

GRANT PARK MULTI ALTERNATIVE STRATEGIES

Objective: The Fund seeks to provide positive absolute returns.

GPAAX, GPACX, GPAIX, GPANX

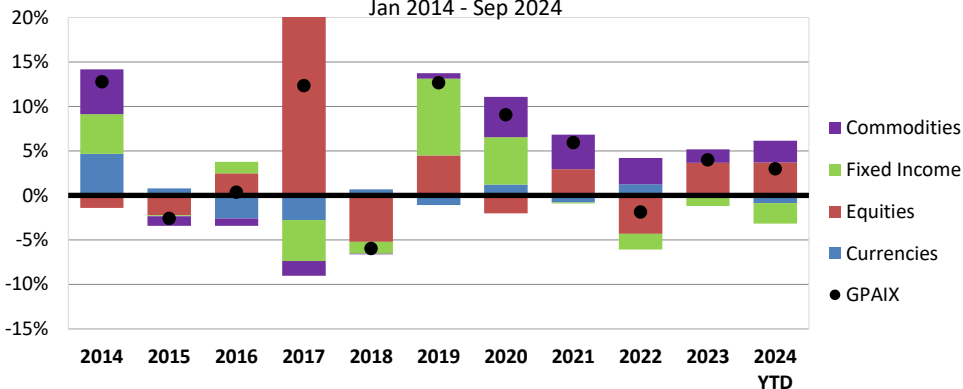
Q3 2024

Diversified Returns. Global Markets. Active Management.

Diversified Sector Returns

GPAIX Performance Attribution by Sector

Jan 2014 - Sep 2024



Investment Philosophy

- Pursue competitive, risk-adjusted returns.
- Maintain low correlations to equity and fixed income investments.
- Operate strict risk management.

Advisor

Dearborn Capital Management, LLC
Since 1989, Dearborn has continuously offered investors liquid alternative investments.

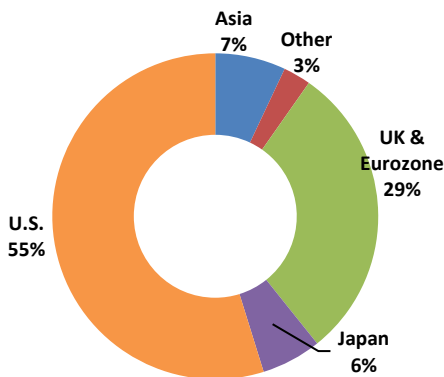
Sub-advisor

EMC Capital Advisors, LLC
Since 1989, EMC has continuously researched, developed, and operated a series of alternative investment programs.

Fund inception: Dec 31, 2013

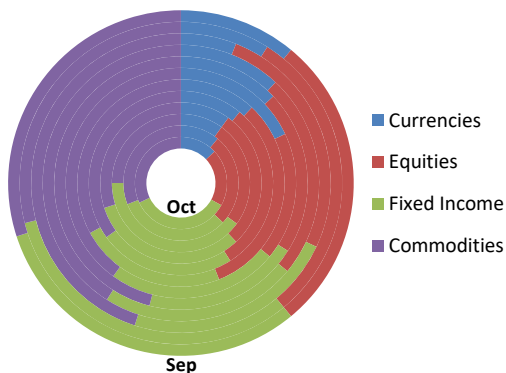
Global Markets

Regional Exposure*
On Sep 30, 2024



Active Management

Sector Exposure by Month*
Oct 2023 – Sep 2024



*Regional and sector exposures change frequently and are reported at month end.
This information should not be considered a recommendation to buy and sell securities.

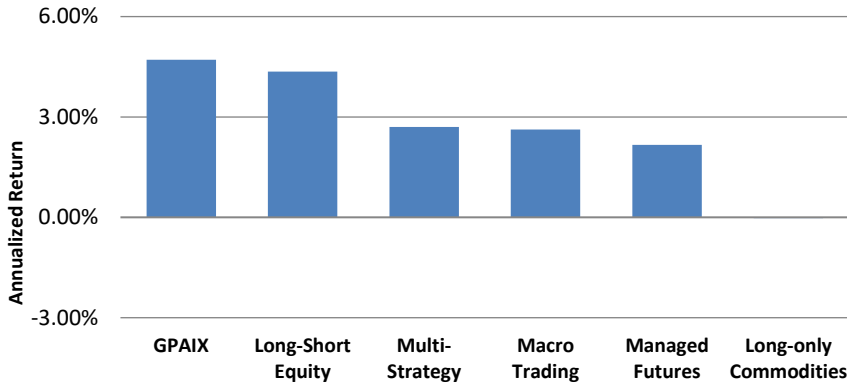
All charts prepared by Dearborn Capital Management. For performance data current to the most recent month end, please call toll-free 855.501.4758 or visit our website, grantparkfunds.com. Current performance may be lower or higher than the performance data quoted above. Past performance is no guarantee of future results. The investment return and principal value of an investment in the Fund will fluctuate so that investors' shares, when redeemed, may be worth more or less than their original cost. The Fund's total annual operating expenses are 1.74%, 2.49%, 1.49%, and 1.74% for Class A, C, I and N respectively. Please review the Fund's prospectus for more information regarding the Fund's fees and expenses, including other share classes.

Low Correlation. Competitive Returns.

Long-term Returns and Diversification

GPAIX vs. Morningstar Alternative Investment Categories

Jan 2014 – Sep 2024



Long-term positive returns and diversification.

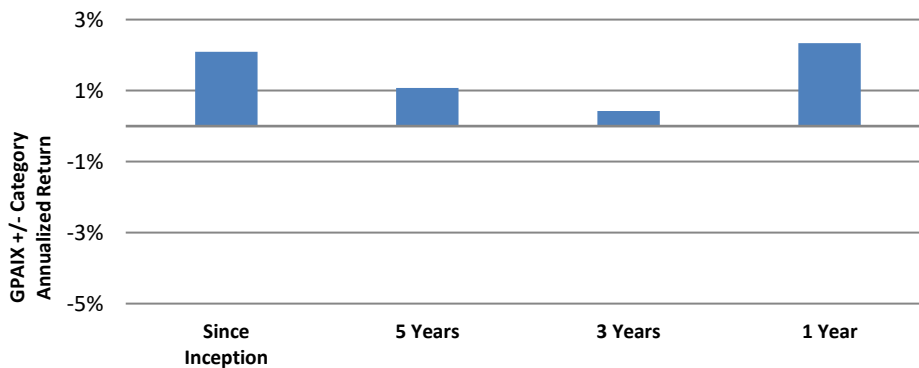
S&P 500 Correlation	GPAIX	Long-Short Equity	Multi-Strategy	Macro Trading	Managed Futures	Long-only Commodities
	0.35	0.97	0.86	0.76	-0.05	0.45

Past performance is no guarantee of future results.

Competitive Performance

GPAIX vs. Morningstar Macro Trading Category

Jan 2014 – Sep 2024



Consistently outperformed category.

Independent returns provided diversification and minimized downside risk.

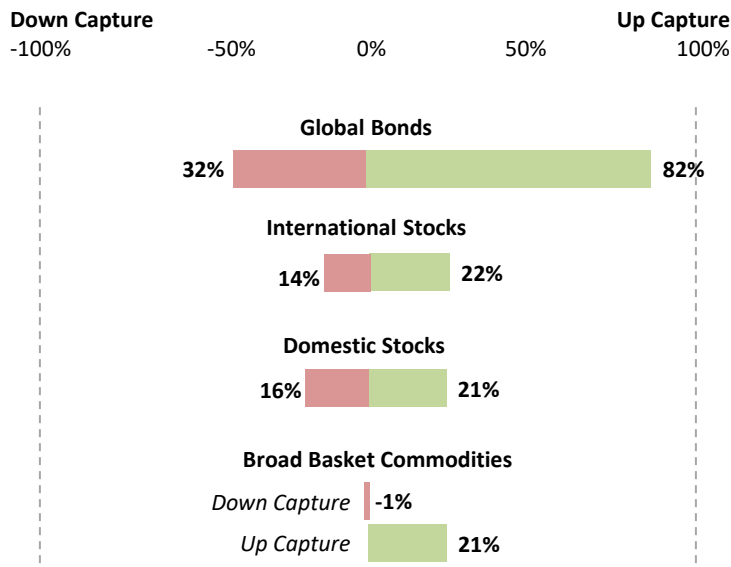
GPAIX Value Quadrant

GPAIX Returns, Volatility, Correlation, and Beta
Jan 2014 – Sep 2024

Attractive Risk-reward		Portfolio Diversification		
Positive Returns		Low Correlation		
		S&P 500	Global Agg*	
5-Year:	+4.42%	5-Year	0.46	0.39
Inception	+4.71%	Inception	0.35	0.41
Low Volatility		Low Beta		
		S&P 500	Global Agg*	
5-Year	5.50%	5-Year	0.14	0.28
Inception	7.20%	Inception	0.17	0.48

Minimized Downside Risk

GPAIX Up/Down Capture vs. bonds, stocks,* and commodities*
Jan 2014 – Sep 2024



*Global bonds: Barclays Global Agg Index; International stocks: MSCI World Index; Domestic Stocks: S&P 500 TR Index; Commodities: Morningstar Broad Basket Commodities

All charts prepared by Dearborn Capital Management. The indices shown are for informational purposes only and are not reflective of any investment. As it is not possible to invest in the indices, the data shown does not reflect or compare features of an actual investment, such as its objectives, costs and expenses, liquidity, safety, guarantees or insurance, fluctuation of principal or return, or tax features. Past performance is no guarantee of future results. Diversification does not assure a profit or protect against loss in a declining market.

