

RTS 28/Art 65(6) Reports

Art. 27 (6) of Directive 2014/65/EU on markets in financial instruments (MiFID II) requires investment firms who execute client orders to summarize and make public on an annual basis, for each class of financial instruments the top five execution venues in terms of trading volumes where they executed client orders in the preceding year and information on the quality of execution obtained. The reports below set out the top 5 execution venues for each asset class under Regulatory Technical Standard 28 (RTS28 Reports) and the top 5 entities to which placements of orders were made by Wellington Management Europe GmbH (LEI 549300L111L806562J89) for that entity to determine the execution venue, under Article 65(6) of Commission Delegated Regulation 2017/565 (Art. 65(6) reports). This report is provided by Wellington Management Europe GmbH (WME), a firm authorized and regulated in Germany by the Federal Financial Supervisory Authority (BaFin).

Art. 27 (6) of Directive 2014/65/EU on markets in financial instruments (MiFID II) requires investment firms who execute client orders to summarize and make public on an annual basis, for each class of financial instruments the top five execution venues in terms of trading volumes where they executed client orders in the preceding year and information on the quality of execution obtained. The reports below set out the top 5 execution venues for each asset class under Regulatory Technical Standard 28 (RTS28 Reports) and the top 5 entities to which placements of orders were made by Wellington Management Europe GmbH (LEI 549300L111L806562J89) for that entity to determine the execution venue, under Article 65(6) of Commission Delegated Regulation 2017/565 (Art. 65(6) reports). This report is provided by Wellington Management Europe GmbH (WME), a firm authorized and regulated in Germany by the Federal Financial Supervisory Authority (BaFin).

Class of Instrument	Reporting in accordance with RTS 28: Equities – Shares & Depositary Receipts (i) Tick size liquidity bands 5 and 6 (from 2000 trades per day)				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Equities – Shares & Depositary Receipts (i) Tick size liquidity bands 5 and 6 (from 2000 trades per day)				
Notification if <1 average trade per business day in the previous year	N				
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
Wellington Management Company LLP (549300YHP12TEZNLX41)	100.00%	100.00%	85.56%	14.44%	None

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	<p>The Global Trading Department maintains trading desks in Boston, Hong Kong and London. Orders originating from Wellington Management Europe GmbH may be passed to overseas affiliates for execution. For the purposes of this report, we have included orders originating from Wellington Management Europe GmbH but passed to affiliates for execution. Wellington Management Europe GmbH has close links to Wellington Management Company LLP (LEI: 549300YHP12TEZNLX41) and to Wellington Management Hong Kong Limited (LEI: 54930066Z2K6TKEZHY59), and the three firms share an ultimate parent company. These affiliates do not receive compensation for orders passed from Wellington Management Europe GmbH for execution. Wellington Management Europe GmbH does not trade Equities therefore all orders are placed with our overseas affiliates for execution. All orders, regardless of the affiliate that handled order execution, are subject to the same quality of execution monitoring.</p> <p>Wellington Management Europe GmbH does not have close links to other execution venues. Wellington Management Europe GmbH does not have retail clients; all clients are professional.</p> <p>Under Wellington Management’s Policies and Procedures on Order Execution and Research Services, the following factors are considered relevant when determining the execution method, including the choice of execution venue or broker:</p> <p>Factors:</p> <ul style="list-style-type: none"> • Anonymity and confidentiality • Costs • Likelihood of execution/settlement • Liquidity • Market Conditions/urgency • Price • Speed of execution • Willingness and ability to commit capital • Ability to execute difficult and/or unique trades • Breadth of counterparty relationships • History of competitive pricing and liquidity opportunities • Market knowledge/special expertise • Use of automation • Firm and/or client restrictions <p>The applicability and importance of these criteria will vary depending on the nature of the order, client, financial instrument, and method and venue on which the transaction may be effected. The applicability of these criteria also depends upon the extent to which it is possible to select from among multiple broker/dealers capable of effecting the transaction. Moreover, a portfolio manager’s instructions, the liquidity and volatility of the financial instrument, the structure of the instrument’s underlying market, and the capacity in which the broker/dealer will act (i.e., whether as agent or as principal) also affect the execution of an order. Wellington Management may or may not solicit competitive bids based on Global Trading’s judgment of the expected benefit or harm to the execution process for that transaction.</p> <p>Additionally, Trading Management receives daily reports that identify any trade execution prices that exceed market prices beyond a certain threshold. Periodically overall performance, rankings, detailed sector information and Electronic Communication Network (ECN) usage are formally reviewed. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, periodically reviews internally and externally generated data to evaluate the quality of execution received.</p> <p>For liquid equities generally price, size and costs are primary factors along with speed of execution when we can execute electronically. For large orders, anonymity and confidentiality as well as willingness and ability to commit capital the size of the order may take higher priority than price and speed of execution. Likelihood of execution may be a priority for less liquid securities. Wellington Management has negotiated commission rate schedules with our brokers. The trend of increasing the proportion of our clients’ trades that are executed electronically continued throughout 2019 – trades executed through electronic means generally have lower trading costs than those not through electronic methods.</p>
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Class of Instrument	Reporting in accordance with RTS 28: Equities – Shares & Depositary Receipts (ii) Tick size liquidity bands 3 and 4 (from 80 to 1999 trades per day)				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Equities – Shares & Depositary Receipts (ii) Tick size liquidity bands 3 and 4 (from 80 to 1999 trades per day)				
Notification if <1 average trade per business day in the previous year	N				
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
Wellington Management Company LLP (549300YHP12TEZNLX41)	100.00%	100.00%	100.00%	0.00%	None

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	<p>The Global Trading Department maintains trading desks in Boston, Hong Kong and London. Orders originating from Wellington Management Europe GmbH may be passed to overseas affiliates for execution. For the purposes of this report, we have included orders originating from Wellington Management Europe GmbH but passed to affiliates for execution. Wellington Management Europe GmbH has close links to Wellington Management Company LLP (LEI: 549300YHP12TEZNLX41) and to Wellington Management Hong Kong Limited (LEI: 54930066Z2K6TKEZHY59), and the three firms share an ultimate parent company. These affiliates do not receive compensation for orders passed from Wellington Management Europe GmbH for execution. Wellington Management Europe GmbH does not trade Equities therefore all orders are placed with our overseas affiliates for execution. All orders, regardless of the affiliate that handled order execution, are subject to the same quality of execution monitoring.</p> <p>Wellington Management Europe GmbH does not have close links to other execution venues. Wellington Management Europe GmbH does not have retail clients; all clients are professional.</p> <p>Under Wellington Management's Policies and Procedures on Order Execution and Research Services, the following factors are considered relevant when determining the execution method, including the choice of execution venue or broker:</p> <p>Factors:</p> <ul style="list-style-type: none"> • Anonymity and confidentiality • Costs • Likelihood of execution/settlement • Liquidity • Market Conditions/urgency • Price • Speed of execution • Willingness and ability to commit capital • Ability to execute difficult and/or unique trades • Breadth of counterparty relationships • History of competitive pricing and liquidity opportunities • Market knowledge/special expertise • Use of automation • Firm and/or client restrictions <p>The applicability and importance of these criteria will vary depending on the nature of the order, client, financial instrument, and method and venue on which the transaction may be effected. The applicability of these criteria also depends upon the extent to which it is possible to select from among multiple broker/dealers capable of effecting the transaction. Moreover, a portfolio manager's instructions, the liquidity and volatility of the financial instrument, the structure of the instrument's underlying market, and the capacity in which the broker/dealer will act (i.e., whether as agent or as principal) also affect the execution of an order. Wellington Management may or may not solicit competitive bids based on Global Trading's judgment of the expected benefit or harm to the execution process for that transaction.</p> <p>Additionally, Trading Management receives daily reports that identify any trade execution prices that exceed market prices beyond a certain threshold. Periodically overall performance, rankings, detailed sector information and Electronic Communication Network (ECN) usage are formally reviewed. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, periodically reviews internally and externally generated data to evaluate the quality of execution received.</p> <p>For liquid equities generally price, size and costs are primary factors along with speed of execution when we can execute electronically. For large orders, anonymity and confidentiality as well as willingness and ability to commit capital the size of the order may take higher priority than price and speed of execution. Likelihood of execution may be a priority for less liquid securities. Wellington Management has negotiated commission rate schedules with our brokers. The trend of increasing the proportion of our clients' trades that are executed electronically continued throughout 2019 – trades executed through electronic means generally have lower trading costs than those not through electronic methods.</p>
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Class of Instrument	Reporting in accordance with RTS 28: Equities – Shares & Depositary Receipts (iii) Tick size liquidity bands 1 and 2 (from 0 to 79 trades per day)				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Equities – Shares & Depositary Receipts (iii) Tick size liquidity bands 1 and 2 (from 0 to 79 trades per day)				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Debt instruments (i) Bonds				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Debt instruments (i) Bonds				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Debt instruments (ii) Money markets instruments				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Debt instruments (ii) Money markets instruments				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Interest rates derivatives (i) Futures and options admitted to trading on a trading venue				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Interest rates derivatives (i) Futures and options admitted to trading on a trading venue				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Interest rates derivatives (ii) Swaps, forwards, and other interest rates derivatives				
Notification if <1 average trade per business day in the previous year	Y				
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

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Class of Instrument	Reporting in accordance with Article 65: Interest rates derivatives (ii) Swaps, forwards, and other interest rates derivatives				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Credit derivatives (i) Futures and options admitted to trading on trading venue				
Notification if <1 average trade per business day in the previous year	Y				
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

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Class of Instrument	Reporting in accordance with Article 65: Credit derivatives (i) Futures and options admitted to trading on trading venue				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Credit derivatives (ii) other credit derivatives				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Credit derivatives (ii) other credit derivatives				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Currency derivatives (i) Futures and options admitted to trading on a trading venue				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Currency derivatives (i) Futures and options admitted to trading on a trading venue				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Currency derivatives (ii) Swaps, forwards, and other currency derivatives				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Currency derivatives (ii) Swaps, forwards, and other currency derivatives				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Structured finance instruments				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Structured finance instruments				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Equity Derivatives (i) Options and Futures admitted to trading on a trading venue				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Equity Derivatives (i) Options and Futures admitted to trading on a trading venue				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Equity Derivatives (ii) Swaps and other equity derivatives				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Equity Derivatives (ii) Swaps and other equity derivatives				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Securitized Derivatives (i) Warrants and Certificate Derivatives				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Securitized Derivatives (i) Warrants and Certificate Derivatives				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Securitized Derivatives (ii) Other securitized derivatives				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Securitized Derivatives (ii) Other securitized derivatives				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Commodities derivatives and emission allowances Derivatives - Options and Futures admitted to trading on a trading venue				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Commodities derivatives and emission allowances Derivatives - Options and Futures admitted to trading on a trading venue				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Commodities derivatives and emission allowances Derivatives (ii) Other commodities derivatives and emission allowances derivatives				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Commodities derivatives and emission allowances Derivatives (ii) Other commodities derivatives and emission allowances derivatives				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Contracts for difference				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Contracts for difference				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Exchange traded products (Exchange traded funds, exchange traded notes and exchange traded commodities)				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Exchange traded products (Exchange traded funds, exchange traded notes and exchange traded commodities)				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Emission allowances				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Emission allowances				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Other instruments				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Other instruments				
Notification if <1 average trade per business day in the previous year	Y				
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with RTS 28: Securities Financing	
Notification if <1 average trade per business day in the previous year	Y	
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Class of Instrument	Reporting in accordance with Article 65: Securities Financing	
Notification if <1 average trade per business day in the previous year	Y	
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

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports	
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Important notice

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