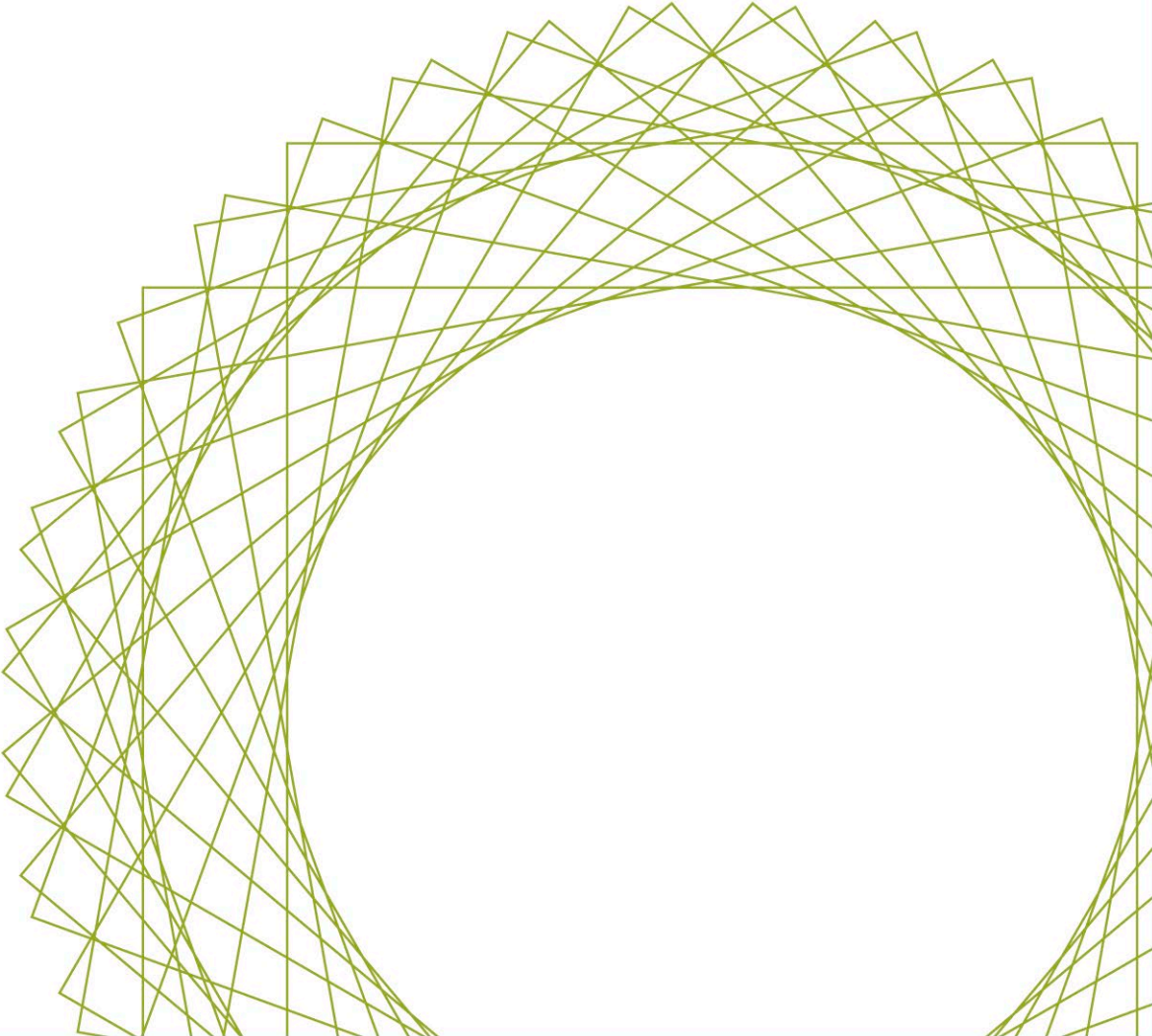


GSA Capital Partners LLP

Modern Slavery Statement
2019





GSA Capital Partners LLP – Modern Slavery Statement

This statement has been prepared by GSA Capital Partners LLP on its behalf and on behalf of other relevant group entities (“GSA”) in accordance with section 54 of the Modern Slavery Act, 2015 (“the Act”). It sets out the steps GSA will take to detect and prevent modern slavery within its organisation.

GSA Capital Partners LLP is an FCA-registered Alternative Investment Fund Manager, founded in 2005 and currently employing approximately 200 staff globally. GSA manages a number of absolute return investment strategies focused on systematic trading across liquid markets globally.

GSA operates in the financial services sector and employs predominantly highly skilled staff. All staff hired are subject to comprehensive background checks which are intended to highlight any problematic issues that may require further investigation. GSA’s clients are all professional institutions, day-to-day business transactions do not, for the most part, include any physical buying or selling of goods. GSA’s supply chain primarily consists of intangible goods such as financial trading and clearing services via electronic platforms, supplied to GSA by regulated trading counterparties, exchanges, software providers and data vendors.

Given these factors, GSA considers its business, employees and supply chain to be at low risk from modern slavery. However, it acknowledges the risk of modern slavery within certain elements of its supply chain, such as providers of routine cleaning, catering and security services, where work is outsourced to third parties and whom might deploy lower skilled workers to provide GSA with the required services.

GSA is committed to tackling modern slavery and will therefore endeavour to avoid doing any business with any entity that participates in modern slavery or forced servitude; it will monitor its suppliers and take action where appropriate if it appears there has been a breach of the Act.

GSA has made relevant staff aware of its position on modern slavery and the requirements of the Act. GSA will periodically review its policy.

GSA Capital Partners LLP’s Management Committee has approved this statement on 28 March 2019.

Tim Kuschill
General Counsel