class units, redemptions prior to the first anniversary date of an investment will result in early redemption fees.
- Grant Park pays substantial fees and expenses, including fees paid to its trading advisors, that must be offset by trading profits and interest income.
- A substantial portion of the trades executed for Grant Park takes place outside of the U.S., much of which exposes Grant Park to substantial credit, regulatory and foreign exchange risk.
- You will have no right to participate in the management of Grant Park.
- The structure and operation of Grant Park involve several conflicts of interest.
- The commodity interest markets are the subject of regulatory scrutiny, from both a national and international perspective, and the implementation of certain proposed laws or regulations could adversely impact Grant Park's ability to trade speculatively and implement its trading strategies.

An investment in a managed futures product such as Grant Park is speculative, involves a high degree of risk, has substantial charges and is suitable only for the investment of the risk capital portion of an investor's portfolio. Grant Park may not be suitable for certain investors. The past performance and information referred to herein may not be representative of the experience of a particular investor and are no guarantee of future results. There is no guarantee that the Fund will achieve its objectives. Please review the "Risk Factors" and "Conflicts of Interest" sections of the current prospectus.

Grant Park Fund: A Smart Strategy for Your Portfolio

Grant Park Fund's primary goal is to deliver consistent returns. Our investment strategies have, historically, had a low correlation to those strategies found in traditional portfolios. As such, an investment in Grant Park may diversify your portfolio.

Founded in 1989, the Grant Park Fund has one of the longest track records in the managed futures fund industry.

Today, global futures are a multi-billion-dollar market. The managed futures segment is a 30-year-old industry comprised of professional commodity trading advisors (CTAs).

These CTAs are experts who trade futures contracts in areas such as currencies, interest rates, metals, equity indices, agricultural commodities, and energy markets.

A Commitment to Results

The Grant Park Fund's formula for success is driven by three key factors:

- The General Partner's commitment to expert leadership, transparency, and discipline.
- The pursuit of multiple trading opportunities across more than 100 global, diversified futures markets.
- The execution of a highly disciplined, systematic, rules-based investment strategy.





Experience Drives Our Strategy

The General Partner of the Grant Park Fund is Dearborn Capital Management (Dearborn), a commodity pool operator founded by David Kavanagh, an industry veteran with over 30 years experience.

The General Partner plays a critical role in Grant Park Fund's success, first by establishing the fund's overall investment strategy and structure. Next, the General Partner regularly scrutinizes the fund's existing and potential CTAs, examining their trading strategies, risk management and performance track records. Finally, the General Partner's daily monitoring of the CTAs' trades and positions ensures they are operating within the stated goals and objectives set for the fund by the General Partner.

Our experience allows us to work with many prestigious trading advisors, some of which are highlighted below.



We believe we have assembled a best-in-class group of trading advisors, renowned for their expert knowledge of the commodities markets and execution of disciplined trading strategies.

Our Core Philosophy

Leadership

We believe leadership involves developing an effective strategy and building a skilled team to execute that strategy. We believe we have assembled a best-in-class group of trading advisors, renowned for their expert knowledge of the commodities markets, execution of disciplined trading strategies, and track records for creating financial results.

Transparency

As a publicly-offered fund, Grant Park must comply with the professional accounting, reporting, and conduct standards established by U.S. federal and state authorities, as well as international exchange and regulatory laws.

Discipline

Strict operating rules, established within clearly defined risk-management standards, are critical for the pursuit of our overall investment strategy. We maintain a meticulous series of controls to monitor and review all trading activities. This oversight demands the timely enforcement of specific rules that we believe reduces overall portfolio risk and ensures market diversification.

We thoroughly and regularly review the trading strategies and the trade execution of each of the fund's trading advisors to make sure they continue to operate within the fund's stated parameters.



Our Core Philosophy



Discovering Opportunities

The Grant Park Fund invests in global futures and commodities markets that are generally unavailable in typical investment portfolios. Grant Park can usually invest in or divest from individual markets quickly. Significantly, these investments provide broad exposure across a variety of commodity markets.

We believe an investment in the Grant Park Fund can enhance your portfolio's overall asset allocation strategy, provide increased diversification, and offer substantial opportunities for positive returns.

Global Exposure

Grant Park seeks the best-available investment opportunities across numerous global markets. Grant Park is not limited to investing in commodities in specific countries or geographic regions.

Sector Diversification

Diversification is the simplest way to reduce portfolio risk. Grant Park's investments span 100 global futures and forwards markets in the following sectors:

- Currencies
- Energy
- Equity Indices
- Fixed Income
- Grains/Foods
- Metals

Regulated Trading Markets

Grant Park primarily invests in commodities that are traded on established, global exchanges. These markets are subject to consistent, independent regulatory oversight, and, as a result, generally provide price transparency.



“Dearborn Capital is proud of its 28-year history of providing investors with non-correlated returns. We believe our experienced, steady hand throughout a variety of market cycles will continue to guide us during our next 28 years as well.”

— David Kavanagh, President, Dearborn Capital Management, LLC

Expert Execution

We combine insight and opportunity with strategic execution to achieve long-term, consistent performance.

Disciplined Trading Strategies: Recognizing and Reacting to Trends

Traditional investments – stocks and bonds – need rising prices to create value. Grant Park does not. We have a different approach. We generate returns based on price trends - both up and down movements - not just price increases. For this reason, many financial advisors value this distinct advantage for a portion of their clients’ portfolios.

This philosophical difference explains why the performance record for a managed futures fund is significantly different from an equity index like the S&P 500 over the same timeframe. If you invest in Grant Park, a portion of your investment portfolio will respond differently to changing market and economic conditions.

Managing Risk

The Grant Park Fund offers a multiple-manager, multiple-style approach to investments in managed futures. We believe the distribution of the funds’ assets across multiple, experienced trading advisors enhances Grant Park’s overall performance and reduces overall volatility.

Subject to strict operating protocols, our professional trading advisors have earned distinction through their:

- Long-term performance records
- Innovative and disciplined trading strategies
- Success in managing trading risks

Each CTA is an established, independent organization whose investment programs are generally unavailable to most individual investors. We believe the collection of advisors, directed and monitored by our leadership is unique in the managed futures industry.

Directional Control and Risk Management

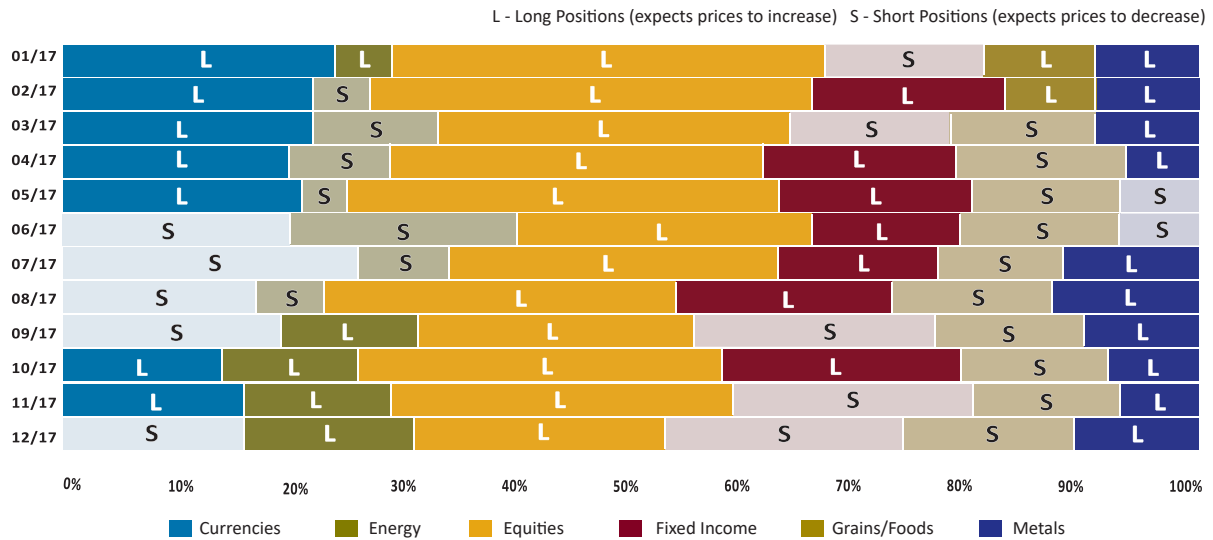


Chart prepared by Dearborn Capital Management, LLC.
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The chart above illustrates visually how the trading strategies employed by the Grant Park Fund work.

We invest across broad, global commodity markets and allocate money in grains/foods, currencies, energy, equity indices, fixed income and metals sectors.

Our allocations in each sector change throughout the month in response to market trends and changing conditions. The colored bars show how our allocations in each sector have changed over a year's time.

A long position indicates that we believe the price of the underlying commodity is going to rise. A short position means we believe the price of the underlying commodity is going to fall.




Adding Results to Your Portfolio

When you invest in Grant Park in combination with a traditional portfolio, we believe you'll gain:

- Broader portfolio diversification when combined with a traditional portfolio.
- Significant exposure to global commodity markets that are traditionally only accessible to institutional and high-net worth investors.

- An investment strategy designed to have a low correlation to typical equities and fixed income investments.

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Correlation Analysis: Grant Park Fund A Units and S&P 500 Total Return Index January 1989 – December 2017		
	Moved in Opposite Directions	49%
	Positive Results for Both	34%
	Negative Results for Both	17%

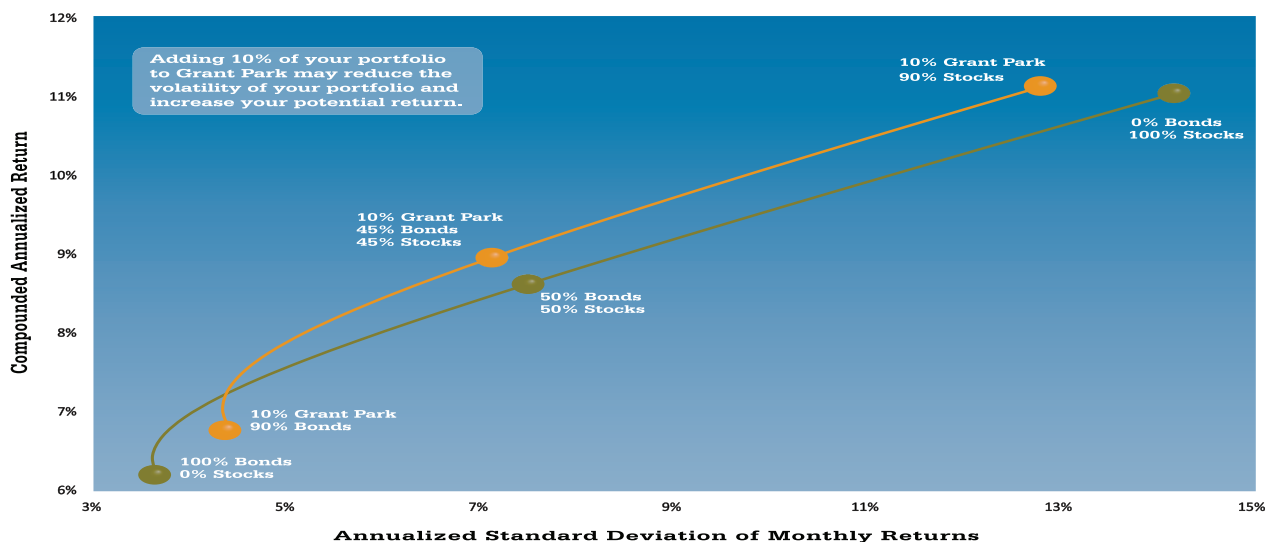


Small Exposure, Big Difference

We believe a portfolio diversified across stocks, bonds, and managed futures has historically been less volatile

than one with fewer diversified assets. Explore the possibilities of Grant Park with your financial advisor.

The Effect of Adding Grant Park to a Hypothetical Portfolio of Stocks & Bonds



This chart contains historical trading results for the period January 1989 through December 2017, hypothetically blended assuming a quarterly rebalancing. The first series shows a portfolio comprised only of stocks and bonds, while the second series adds a 10% allocation to Grant Park Fund. Stocks are represented by the S&P 500 TR Index and bonds are represented by the Barclays Capital U.S. Aggregate Bond Index. Indices are unmanaged and not available for direct investment. All performance statistics reflected for Grant Park above are that of Class A Units and are net of fees and expenses. Class A Units are no longer available for purchase. New investors are expected to purchase Global Alternative Markets (Global) 1, 2, 3 classes or Legacy 1, 2 classes. The maximum investment permitted in Grant Park is 10% of an investor's net worth, exclusive of home, furnishings and automobiles. The Fund should be considered as one investment within a sensible, diversified allocation to alternative investments, for investors for whom such an investment is appropriate, and should not be construed as allocation recommendation advice for any specific investor.

Prospective investors must be aware that the hypothetical analysis presented here is dependent on periods in which Grant Park outperforms other asset classes used in the portfolio. The Fund may not, however, outperform the other asset classes during any particular time period.

Benchmark Indices & Glossary:

Barclays Capital U.S. Aggregate Bond Index

Covers the USD-denominated, investment-grade, fixed-rate, taxable bond market of SEC-registered securities. Includes bonds from the Treasury, Government-Related, Corporate, MBS (agency fixed-rate and hybrid ARM passthroughs), ABS, and CMBS sectors. The U.S. Aggregate Index is a component of the U.S. Universal Index in its entirety. Investors cannot directly invest in an index and unmanaged index returns do not reflect any fees, expenses or sales charges.

Compounded Annualized Rate of Return

This is the geometric 12-month mean that assumes the same rate of return for each 12-month period to arrive at the equivalent compound growth rate reflected in the actual return data.

Standard Deviation

A measure of investment risk that examines the variation of returns around the mean return. Higher volatility equates to higher standard deviation.

Standard & Poor's 500 Total Return Index

A weighted index consisting of the 500 stocks in the S&P 500 Index, which are chosen by Standard & Poor's based on industry representation, liquidity, and stability. The stocks in the S&P 500 Index are not the 500 largest companies, rather the index is designed to capture the returns of many different sectors of the U.S. economy. The Total Return calculation includes the price-plus-gross cash dividend return. Investors cannot directly invest in an index and unmanaged index returns do not reflect any fees, expenses or sales charges.

HYPOTHETICAL PERFORMANCE RESULTS MAY HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM. ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.

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