

BlueCrest Capital Management (UK) LLP / BC Capital Management Services Limited UK Modern Slavery Act: Slavery and Human Trafficking Statement (“Statement”)

The Modern Slavery Act 2015 (the “Act”) addresses the role of businesses in preventing modern slavery in their supply chains and organisations. To comply with the Act, BlueCrest Capital Management (UK) LLP (“BCMUKLLP”) and its affiliate BC Capital Management Services Limited (“BCMSL”) must publish a slavery and human trafficking statement (the “Statement”) for each financial year. This is the Statement relating to the **financial year ended 31 March 2026** for each of BCMUKLLP and BCMSL (referred to together as “BlueCrest” for the purposes of this Statement).

BlueCrest is committed to helping combat slavery and human trafficking. BlueCrest seeks to ensure that BlueCrest’s own business and its supply chains are free from slavery and human trafficking, and BlueCrest will not knowingly deal with any organisation that is connected with slavery or human trafficking.

Organisation, Business Model and Supply Chains

BCMUKLLP is a UK-based investment manager involved in the business of investment management for its affiliated entities. BCMUKLLP has a number of non-UK affiliates which do not conduct business in the UK. BCMUKLLP’s UK affiliate BCMSL provides services, including staffing services, to BCMUKLLP. BlueCrest has around 250 staff in its office in London.

BlueCrest consumes various services including research and data services, technology services, data centre services, services of financial exchanges and financial market platforms and services offered by banks and broker dealers.

For the day-to-day running of its office, BlueCrest engages the services of suppliers including office cleaning staff for day and evening shifts, caterers, couriers, food, drink and plant suppliers, waste management services and building and equipment maintenance.

Risk Assessment

The compliance team works with human resources and facilities to assess the risk of modern slavery within its business and provide senior level oversight of BlueCrest’s systems and controls.

BlueCrest evaluates suppliers on an ongoing basis using criteria such as the types of services provided and the location from which services are provided, and a risk assessment is conducted when onboarding any new supplier.

As part of a group engaged in the business of investment management with no external investors and taking into account the types of instruments primarily invested in and traded, BlueCrest considers that there is a low risk of modern slavery or human trafficking within its investment management business. The risk is also low in respect of the majority of service providers to BlueCrest.

However, BlueCrest has identified that some parts of its supply chain could pose a greater potential risk of the use of enslaved labour/slavery and human trafficking. The suppliers of products and services that may pose a higher risk involve those employing unskilled staff, those that use sub-contractors of varying size and location, and staff involved in certain businesses including cleaning,

catering, office and building maintenance, waste disposal / recycling, landscaping, and courier services.

Due Diligence

BlueCrest hires full-time and part-time staff and contractors through its human resources department. All direct staff of BlueCrest are subject to background checks to ensure they have the right to work and are appropriate applicants. As part of the onboarding process, staff are required to provide verification of identity, references and are subject to criminal records and other checks. A number of policies apply to direct staff such as a grievance procedure and a whistleblowing policy, which are handled by the human resources team.

BlueCrest has a thorough onboarding process for suppliers which is managed by the procurement and compliance teams, including checks to see whether suppliers have been named in negative press associated with their business. BlueCrest expects its suppliers to have controls in place against the use of labour subject to slavery or human trafficking and the firm requires Modern Slavery Statements from higher risk suppliers. Where full-time sub-contracted cleaning staff are employed on BlueCrest premises, such staff all receive at, or above, the London Living Wage. Catering staff on premises are also paid above the London Living Wage.

Training

BlueCrest provides annual training on modern slavery for key stakeholders in the business including senior management, procurement, facilities, compliance, legal and human resources staff. The training provides an outline of the legislation regarding modern slavery, an overview of risk factors, particular high-risk areas in the BlueCrest supply chain and signs that may indicate modern slavery, links to additional external content and signposting to the Modern Slavery Helpline.

Monitoring and Evaluation

BlueCrest continues to review its systems and controls around modern slavery, including staff training and engagement with suppliers, to ensure that these are effective.

Statement Review and Approval

This Statement was approved on the date stated next to the signature below, by the directors of BC Capital Management Services Limited and the board/designated members on behalf of the members of BlueCrest Capital Management (UK) LLP.

Signed: PETER COX

Date: 22 September 2026

Director, BCMSL

Board Member and Designated Member, BCMUKLLP