

Modern Slavery Act Transparency Statement

GENERAL STATEMENT

This statement is made by AlphaGrep UK Limited (“AlphaGrep” or the “Firm”) pursuant to section 54(1) of the Modern Slavery Act 2015 (the “Act”). This constitutes AlphaGrep’s modern slavery statement for the financial year ended 31st December 2023.

The Firm is part of the AlphaGrep group. AlphaGrep is a systematic, multi-strategy global asset management and research firm. The Firm is structured to act as an alternative investment fund manager for one or more alternative investment funds (each, a “Fund”). In addition to offering asset management services to the Fund(s), the Firm also provides research and other ancillary services to other AlphaGrep group entities. The Firm is authorised and regulated by the Financial Conduct Authority (“FCA”) and is subject to the requirements of the FCA Rules.

Under the Act modern slavery means “slavery, servitude, and forced or compulsory labour” and “human trafficking”. References to modern slavery in this statement have the same meaning. The Firm acknowledges the importance of compliance with the Act and its purpose to stop modern slavery. The Firm is committed to conducting its business with integrity and without modern slavery in either the business or its supply chains and to being transparent in its approach, in compliance with the Firm’s obligations under the Act. The Firm has reviewed the requirements of the Act, and the Firm considers the risk of modern slavery within its business and supply chain to be low. The Firm is committed to ensuring that its business is fully compliant with the requirements of the Act and to taking appropriate steps designed to ensure there is no modern slavery in its supply chain or in any part of its business. The Firm expects its suppliers to comply with applicable laws and regulations in conducting their businesses.

STEPS THE FIRM HAS TAKEN TO ADDRESS THE ACT FOR THE FINANCIAL YEAR ENDED 31 DECEMBER 2023

- *Staff Training:* The Firm ensures that its people are trained in its business standards and culture, ensuring the effective implementation of policies and procedures. Specifically, our staff undergo comprehensive training on various human rights issues, such as discrimination, harassment, money laundering, economic sanctions, bribery, and corruption. Staff members must report behaviours that do not comply with internal procedures and applicable laws and regulations.
- *Firm Culture and Values:* The Firm’s code of conduct is intricately integrated into its Compliance Manual, with all staff members required to complete a Compliance Manual attestation annually. The Firm firmly believes that its code of conduct, employment practices, policies, and procedures are designed to be fair, transparent, and promote

a positive working environment for all colleagues. The code of conduct is established to uphold the principles of ethics, integrity, trust, honesty, fairness, and respect to the highest degree. Staff members undergo regular training on the Firm's compliance policies, culture, and values to ensure alignment with our corporate ethos.

- **Policies and Procedures:** AlphaGrep has various policies and procedures in place to ensure adherence to applicable laws and regulations, including in relation to recruitment and employment, whistleblowing, discrimination and harassment, bribery and corruption, money laundering and escalation of issues. Appropriate due diligence is also undertaken when on-boarding vendors and suppliers with an expectation that all providers adhere to relevant laws.
- **Supply Chain Review:** As a financial services firm, the Firm is operated by a highly skilled and professional workforce and has a limited supply chain. Having reviewed the requirements of the Act with regard to its business, the Firm considers the risk of modern slavery within its business or supply chain to be low. The goods and services the Firm purchases in connection with the provision of the Firm's asset management and research services are limited to areas such as professional services, real estate, facility management, office equipment, software and catering in the UK.

The effectiveness of the steps taken to ensure there is no modern slavery in the business or supply chain of the Firm will be kept under periodic review. The Firm will periodically review and, as appropriate, update this statement.

This statement was approved by the Firm's board of directors in July 2024.