UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 8-K

Current Report Pursuant to Section 13 or 15(d) of the Securities Exchange Act of 1934

Date of Report (Date of earliest event reported): **November 1, 2026**

GRANT PARK FUTURES FUND LIMITED PARTNERSHIP

(Exact Name of Registrant as Specified in its Charter)

Illinois	**000-50316**	**36-3596839**
(State or other jurisdiction of incorporation)	(Commission file number)	(I.R.S. employer identification no.)

c/o Dearborn Capital Management, L.L.C. **566 W. Adams St, Suite 300** **Chicago, Illinois** (Address of principal executive offices)	**60661** (Zip Code)

Registrant's telephone number, including area code: **(312) 756-4450**

Not Applicable

(Former name or former address, if changed since last report)

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions (See General Instruction A.2 below):

☐ Written communications pursuant to Rule 425 under the Securities Act (17 CFR 230.425)

☐ Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)

☐ Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))

☐ Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))

Indicate by check mark whether the registrant is an emerging growth company as defined in Rule 405 of the Securities Act of 1933 (§230.405 of this chapter) or Rule 12b-2 of the Securities Exchange Act of 1934 (§240.12b-2 of this chapter).

Emerging growth company ☐

If an emerging growth company, indicate by check mark if the registrant has elected not to use the extended transition period for complying with any new or revised financial accounting standards provided pursuant to Section 13(a) of the Exchange Act. ☐

Item 8.01. Other Events.

Grant Park Futures Fund Limited Partnership ("Grant Park" or the "Fund") today announced that, effective November 1, 2026, the advisory contract with one of its Commodity Trading Advisors ("CTAs"), Episteme Capital Partners (UK) LLP (Episteme), has terminated, and it will no longer be acting as a CTA for the Fund. As of September 30, 2026, Episteme was allocated and managed approximately 20% of Grant Park's net assets. The existing CTAs of the Fund (EMC Capital Advisors, LLC, Quantica Capital AG and Sterling Partners Quantitative Investments LLC) will be allocated the Fund's assets that were previously allocated to Episteme.

SIGNATURE

Pursuant to the requirements of the Securities Exchange Act of 1934, the Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

GRANT PARK FUTURES FUND LIMITED PARTNERSHIP

By: Dearborn Capital Management, L.L.C.
its General Partner

Date: November 5, 2026

By: /s/ Maureen O'Rourke
Maureen O'Rourke
Chief Financial Officer