

SECURITIES AND EXCHANGE COMMISSION

FORM 8-K

Current report filing

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FILER

GRANT PARK FUTURES FUND LIMITED PARTNERSHIP

CIK:**845698** | IRS No.: **363596839** | State of Incorpor.:**IL** | Fiscal Year End: **1231**

Type: **8-K** | Act: **34** | File No.: **000-50316** | Film No.: **13702170**

SIC: **6221** Commodity contracts brokers & dealers

Mailing Address

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626 WEST JACKSON BLVD,
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CHICAGO IL 60661*

Business Address

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CHICAGO IL 60661
312-756-4450*

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

FORM 8-K

**Current Report Pursuant to Section 20 or 15(d) of
the Securities Exchange Act of 1934**

Date of Report (Date of earliest event reported): **March 15, 2013**

**GRANT PARK FUTURES FUND
LIMITED PARTNERSHIP**

(Exact Name of Registrant as Specified in its Charter)

Illinois

(State or other jurisdiction
of incorporation)

000-50316

(Commission file
number)

36-3596839

(I.R.S. employer
identification no.)

**c/o Dearborn Capital Management,
L.L.C.
626 West Jackson Blvd., Suite 600
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 20e-4(c) under the Exchange Act (17 CFR 240.20e-4(c))

Item 7.01. Regulation FD Disclosure.

Attached as Exhibit 99.1 is a copy of the Weekly Commentary for the week ended March 15, 2013 of Grant Park Futures Fund Limited Partnership, which is incorporated herein by reference.

Note: the information in this report (including the exhibit) is furnished pursuant to Item 7.01 and shall not be deemed to be “filed” for the purposes of Section 18 of the Securities Exchange Act of 1934 or otherwise subject to the liabilities of that section, or incorporated by reference in any filing under the Securities Act of 1933, as amended, or the Exchange Act, except as shall be expressly set forth by specific reference in such a filing. This report will not be deemed a determination or an admission as to the materiality of any information in the report that is required to be disclosed solely by Regulation FD.

Item 9.01. Financial Statements and Exhibits.

(d) Exhibit

99.1 Weekly Commentary for the Week Ended March 15, 2013

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.

Date: March 19, 2013

By: /s/ Maureen O'Rourke

Maureen O'Rourke
Chief Financial Officer

INDEX TO EXHIBITS

Exhibit

99.1 Weekly Commentary for the Week Ended March 15, 2013

GRANT PARK FUND

Grant Park Fund Weekly Commentary For the Week Ended March 15, 2013

Class	Current Month			Rolling Performance*				Rolling Risk Metrics* (Apr 2008 – Mar 2013)				
	Week ROR	MTD ROR	YTD ROR	1 yr Ann ROR	3 yr Ann ROR	5 yr Ann ROR	10 yr Ann ROR	Annualized ROR	Annualized Standard Deviation	Maximum Drawdown	Sharpe Ratio	Sortino Ratio
A	0.3%	1.7%	0.2%	-4.6%	-3.9%	-3.6%	2.0%	-3.6%	10.7%	-23.6%	-0.3	-0.4
B**	0.3%	1.6%	0.1%	-5.2%	-4.5%	-4.2%	N/A	-4.2%	10.7%	-25.7%	-0.3	-0.5
Legacy 1***	0.3%	1.7%	0.7%	-2.5%	-2.0%	N/A	N/A	-3.1%	10.8%	-18.4%	-0.2	-0.4
Legacy 2***	0.3%	1.7%	0.6%	-2.8%	-2.3%	N/A	N/A	-3.4%	10.7%	-18.9%	-0.3	-0.4
Global 1***	0.3%	1.8%	0.8%	-1.9%	-2.6%	N/A	N/A	-3.9%	10.3%	-17.7%	-0.3	-0.5
Global 2***	0.3%	1.8%	0.7%	-2.1%	-2.8%	N/A	N/A	-4.2%	10.2%	-18.7%	-0.4	-0.5
Global 3***	0.3%	1.7%	0.4%	-3.7%	-4.5%	N/A	N/A	-5.9%	10.3%	-24.0%	-0.5	-0.7
S&P 500 Total Return Index****	0.7%	3.1%	10.0%	13.3%	12.5%	5.7%	8.5%	5.7%	18.9%	-46.4%	0.4	0.4
Barclays Capital U.S. Long Gov Index****	0.5%	-1.9%	-4.1%	5.4%	11.7%	7.9%	7.0%	7.9%	13.3%	-12.3%	0.6	1.1

* Performance metrics are calculated using month-to-date performance estimates. All performance data is subject to verification.

** Units began trading in August 2003.

*** Units began trading in April 2009.

**** Index is unmanaged & is not available for direct investment. Please see Indices Overview (below) for more information. Weekly RORs are calculated using data acquired through Bloomberg.

Portfolio Positions by Sectors and Markets (Two largest positions within each sector)

Sector	Portfolio for A, B and Legacy units					Portfolio for Global units				
	Exposure	Position	Contract	Market Exposure	Position	Exposure	Position	Contract	Market Exposure	Position
COMMODITIES	25%					25%				
Energy	7%	Long	Gasoline Blendstock	2.0%	Long	7%	Long	Gasoline Blendstock	2.0%	Long
			Natural Gas	1.8%	Long			Natural Gas	1.9%	Long
Grains/Foods	11%	Short	Coffee	2.1%	Long	11%	Short	Coffee	2.1%	Long
			Sugar	1.6%	Short			Sugar	1.5%	Short
Metals	7%	Short	Gold	2.5%	Short	7%	Short	Gold	2.5%	Short
			Copper	1.7%	Short			Copper	1.7%	Short
FINANCIALS	75%					75%				
Currencies	27%	Short \$	British Pound	3.1%	Short	27%	Short \$	British Pound	3.0%	Short
			Australian Dollar	2.6%	Long			Australian Dollar	2.7%	Long
Equities	30%	Long	Dax Index	3.7%	Long	30%	Long	Dax Index	3.7%	Long
			E-mini MSCI EM Index	3.3%	Long			E-mini MSCI EM Index	3.2%	Long
Fixed Income	18%	Long	Bunds	4.6%	Long	18%	Long	Bunds	4.6%	Long
			Bobl	2.2%	Long			Bobl	2.2%	Long

Market Commentary (Largest price movements within each sector)

Sector/Market	Commentary
Energy	Natural gas prices rose by 7% because persistent cold weather in the U.S. drove a significant increase in demand. Crude oil prices advanced following the release of better-than-expected jobs data.

Wheat prices rose by more than 4% because of strong export data and increased demand from feed-based meat producers. Soybean prices decreased almost 5% due to improvements in South American production and decreased demand from China, the world's largest soybean consumer.

Metals Gold prices increased over 1% as European investors sought a hedge against inflation. Nickel prices rose by 3% following reports of increased demand for stainless steel in China.

Currencies The Australian dollar rose as an optimistic jobs report weighed on the probability of further interest rate cuts by the Reserve Bank of Australia. The British pound rose after an announcement from the Governor of the Bank of England which suggested delays in further monetary easing.

Equities The Dow Jones Industrial Average continued its longest winning streak since 1996 with gains of over 1%. An upbeat jobs report, which supported optimism about the U.S. economic recovery, drove the extended rally. The Nikkei 225 rallied in excess of 2% due to positive U.S. economic data and the formal approval of the new Bank of Japan Governor and his deputies.

Fixed Income The U.S. Ten-Year Note gained amidst conflicting sentiment regarding the state of the Eurozone debt crisis and a positive jobs report in the U.S. German Bund markets also moved higher as the demand for low-risk assets rose as consumer sentiment in the U.S. was reported to have fallen to its lowest level since December 2011.

ALL PERFORMANCE REPORTED IS NET OF FEES AND EXPENSES. PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. FUTURES TRADING INVOLVES A HIGH DEGREE OF RISK AND IS NOT SUITABLE FOR ALL INVESTORS. FUTURES TRADING INVOLVES A HIGH DEGREE OF RISK, INCLUDING LIQUIDITY RISKS, NO SECONDARY MARKET EXISTS, RESTRICTIONS ON REDEMPTIONS, AND THE RISK OF FOREIGN SECURITIES. THIS DOES NOT CONSTITUTE AN OFFER OF ANY SECURITY FOR SALE. OFFERING BY PROSPECTUS ONLY. INFORMATION IN THIS COMMENTARY IS DRAWN FROM VARIOUS SOURCES THAT ARE DEEMED TO BE RELIABLE. HOWEVER, THE INFORMATION IS NOT AUDITED BY DEARBORN CAPITAL. IN ADDITION, DEARBORN CAPITAL DRAWS UPON THIS INFORMATION TO MAKE ITS OWN ASSUMPTIONS WHICH COULD BE CONSIDERED DEARBORN CAPITAL'S OPINION. DEARBORN CAPITAL BELIEVES THAT ANY SUCH STATEMENTS OF OPINION HAVE A REASONABLE BASIS IN FACT.

Performance Chart

Barclays Capital U.S. Long Government Index (formerly Lehman Brothers U.S. Government Index: Long Subset): A benchmark comprised of the Barclays Capital U.S. Treasury and U.S. Agency indices. The U.S. Long Government Index includes Treasuries (public obligations of the U.S. Treasury that have remaining maturities of more than ten years) and U.S. agency debentures (publicly issued debt of U.S. Government agencies, quasi-federal corporations, and corporate or foreign debt guaranteed by the U.S. Government). The U.S. Government Index is a component of the Barclays Capital U.S. Government Index.

Compounded Annualized Rate of Return (ROR): 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 and Poor's 500 Total Return Index (S&P 500 Index): A weighted index of the 500 stocks in the S&P 500 Index, which are chosen by Standard and 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.

Risk Metrics Chart

Drawdown: A drawdown is any losing period during an investment's performance history. It is defined as the percent retrenchment from an equity peak to an equity valley. Maximum drawdown is simply the largest percentage drawdown that has occurred during the specified time frame. Grant Park's drawdowns are computed based on month-end equity values.

Sharpe Ratio: A return/risk measure defined as the average incremental return of an investment over the risk free rate.

Sortino Ratio: A ratio developed to differentiate between good and bad volatility. The calculation provides a risk-adjusted measure of performance without penalizing for upward price changes.

Standard Deviation: Measures the dispersal or uncertainty in a random variable (in this case, investment returns). It measures the degree of variation of returns around the mean, or average, return. The higher the volatility of the investment returns, the higher the standard deviation will be. For this reason, standard deviation is often used as a measure of investment risk.

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