

Mail Stop 4561

February 12, 2009

David M. Kavanagh  
Chief Executive Officer  
555 West Jackson Blvd, Suite 600  
Chicago, IL 60661

**Re: Grant Park Futures Fund Limited Partnership  
Form 10-K for Year Ended December 31, 2007  
Form 10-Q for Quarter Ended March 31, 2008, June 30, 2008, and  
September 30, 2008  
File No. 000-50316**

Dear Mr. Kavanagh:

We have completed our review of your Form 10-K and related filings and do not, at this time, have any further comments.

You may contact Yolanda Crittendon, Staff Accountant, at (202) 551-3472, or the undersigned at (202) 551-3414 if you have questions.

Sincerely,

Jorge Bonilla  
Senior Staff Accountant