

## **Rokos Capital Management LLP**

### **Modern Slavery Transparency Statement**

The Modern Slavery Act 2015 (the “Act”) seeks to address the role of businesses in preventing modern slavery from occurring in their supply chains and organisations. This statement constitutes the slavery and human trafficking statement required by Section 54 of the Act, for the financial year ending 31 March 2019 and the following period prior to publication of this statement for Rokos Capital Management LLP (“RCM”) and other relevant group companies (together “Rokos Capital”).

#### ***Organisational structure***

RCM is a limited liability partnership incorporated in England and Wales and regulated in the United Kingdom by the Financial Conduct Authority. RCM’s sole business is investment management. Rokos Services (UK) Limited provides certain services to RCM in the United Kingdom and is included within the ambit of this statement.

#### ***Policy on Slavery and Human Trafficking***

It is Rokos Capital’s policy not to tolerate modern slavery or servitude, forced labour, or human trafficking as contemplated by the Act (“Modern Slavery”) and to seek to ensure our business, employment arrangements and supply chains are free from Modern Slavery. Rokos Capital will continue to implement and enforce systems and controls to minimise, as far as possible, the risk of Modern Slavery taking place anywhere in our business or supply chains and to seek to ensure that our suppliers adopt similar practices and do not engage with any organisations connected with Modern Slavery in any way.

#### ***Approach to Modern Slavery Act***

##### **Our supply chain**

Rokos Capital has applied a risk-based approach to reviewing its supply chain. We have reviewed the supply arrangements that we consider to pose the highest risk of Modern Slavery, taking into account qualitative factors including particular industry risk, sector risk and geographical risk. Our supply chain is primarily comprised of institutional financial firms, financial data providers and information technology service companies that employ highly skilled labour in developed financial markets where we assess the risk of Modern Slavery in such supply chains to be low. We also have a low level of exposure to manufactured goods. We also receive services for certain non-core functions (for example office, catering, construction and building facilities services) that may pose a higher risk and where we consider further due diligence is required (“Relevant Suppliers”). We will continue to assess the risks associated with our supply chain and expand the scope of our focus, as necessary.

##### **Due diligence and communication with Relevant Suppliers**

In response to the Act, Rokos Capital enhanced its onboarding and review procedures in respect of its material suppliers, including all Relevant Suppliers, to include searches of publicly available information on such suppliers to confirm their good standing and flag any potential risks on non-compliance with the Act or other reputational concerns. We will contact Relevant Suppliers and other any other suppliers that have been flagged followed our due diligence review, to explain our zero tolerance policy with respect to Modern Slavery, and seek confirmation such suppliers have taken steps to comply with applicable slavery and human trafficking laws and ensure such practices are not part of their business or supply chains (including, where available, reviewing their Modern Slavery transparency statements and requesting other evidence of compliance such as copies of relevant certifications and policies). As a minimum, we expect all our suppliers and their supply chain to comply with all applicable laws and regulations in the conduct of their business, but in addition believe that our suppliers should meet appropriate standards with respect to labour practices



and treatment. Any concerns with respect to Modern Slavery amongst our suppliers or their supply chains would be escalated to senior management and, where appropriate, Rokos Capital will consider termination or non-renewal of supplier relationships.

#### **Our Staff**

Rokos Capital has over 150 employees and independent contractors and consultants who perform business and non-core functions. The majority of our staff carry out highly-skilled activities and therefore the risk of these workers being subject to Modern Slavery is low. The firm has a full time Human Resources department whose role includes oversight of staff well-being and promoting high standards of health and safety at work. The firm has zero tolerance for Modern Slavery in any of its recruitment or employment arrangements. Rokos Capital's staff are also protected by relevant laws and regulations, which are fully reflected in the firm's policies and procedures. We only use reputable recruitment firms when hiring staff and our standard terms with recruitment firms have been updated to incorporate representations seeking to mitigate the risk of Modern Slavery.

#### **Policies and Training**

Rokos Capital maintains existing policies which we consider relevant to the detection and protection of Modern Slavery including Vendor/Supplier Onboarding Procedures, a Staff Handbook, Whistleblowing Policy and Anti-bribery and Anti-money laundering policies.

Rokos Capital's staff receive training on a variety of areas including, but not limited to, money laundering, bribery, corruption and whistleblowing. They are reminded and encouraged to identify potential violations and report behaviour that does not comply with internal policies and external regulations and laws. In future, based on responses received from supplier due diligence and our assessment of risk levels, we will consider whether it would be appropriate to increase training for those staff whose responsibilities include purchasing and procurement of suppliers.

#### ***Approval Procedure and Publication***

This statement has been approved by Rokos Capital's senior management. We will continue to engage with our staff and suppliers to raise awareness and take such further steps as we consider necessary to ensure Modern Slavery is not taking place in our business or our supply chain.