

Firm: Davidson Kempner European Partners, LLP (the Firm)
 Calendar Year Disclosure Period: 1 January 2020 to 31 December 2020
 Date: 30 April 2021

ESMA Table 2-Indirect Execution					
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Class of Instrument	Equities (Total)				
Notification if <1 average trade per business day in the previous year	NO				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
Credit Suisse International and affiliates; LEI = E58DKGMJYYJLN8C3868	19.85	10.77	n/a	n/a	n/a
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	12.81	19.14	n/a	n/a	n/a
J.P. Morgan Securities PLC and affiliates; LEI = K6QOW1PS1L1O4IQL9C32	5.94	4.90	n/a	n/a	n/a
Merrill Lynch International and affiliates; LEI = GGDZP1UYGU9STUHRDP48	5.65	3.36	n/a	n/a	n/a
Jefferies International Limited and affiliates; LEI = S5THZMDUJCTQZBTRV198	5.39	3.94	n/a	n/a	n/a

ESMA Table 2-Indirect Execution					
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Class of Instrument	Equities (Band 1&2) (liquidity band 1 and 2 from 0 to 79 trades per day)				
Notification if <1 average trade per business day in the previous year	NO				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
Credit Suisse International and affiliates; LEI = E58DKGMJYYJLN8C3868	13.70	7.35	n/a	n/a	n/a
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	13.17	30.29	n/a	n/a	n/a
Soc Gen; LEI = O2RNE8IBXP4R0TD8PU41	10.00	2.65	n/a	n/a	n/a
JONES Trading and affiliates; LEI = 213800DIYIKDWRCFOC55	8.28	4.12	n/a	n/a	n/a
Goodbody; LEI = 635400IL71G3XS57OE16	7.20	1.18	n/a	n/a	n/a

ESMA Table 2-Indirect Execution					
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Class of Instrument	Equities (Band 3&4) (liquidity bands 3 and 4 from 80 to 1999 trades per day)				
Notification if <1 average trade per business day in the previous year	NO				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
Credit Suisse International and affiliates; LEI = E58DKGMJYYJLN8C3868	22.42	18.10	n/a	n/a	n/a
Berenberg; LEI = 529900UC2OD7I124Z667	11.91	4.98	n/a	n/a	n/a
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	8.65	17.65	n/a	n/a	n/a
Jefferies International Limited and affiliates; LEI = S5THZMDUJCTQZBTRV198	7.20	4.30	n/a	n/a	n/a
Posit; LEI = 549300346EFUPFCXJT79	6.02	11.09	n/a	n/a	n/a

ESMA Table 2-Indirect Execution					
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Class of Instrument	Equities (Band 5&6) (liquidity bands 5 and 6 from 2000 trades per day)				
Notification if <1 average trade per business day in the previous year	NO				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
Credit Suisse International and affiliates; LEI = E58DKGMJYYJLN8C3868	19.45	10.04	n/a	n/a	n/a
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	13.96	18.88	n/a	n/a	n/a
J.P. Morgan Securities PLC and affiliates; LEI = K6QOW1PS1L1O4IQL9C32	5.94	5.08	n/a	n/a	n/a
Merrill Lynch International and affiliates; LEI = GGDZP1UYGU9STUHRDP48	5.38	3.79	n/a	n/a	n/a
Jefferies International Limited and affiliates; LEI = S5THZMDUJCTQZBTRV198	5.35	3.83	n/a	n/a	n/a

ESMA Table 2-Indirect Execution					
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Class of Instrument	Equities (Uncategorised) (no ESMA data available for 2020)				
Notification if <1 average trade per business day in the previous year	YES				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
Credit Suisse International and affiliates; LEI = E58DKGMJYYJLN8C3868	25.71	9.04	n/a	n/a	n/a
Merrill Lynch International and affiliates; LEI = GGDZP1UYGU9STUHRDP48	20.08	4.82	n/a	n/a	n/a
Davidson Kempner Asia Limited; LEI = 549300IFRQ0X4OL3T15	8.97	7.83	n/a	n/a	n/a

ESMA Table 2-Indirect Execution	-				
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	7.96	4.22	n/a	n/a	n/a
JONES Trading and affiliates; LEI = 213800DIYKDWRCFOCS5	7.45	4.22	n/a	n/a	n/a

ESMA Table 2 - Direct Execution	-				
Class of Instrument	Equities - Securities Financing Transactions				
Notification if <1 average trade per business day in the previous year	NO				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	74.47	79.61			
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	17.64	13.69			
Merrill Lynch International and affiliates; LEI = GGDZP1UYGU9STUHRDP48	4.72	4.47			
Barclays Capital Securities Limited and affiliates; LEI = K9WDOH4D2PYBSLSOB484	3.16	2.23			

ESMA Table 2 - Indirect Execution	-				
Class of Instrument	Contracts for Difference				
Notification if <1 average trade per business day in the previous year	NO				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	40.16	10.61	n/a	n/a	n/a
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPFQFN3BB653	15.56	8.60	n/a	n/a	n/a
Merrill Lynch International and affiliates; LEI = GGDZP1UYGU9STUHRDP48	6.78	3.05	n/a	n/a	n/a
Credit Suisse International and affiliates; LEI = ES8DKGMJYYJLN8C3868	6.08	6.31	n/a	n/a	n/a
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	4.83	12.72	n/a	n/a	n/a

ESMA Table 2 - Direct Execution	-				
Class of Instrument	Equity Derivatives				
Notification if <1 average trade per business day in the previous year	YES				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	100.00	100.00	n/a	n/a	n/a

ESMA Table 2 - Direct Execution	-				
Class of Instrument	Currency Derivatives				
Notification if <1 average trade per business day in the previous year	NO				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	38.02	43.02	n/a	n/a	n/a
Citigroup Global Markets Limited and affiliates; LEI = XKZZ2JZF41MRHTR1V493	31.27	28.82	n/a	n/a	n/a
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPFQFN3BB653	18.80	13.01	n/a	n/a	n/a
HSBC BANK PLC and affiliates; LEI = MP615ZYZBEU3UXPYFY54	6.18	9.84	n/a	n/a	n/a
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	5.73	5.31	n/a	n/a	n/a

ESMA Table 3 - Direct Execution	-				
Class of Instrument	Debt Instruments Bonds				
Notification if <1 average trade per business day in the previous year	NO				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	13.34	9.82	n/a	n/a	n/a
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	12.11	10.30	n/a	n/a	n/a
Barclays Capital Securities Limited and affiliates; LEI = K9WDOH4D2PYBSLSOB484	11.93	12.34	n/a	n/a	n/a
Jefferies International Limited and affiliates; LEI = S5THZMDUJCTQZBTRV198	11.03	9.70	n/a	n/a	n/a
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPFQFN3BB653	9.77	9.94	n/a	n/a	n/a

ESMA Table 3 - Indirect Execution	-				
Class of Instrument	Debt Instruments Bonds				
Notification if <1 average trade per business day in the previous year	NO				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
Davidson Kempner Asia Limited; LEI = 549300IFRQX4OL3T15	60.06	72.48	n/a	n/a	n/a
Davidson Kempner Capital Management LP (affiliate); LEI = 549300E9FFP584S20Y95	39.94	27.52	n/a	n/a	n/a

ESMA Table 2 - Direct Execution	-					
Class of Instrument	Bonds - Securities Financing Transactions					
Notification if <1 average trade per business day in the previous year	YES					
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume traded as a percentage of total in that class		Proportion of orders executed as percentage of total in that class		Proportion of orders executed as percentage of total in that class	
Barclays Capital Securities Limited and affiliates; LEI = K9WDOH4D2PYBSLSOB484	92.07		90.91			
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4QL9C32	7.93		9.09			

ESMA Table 2 - Direct Execution	-					
Class of Instrument	Securitized Derivatives					
Notification if <1 average trade per business day in the previous year	YES					
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class		Proportion of orders executed as percentage of total in that class		Percentage of directed orders	
BNP Paribas and affiliates; LEI = ROMUWSFPU8MPRO8K5P83	59.04		6.67		n/a	
Citigroup Global Markets Limited and affiliates; LEI = XKZ22JZF41MRHTR1V493	15.52		13.33		n/a	
Nomura; LEI = DGQCSV2PHVF7I2743539	9.69		13.33		n/a	
Barclays Capital Securities Limited and affiliates; LEI = K9WDOH4D2PYBSLSOB484	5.65		13.33		n/a	
OCTO FINANCES	4.91		6.67		n/a	

ESMA Table 2 - Indirect Execution	-					
Class of Instrument	Securitized Derivatives					
Notification if <1 average trade per business day in the previous year	YES					
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class		Proportion of orders executed as percentage of total in that class		Percentage of directed orders	
Davidson Kempner Asia Limited; LEI = 549300IXFRQX4OL3T15	100.00		100.00		n/a	

ESMA Table 2 - Direct Execution	-					
Class of Instrument	Commodities derivatives and emission allowances Derivatives					
Notification if <1 average trade per business day in the previous year	YES					
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class		Proportion of orders executed as percentage of total in that class		Percentage of directed orders	
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	89.31		35.71		n/a	
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPFNF3BB653	10.19		28.57		n/a	
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4QL9C32	0.50		3.57		n/a	
Credit Suisse International and affiliates; LEI = E58DKGMJYYJLN8C3868	0.01		32.14		n/a	

ESMA Table 2 - Direct Execution	-					
Class of Instrument	Credit Derivatives					
Notification if <1 average trade per business day in the previous year	YES					
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class		Proportion of orders executed as percentage of total in that class		Percentage of directed orders	
Barclays Capital Securities Limited and affiliates; LEI = K9WDOH4D2PYBSLSOB484	92.20		83.33		n/a	
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	4.98		5.56		n/a	
Credit Suisse International and affiliates; LEI = E58DKGMJYYJLN8C3868	2.82		11.11		n/a	

ESMA Table 2 - Indirect Execution	-					
Class of Instrument	Credit Derivatives					
Notification if <1 average trade per business day in the previous year	YES					
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class		Proportion of orders executed as percentage of total in that class		Percentage of directed orders	
Davidson Kempner Asia Limited; LEI = 549300IXFRQX4OL3T15	100.00		100.00		n/a	

ESMA Table 2 - Direct Execution	-					
Class of Instrument	Exchange Traded Products					
Notification if <1 average trade per business day in the previous year	YES					
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class		Proportion of orders executed as percentage of total in that class		Percentage of directed orders	
Kyte Broking Limited; LEI = 12U7M6R6N6PXYJ6V0C83	100.00		100.00		n/a	