

**DAVIDSON KEMPNER EUROPEAN PARTNERS, LLP
2022 MODERN SLAVERY STATEMENT**

INTRODUCTION

The Modern Slavery Act 2015 (the “Act”) sets out the offences of (i) slavery, servitude and forced or compulsory labour and (ii) human trafficking. References to “modern slavery” in this statement have the same meaning set out in the Act.

This statement has been prepared by Davidson Kempner European Partners, LLP (“DKEP” or pursuant to Section 54(1) of the Act and constitutes its “slavery and human trafficking statement”, for the financial year ended 31 December 2022.

ORGANISATION AND BUSINESS

DKEP is a limited liability partnership registered in England and Wales (No. OC308054) and is authorised and regulated by the Financial Conduct Authority. DKEP is an affiliate of, and investment sub-advisor to, Davidson Kempner Capital Management LP (together with its affiliates, “Davidson Kempner” or the “Firm”), a global institutional alternative asset manager, founded in 1983 with offices in New York, London, Hong Kong, Dublin, Philadelphia, Shenzhen, and Mumbai. Davidson Kempner employs a bottom-up, fundamental approach to its investing with an event-driven focus and a multi-strategy approach. The Firm invests globally in a variety of credit and equity strategies as well as real assets.

COMMITMENT

Having given due consideration to the nature of its business as a regulated investment sub-advisor to an affiliated entity and of the services it procures from third party vendors, DKEP believes there is very limited risk of modern slavery arising within its business or its supply chain. Nonetheless, we are committed to acting responsibly and conducting our business devoid of and without tolerating modern slavery and to ensuring that our business practices are fully compliant with the requirements of the Act.

POLICY FRAMEWORK

DKEP’s culture is based on a commitment to the highest ethical standards. Our Business Principles and Core Values, Compliance Manual (including Code of Ethics), Employee Handbooks, Environmental Social and Governance (“ESG”) Policy and other policies reinforce our commitment to honesty, integrity, and professionalism and compliance with all applicable rules and regulations, including in relation to anti-bribery and corruption, money laundering, recruitment and employment, whistle-blowing, labour standards and practices, worker health and safety and customer welfare. Our policies are periodically reviewed to ensure they remain current and effective.

Investment Opportunities

DKEP deploys robust procedures in its consideration of potential investment opportunities, including comprehensive due diligence and risk assessment processes (including the services of third-party professional service companies where appropriate).

Employees

DKEP's employment and recruitment processes are robust and we comply with all applicable human rights and employment laws. Persons employed or otherwise contracted with by DKEP are highly skilled professionals and the risk of employing a person at risk of modern slavery is very limited.

Supply Chains

DKEP's supply chains mostly consist of professional service companies providing support services to its business in areas including IT, Legal, Compliance, Operations, Finance, Tax, Facilities Management, Marketing, Human Resources and Research. DKEP has written agreements in place with its vendors which include a contractual obligation on the provider to comply with all applicable laws, including the Act, where relevant. DKEP applies a risk-based approach to its onboarding of new vendors and performs appropriate due diligence which may include background checks and requiring further information on a vendor's working practices via a questionnaire in relation to their modern slavery and corporate responsibility policies. These measures are applied proportionately and in consideration of the nature of the services to be provided by the vendor.

Training and Awareness

DKEP's employees receive appropriate periodic training, including on ESG, anti-bribery and corruption and money laundering, and are provided with on-going advice and support, particularly in relation to our due diligence and onboarding processes, as may be required.

APPROVAL

This statement and its publication have been approved by the members of the Governance Committee of DKEP.

For and on behalf of
Davidson Kempner European Partners, LLP, by its Designated Member



Michael Herzog
30 June 2023