

Firm: Davidson Kempner European Partners, LLP (the Firm)
 Calendar Year Disclosure Period: 1 January 2019 to 31 December 2019
 Date: 30 June 2020

ESMA Table 2-Indirect Execution						
-						
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	
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	13.84	16.37	n/a	n/a	n/a	
J.P. Morgan Securities PLC and affiliates; LEI = K6QOW1PS1L1O4IQL9C32	9.94	6.24	n/a	n/a	n/a	
Credit Suisse International and affiliates; LEI = E58DKGMJYYJLN8C3868	9.61	10.06	n/a	n/a	n/a	
Liquidnet Europe Limited & Affiliates; LEI = 213800ZIRB79BE5XQM68	8.43	6.99	n/a	n/a	n/a	
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPF6FNF3BB653	6.15	2.63	n/a	n/a	n/a	

ESMA Table 2-Indirect Execution						
-						
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	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	
Davidson Kempner Capital Management LP (affiliate); LEI = 549300E9FFP584S20Y95	19.15	10.13	n/a	n/a	n/a	
UBS Limited and affiliates; LEI = REYPIEJN7XZHSUION355	15.04	12.03	n/a	n/a	n/a	
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	12.16	25.95	n/a	n/a	n/a	
J.P. Morgan Securities PLC and affiliates; LEI = K6QOW1PS1L1O4IQL9C32	11.53	12.66	n/a	n/a	n/a	
Credit Suisse International and affiliates; LEI = E58DKGMJYYJLN8C3868	8.06	4.43	n/a	n/a	n/a	

ESMA Table 2-Indirect Execution						
-						
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	19.71	21.10	n/a	n/a	n/a	
Liquidnet Europe Limited & Affiliates; LEI = 213800ZIRB79BE5XQM68	13.71	10.14	n/a	n/a	n/a	
Citigroup Global Markets Limited and affiliates; LEI = XKZZ2JZF41MRHTR1V493	11.15	3.85	n/a	n/a	n/a	
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	10.33	22.11	n/a	n/a	n/a	
J.P. Morgan Securities PLC and affiliates; LEI = K6QOW1PS1L1O4IQL9C32	9.66	9.13	n/a	n/a	n/a	

ESMA Table 2-Indirect Execution						
-						
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	
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	15.56	14.51	n/a	n/a	n/a	
J.P. Morgan Securities PLC and affiliates; LEI = K6QOW1PS1L1O4IQL9C32	9.88	5.22	n/a	n/a	n/a	
Liquidnet Europe Limited & Affiliates; LEI = 213800ZIRB79BE5XQM68	7.50	6.28	n/a	n/a	n/a	
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPF6FNF3BB653	7.28	2.79	n/a	n/a	n/a	
Olivetree Financial Limited & Affiliates; LEI = 213800WJG33TNCVFZK61	6.41	8.45	n/a	n/a	n/a	

ESMA Table 2-Indirect Execution						
-						
Class of Instrument	Equities (Uncategorised) (no ESMA data available for 2019)					
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	
Davidson Kempner Capital Management LP (affiliate); LEI = 549300E9FFP584S20Y95	78.19	40.91	n/a	n/a	n/a	
RBC EUROPE LIMITED & AFFILIATES; LEI=TXDSU465XBWIG8G8E98	17.72	40.91	n/a	n/a	n/a	
Piper Sandler Ltd & Affiliates; LEI = 2138008LHD1TOYE4JE90	2.93	4.55	n/a	n/a	n/a	
Liquidnet Europe Limited & Affiliates; LEI = 213800ZIRB79BE5XQM68	0.59	4.55	n/a	n/a	n/a	
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	0.56	9.09	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	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
Deutsche Bank AG and affiliates; LEI = 7LTFWZYICNSX8D621K86	63.50	80.00
Merrill Lynch International and affiliates; LEI = GGDZP1UYGU9STUHRDP48	30.22	7.62
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	3.83	4.76
Barclays Capital Securities Limited and affiliates; LEI = K9WDOH4D2PYBSLSOB484	2.45	7.62

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
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPFQFN3BB653	17.17	7.83	n/a	n/a	n/a
Merrill Lynch International and affiliates; LEI = GGDZP1UYGU9STUHRDP48	11.33	4.55	n/a	n/a	n/a
Davidson Kempner Asia Limited; LEI = 549300IXFRQX4OL3T15	11.08	10.65	n/a	n/a	n/a
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	7.78	4.13	n/a	n/a	n/a
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	6.46	5.17	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	97.10	66.67	n/a	n/a	n/a
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPFQFN3BB653	2.90	29.17	n/a	n/a	n/a
Credit Suisse International and affiliates; LEI = E58DKGMJYYJLN8C3868	0.00	4.17	n/a	n/a	n/a
			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
Citigroup Global Markets Limited and affiliates; LEI = XKZ2ZJZF41MRHTR1V493	40.31	31.28	n/a	n/a	n/a
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	22.71	10.36	n/a	n/a	n/a
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	22.12	36.65	n/a	n/a	n/a
HSBC BANK PLC and affiliates; LEI = MP6I5ZYZBEU3UXPYFY54	10.55	16.01	n/a	n/a	n/a
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPFQFN3BB653	4.31	5.71	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
Citigroup Global Markets Limited and affiliates; LEI = XKZ2ZJZF41MRHTR1V493	17.90	14.91	n/a	n/a	n/a
Jefferies International Limited and affiliates; LEI = S5THZMDUJCTQZBTRV198	12.44	11.02	n/a	n/a	n/a
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	9.18	9.40	n/a	n/a	n/a
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	8.85	5.67	n/a	n/a	n/a
Barclays Capital Securities Limited and affiliates; LEI = K9WDOH4D2PYBSLSOB484	8.12	7.29	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 Capital Management LP (affiliate); LEI = 549300E9FFP584S20Y95	53.49	24.48	n/a	n/a	n/a
Davidson Kempner Asia Limited; LEI = 549300IXFRQX4OL3T15	46.51	75.52	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	
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L104IQL9C32	40.76		25.74			
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	19.02		15.44			
Barclays Capital Securities Limited and affiliates; LEI = K9WDOH4D2PYBSLSOB484	17.28		22.06			
BNP Paribas and affiliates; LEI = ROMUWSFP8MPRO8K5P83	13.07		20.59			
Credit Suisse International and affiliates; LEI = E58DKGMJYYJLN8C3868	6.36		13.24			

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 passive orders	
UniCredit Bank AG & Affiliates; LEI = 2ZCNR8UK83OBTEK2170	31.66		14.29		n/a	
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPF6FNF3BB653	31.47		14.29		n/a	
Citigroup Global Markets Limited and affiliates; LEI = XKZZ2JZF41MRHTR1V493	21.15		14.29		n/a	
Exane Limited & Affiliates; LEI = 213800SH9MTNZQJKP526	15.73		14.29		n/a	
The Relevant Issuer	0.00		42.86		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 passive orders	
Davidson Kempner Asia Limited; LEI = 549300IXFRQ0X4OL3T15	100.00		100.00		n/a	
					n/a	

ESMA Table 2 - Direct Execution	-					
Class of Instrument	Interest Rate 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	
Credit Suisse International and affiliates; LEI = E58DKGMJYYJLN8C3868	100.00		100.00		n/a	
					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 passive orders	
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	100.00		100.00		n/a	
					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 passive orders	
Davidson Kempner Capital Management LP (affiliate); LEI = 549300E9FFP584S20Y95	66.91		50.00		n/a	
Davidson Kempner Asia Limited; LEI = 549300IXFRQ0X4OL3T15	33.09		50.00		n/a	
					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 passive orders	
Piper Sandler Ltd & Affiliates; LEI = 213800LHD1TOYE4JE90	100.00		100.00		n/a	
					n/a	