

# RTS 28/Art 65(6) Reports

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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 International Ltd (LEI 549300G4GEZ3XA3HPV97) 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 International Ltd (WMIL), a firm authorized and regulated in the United Kingdom by the Financial Conduct Authority (FCA).

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 International Ltd (LEI 549300G4GEZ3XA3HPV97) 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 International Ltd (WMIL), a firm authorized and regulated in the United Kingdom by the Financial Conduct Authority (FCA).

<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Equities – Shares & Depositary Receipts (i) Tick size liquidity bands 5 and 6 (from 2000 trades per day)				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Equities – Shares & Depositary Receipts (i) Tick size liquidity bands 5 and 6 (from 2000 trades per day)				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Wellington Management Company LLP (549300YHP12TEZNLX41)	99.87%	98.97%	100.00%	0.00%	None
Wellington Management Hong Kong Limited (54930066Z2K6TKEZH59)	0.13%	1.03%	100.00%	0.00%	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>The Global Trading Department maintains trading desks in Boston, Hong Kong and London. Orders originating from Wellington Management International Ltd may be passed to overseas affiliates for execution. For the purposes of this report, we have included orders originating from Wellington Management International Ltd but passed to affiliates for execution. Wellington Management International Ltd has close links to Wellington Management Company LLP (LEI: 549300YHP12TEZNLX41) and to Wellington Management Hong Kong Limited (LEI: 54930066Z2K6TKEZH59), and the three firms share an ultimate parent company. These affiliates do not receive compensation for orders passed from Wellington Management International Ltd for execution. Wellington Management International Ltd 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. Wellington Management International Ltd does not have close links to other execution venues. Wellington Management International Ltd does not have retail clients; all clients are professional. 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. Additionally, Trading Management receives daily reports that identify any trade execution prices that exceed market prices beyond a certain threshold. 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. 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 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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<b>Class of Instrument</b>	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)				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	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)				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Wellington Management Company LLP (549300YHP12TEZNLX41)	96.19%	95.05%	100.00%	0.00%	None
Wellington Management Hong Kong Limited (54930066Z2K6TKEZHY59)	3.81%	4.95%	100.00%	0.00%	None

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<b>Class of Instrument</b>	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)				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	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)				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Wellington Management Company LLP (549300YHP12TEZNLX41)	74.40%	68.24%	100.00%	0.00%	None
Wellington Management Hong Kong Limited (5493006622K6TKEZHY59)	25.60%	31.76%	100.00%	0.00%	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>The Global Trading Department maintains trading desks in Boston, Hong Kong and London. Orders originating from Wellington Management International Ltd may be passed to overseas affiliates for execution. For the purposes of this report, we have included orders originating from Wellington Management International Ltd but passed to affiliates for execution. Wellington Management International Ltd has close links to Wellington Management Company LLP (LEI: 549300YHP12TEZNLX41) and to Wellington Management Hong Kong Limited (LEI: 5493006622K6TKEZHY59), and the three firms share an ultimate parent company. These affiliates do not receive compensation for orders passed from Wellington Management International Ltd for execution. Wellington Management International Ltd 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. Wellington Management International Ltd does not have close links to other execution venues. Wellington Management International Ltd does not have retail clients; all clients are professional. 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. Additionally, Trading Management receives daily reports that identify any trade execution prices that exceed market prices beyond a certain threshold. 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. 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 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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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Debt instruments (i) Bonds				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Tradeweb Europe Limited (TREU)	50.97%	24.72%	N/A	N/A	None
Bloomberg Trading Facility Limited (BMTF)	20.97%	40.36%	N/A	N/A	None
JPMorgan Chase & Co. (815DZWKVSI11NUHU748 )	4.02%	1.54%	N/A	N/A	None
Marketaxess Europe Limited (MAEL)	2.60%	20.37%	N/A	N/A	None
HSBC Holdings PLC (MLU0ZO3ML4LN2LL2TL39)	2.34%	2.32%	N/A	N/A	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>Wellington Management International Ltd does not have close links to any execution venues and has no specific arrangements concerning rebates or non-monetary benefits with any execution venues. Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, regularly reviews internally and externally generated data to evaluate the quality of execution received.</p> <p>A number of factors have increased the level of reliable liquidity available on platforms in certain asset classes and instruments, including:</p> <ul style="list-style-type: none"> <li>• an increase in the breadth of available counterparties;</li> <li>• an increase in the size of trades counterparties are comfortable pricing;</li> <li>• an increase in the product set available to trade; and</li> <li>• the ability for market participants to meet certain regulatory requirements by trading via a platform.</li> </ul> <p>This is true of Bonds. In addition, enhancements to platform functionality have helped improve our execution abilities and operational efficiency when trading on these venues. These drivers are responsible for an increase in the level of execution activity directed to Tradeweb.</p>
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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	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)	96.64%	97.08%	N/A	N/A	None
Wellington Management Hong Kong Limited (54930066Z2K6TKEZH59)	3.36%	2.92%	N/A	N/A	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>The Global Trading Department maintains trading desks in Boston, Hong Kong and London. Orders originating from Wellington Management International Ltd may be passed to overseas affiliates for execution. For the purposes of this report, we have included orders originating from Wellington Management International Ltd but affiliates for execution. Wellington Management International Ltd has close links to Wellington Management Company LLP (LEI: 549300YHP12TEZNLX41) and to Wellington Management Hong Kong Limited (LEI: 54930066Z2K6TKEZH59), and the three firms share an ultimate parent company. These affiliates do not receive do not receive compensation for orders passed from Wellington Management International Ltd for execution. All orders, regardless of the affiliate that handled order execution, are subject to the same quality of execution monitoring. Wellington Management International Ltd does not have close links to any execution venues and has no specific arrangements concerning rebates or non-monetary benefits with any execution venues. Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, regularly reviews internally and externally generated data to evaluate the quality of execution received.</p> <p>A number of factors have increased the level of reliable liquidity available on platforms in certain asset classes and instruments, including:</p> <ul style="list-style-type: none"> <li>• an increase in the breadth of available counterparties;</li> <li>• an increase in the size of trades counterparties are comfortable pricing;</li> <li>• an increase in the product set available to trade; and</li> <li>• the ability for market participants to meet certain regulatory requirements by trading via a platform.</li> </ul>
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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					
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
Tradeweb Europe Limited (TREU)	57.41%	75.27%	N/A	N/A	None
BNP Paribas (ROMUWSFPU8MPRO8K5P83)	23.85%	6.65%	N/A	N/A	None
Danske Bank A/S (MAES062Z21O4RZ2U7M96)	8.21%	1.86%	N/A	N/A	None
The Bank Of Nova Scotia (L3I9ZG2KFGXZ61BMYR72)	2.82%	1.06%	N/A	N/A	None
The Toronto-Dominion Bank (PT3QB789TSUIDF371261)	1.53%	0.80%	N/A	N/A	None

Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports
<p>Wellington Management International Ltd does not have close links to any execution venues and has no specific arrangements concerning rebates or non-monetary benefits with any execution venues. Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, regularly reviews internally and externally generated data to evaluate the quality of execution received.</p> <p>A number of factors have increased the level of reliable liquidity available on platforms in certain asset classes and instruments, including:</p> <ul style="list-style-type: none"> <li>• an increase in the breadth of available counterparties;</li> <li>• an increase in the size of trades counterparties are comfortable pricing;</li> <li>• an increase in the product set available to trade; and</li> <li>• the ability for market participants to meet certain regulatory requirements by trading via a platform.</li> </ul> <p>This is true of Money Market instruments. In addition, enhancements to platform functionality have helped improve our execution abilities and operational efficiency when trading on these venues. These drivers are responsible for an increase in the level of execution activity directed to Tradeweb.</p>

<b>Class of Instrument</b>	Reporting in accordance with Article 65: Debt instruments (ii) Money markets instruments				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Wellington Management Company LLP (549300YHP12TEZNLX41)	97.91%	99.53%	N/A	N/A	None
Wellington Management Hong Kong Limited (54930066Z2K6TKEZHY59)	2.09%	0.47%	N/A	N/A	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>The Global Trading Department maintains trading desks in Boston, Hong Kong and London. Orders originating from Wellington Management International Ltd may be passed to overseas affiliates for execution. For the purposes of this report, we have included orders originating from Wellington Management International Ltd but affiliates for execution. Wellington Management International Ltd 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 International Ltd for execution. All orders, regardless of the affiliate that handled order execution, are subject to the same quality of execution monitoring. Wellington Management International Ltd does not have close links to any execution venues and has no specific arrangements concerning rebates or non-monetary benefits with any execution venues. Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, regularly reviews internally and externally generated data to evaluate the quality of execution received.</p>
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Interest rates derivatives (i) Futures and options admitted to trading on a trading venue				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Goldman Sachs International (W22LR0WP2IHZNBB6K528)	33.11%	23.63%	44.33%	55.67%	None
Goldman Sachs & Co. LLC (FOR8UP27PHTHYVLBNG30)	27.03%	13.55%	41.61%	58.39%	None
JPMorgan Chase & Co. (8ISDZWKVSZI1NUHU748)	9.72%	4.83%	98.99%	1.01%	None
The Goldman Sachs Group, INC. (784F5XWPLTWKTBV3E584)	6.64%	4.41%	65.14%	34.86%	None
Morgan Stanley & Co. International PLC (4PQUHN3JPFGFNF3BB653)	5.52%	24.07%	64.04%	35.96%	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>Wellington Management International Ltd does not have close links to any execution venues and has no specific arrangements concerning rebates or non-monetary benefits with any execution venues.</p> <p>Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, regularly reviews internally and externally generated data to evaluate the quality of execution received.</p> <p>Goldman Sachs are a competitive and reliable liquidity provider in futures markets, and are a trusted counterpart for Wellington globally. In addition, we have achieved a high level coverage with respect to accounts able to face them on derivatives trades. This enables us to more efficiently aggregate orders, and leverage our scale to improve execution outcomes for clients.</p>
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Interest rates derivatives (i) Futures and options admitted to trading on a trading venue				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Wellington Management Company LLP (549300YHP12TEZNLX41)	99.43%	99.25%	100.00%	0.00%	None
Wellington Management Hong Kong Limited (54930066Z2K6TKEZHY59)	0.57%	0.75%	100.00%	0.00%	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>The Global Trading Department maintains trading desks in Boston, Hong Kong and London. Orders originating from Wellington Management International Ltd may be passed to overseas affiliates for execution. For the purposes of this report, we have included orders originating from Wellington Management International Ltd but affiliates for execution. Wellington Management International Ltd 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 do not receive compensation for orders passed from Wellington Management International Ltd for execution. All orders, regardless of the affiliate that handled order execution, are subject to the same quality of execution monitoring. Wellington Management International Ltd does not have close links to any execution venues and has no specific arrangements concerning rebates or non-monetary benefits with any execution venues. Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, regularly reviews internally and externally generated data to evaluate the quality of execution received.</p>
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Reporting in accordance with RTS 28: Interest rates derivatives (ii) Swaps, forwards, and other interest rates derivatives					
Class of Instrument 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
Goldman Sachs International (W22LROWP2IHZNBB6K528)	25.46%	25.28%	N/A	N/A	None
Tradeweb LLC (TRWB)	19.18%	25.02%	N/A	N/A	None
Morgan Stanley Capital Services LLC (I7331LVCZKQKX5T7XV54)	13.05%	5.44%	N/A	N/A	None
J.P. Morgan Securities PLC (K6Q0W1PS1L1O4IQL9C32)	11.52%	9.73%	N/A	N/A	None
Citibank, National Association (E57ODZWZ7FF32TWEFA76)	11.35%	6.93%	N/A	N/A	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>Wellington Management International Ltd does not have close links to any execution venues and has no specific arrangements concerning rebates or non-monetary benefits with any execution venues. Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, regularly reviews internally and externally generated data to evaluate the quality of execution received.</p> <p>A number of factors have increased the level of reliable liquidity available on platforms in certain asset classes and instruments, including:</p> <ul style="list-style-type: none"> <li>• an increase in the breadth of available counterparties;</li> <li>• an increase in the size of trades counterparties are comfortable pricing;</li> <li>• an increase in the product set available to trade; and</li> <li>• the ability for market participants to meet certain regulatory requirements by trading via a platform.</li> </ul>
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Interest rates derivatives (ii) Swaps, forwards, and other interest rates derivatives				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Wellington Management Company LLP (549300YHP12TEZNLX41)	86.37%	84.69%	N/A	N/A	None
Wellington Management Hong Kong Limited (54930066Z2K6TKEZHY59)	13.63%	15.31%	N/A	N/A	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>The Global Trading Department maintains trading desks in Boston, Hong Kong and London. Orders originating from Wellington Management International Ltd may be passed to overseas affiliates for execution. For the purposes of this report, we have included orders originating from Wellington Management International Ltd but affiliates for execution. Wellington Management International Ltd 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 International Ltd for execution. All orders, regardless of the affiliate that handled order execution, are subject to the same quality of execution monitoring. Wellington Management International Ltd does not have close links to any execution venues and has no specific arrangements concerning rebates or non-monetary benefits with any execution venues. Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, regularly reviews internally and externally generated data to evaluate the quality of execution received.</p> <p>A number of factors have increased the level of reliable liquidity available on platforms in certain asset classes and instruments, including:</p> <ul style="list-style-type: none"> <li>• an increase in the breadth of available counterparties;</li> <li>• an increase in the size of trades counterparties are comfortable pricing;</li> <li>• an increase in the product set available to trade; and</li> <li>• the ability for market participants to meet certain regulatory requirements by trading via a platform.</li> </ul>
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Credit derivatives (i) Futures and options admitted to trading on trading venue				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Credit derivatives (i) Futures and options admitted to trading on trading venue				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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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	N				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of orders executed as a percentage of total in that class	Proportion of volume traded as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
Tradeweb LLC (TRWB)	63.76%	35.69%	N/A	N/A	None
Goldman Sachs International (W22LROWP2IHZNBB6K528)	9.64%	12.23%	N/A	N/A	None
Barclays Bank PLC (G5GSEF7VJP517OUK5573)	7.22%	7.84%	N/A	N/A	None
JPMorgan Chase Bank, National Association (7H6GLXDRUGQFU57RNE97)	4.18%	9.09%	N/A	N/A	None
Morgan Stanley & Co. International PLC (4PQUHN3JPFQFNF3BB653)	3.63%	10.95%	N/A	N/A	None

<p><b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b></p>	<p>Wellington Management International Ltd does not have close links to any execution venues and has no specific arrangements concerning rebates or non-monetary benefits with any execution venues. Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, regularly reviews internally and externally generated data to evaluate the quality of execution received.</p> <p>A number of factors have increased the level of reliable liquidity available on platforms in certain asset classes and instruments, including:</p> <ul style="list-style-type: none"> <li>• an increase in the breadth of available counterparties;</li> <li>• an increase in the size of trades counterparties are comfortable pricing;</li> <li>• an increase in the product set available to trade; and</li> <li>• the ability for market participants to meet certain regulatory requirements by trading via a platform.</li> </ul> <p>This is true of credit derivatives. In addition, enhancements to platform functionality have helped improve our execution abilities and operational efficiency when trading on these venues. These drivers are responsible for an increase in the level of execution activity directed to Tradeweb.</p>
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Credit derivatives (ii) other credit derivatives				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Currency derivatives (i) Futures and options admitted to trading on a trading venue				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Morgan Stanley & Co. International PLC (4PQUHN3JPFQFNF3BB653)	45.65%	41.39%	2.05%	97.95%	None
Citibank, National Association (E57ODZWZ7FF32TWEFA76)	13.09%	13.64%	0.00%	100.00%	None
Goldman Sachs International (W22LR0WP2IHZNBB6K528)	11.09%	8.85%	0.00%	100.00%	None
JPMorgan Chase Bank, National Association (7H6GLXDRUGQFU57RNE97)	10.76%	4.78%	0.00%	100.00%	None
Bank of America, National Association (B4TYDEB6GKMZO031MB27)	10.47%	9.33%	0.00%	100.00%	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Currency derivatives (i) Futures and options admitted to trading on a trading venue				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Currency derivatives (ii) Swaps, forwards, and other currency derivatives				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
FX Connect - MTF (MFXC)	99.02%	98.70%	N/A	N/A	None
Morgan Stanley & Co. International PLC (4PQUHN3JPFNF3BB653)	0.41%	0.40%	N/A	N/A	None
JPMorgan Chase Bank, National Association (7H6GLXDRUGQFU57RNE97)	0.15%	0.17%	N/A	N/A	None
Bank of America, National Association (B4TYDEB6GKMZO031MB27)	0.11%	0.12%	N/A	N/A	None
Citibank, National Association (E57ODZWZ7FF32TWEFA76)	0.07%	0.09%	N/A	N/A	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>Wellington Management International Ltd does not have close links to any execution venues and has no specific arrangements concerning rebates or non-monetary benefits with any execution venues.</p> <p>Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, regularly reviews internally and externally generated data to evaluate the quality of execution received.</p> <p>We leverage State Street's FX Connect execution platform for the majority of our spot and forward FX trades. We benefit from the operational efficiency the platform provides, and all of our major FX dealers offer liquidity via this venue.</p>
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Currency derivatives (ii) Swaps, forwards, and other currency derivatives				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Wellington Management Company LLP (549300YHP12TEZNLX41)	99.13%	92.40%	100.00%	0.00%	None
Wellington Management Hong Kong Limited (54930066Z2K6TKEZH59)	0.87%	7.60%	100.00%	0.00%	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>The Global Trading Department maintains trading desks in Boston, Hong Kong and London. Orders originating from Wellington Management International Ltd may be passed to overseas affiliates for execution. For the purposes of this report, we have included orders originating from Wellington Management International Ltd but affiliates for execution. Wellington Management International Ltd has close links to Wellington Management Company LLP (LEI: 549300YHP12TEZNLX41) and to Wellington Management Hong Kong Limited (LEI: 54930066Z2K6TKEZH59), and the three firms share an ultimate parent company. These affiliates do not receive do not receive compensation for orders passed from Wellington Management International Ltd for execution. All orders, regardless of the affiliate that handled order execution, are subject to the same quality of execution monitoring. Wellington Management International Ltd does not have close links to any execution venues and has no specific arrangements concerning rebates or non-monetary benefits with any execution venues. Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, regularly reviews internally and externally generated data to evaluate the quality of execution received.</p>
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Structured finance instruments				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Structured finance instruments				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Equity Derivatives (i) Options and Futures admitted to trading on a trading venue				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Equity Derivatives (i) Options and Futures admitted to trading on a trading venue				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Wellington Management Company LLP (549300YHP12TEZNLX41)	99.24%	83.07%	100.00%	0.00%	None
Wellington Management Hong Kong Limited (54930066Z2K6TKEZHY59)	0.76%	16.93%	100.00%	0.00%	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>The Global Trading Department maintains trading desks in Boston, Hong Kong and London. Orders originating from Wellington Management International Ltd may be passed to overseas affiliates for execution. For the purposes of this report, we have included orders originating from Wellington Management International Ltd but affiliates for execution. Wellington Management International Ltd 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 do not receive compensation for orders passed from Wellington Management International Ltd for execution. All orders, regardless of the affiliate that handled order execution, are subject to the same quality of execution monitoring. Wellington Management International Ltd does not have close links to any execution venues and has no specific arrangements concerning rebates or non-monetary benefits with any execution venues. Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, regularly reviews internally and externally generated data to evaluate the quality of execution received.</p>
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Equity Derivatives (ii) Swaps and other equity derivatives				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Equity Derivatives (ii) Swaps and other equity derivatives				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Wellington Management Company LLP (549300YHP12TEZNLX41)	83.51%	91.76%	N/A	N/A	None
Wellington Management Hong Kong Limited (54930066Z2K6TKEZHY59)	16.49%	8.24%	N/A	N/A	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>The Global Trading Department maintains trading desks in Boston, Hong Kong and London. Orders originating from Wellington Management International Ltd may be passed to overseas affiliates for execution. For the purposes of this report, we have included orders originating from Wellington Management International Ltd but passed to affiliates for execution. Wellington Management International Ltd 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 International Ltd for execution. Wellington Management International Ltd does not trade Equity derivatives 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. Wellington Management International Ltd does not have close links to other execution venues. Wellington Management International Ltd does not have retail clients; all clients are professional. 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. Additionally, Trading Management receives daily reports that identify any trade execution prices that exceed market prices beyond a certain threshold. 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. 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 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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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Securitized Derivatives (i) Warrants and Certificate Derivatives				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Securitized Derivatives (i) Warrants and Certificate Derivatives				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Securitized Derivatives (ii) Other securitized derivatives				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Securitized Derivatives (ii) Other securitized derivatives				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Commodities derivatives and emission allowances Derivatives - Options and Futures admitted to trading on a trading venue				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Commodities derivatives and emission allowances Derivatives - Options and Futures admitted to trading on a trading venue				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Wellington Management Company LLP (549300YHP12TEZNLX41)	99.67%	98.94%	100.00%	0.00%	None
Wellington Management Hong Kong Limited (54930066Z2K6TKEZHY59)	0.33%	1.06%	100.00%	0.00%	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>The Global Trading Department maintains trading desks in Boston, Hong Kong and London. Orders originating from Wellington Management International Ltd may be passed to overseas affiliates for execution. For the purposes of this report, we have included orders originating from Wellington Management International Ltd but passed to affiliates for execution. Wellington Management International Ltd 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 International Ltd for execution. Wellington Management International Ltd does not trade Commodities derivatives and emission allowances Derivatives; 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 International Ltd does not have close links to other execution venues. Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. 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 Commodities derivatives and emission allowances Derivatives we have relationships with largest most active dealers trading this asset class. We seek/review competitive pricing on each transaction and as needed use trade cost analysis tools to identify the best venues prior to execution or the evaluate quality of execution on a post-trade basis. The result of these analyses are a part of a feedback loop that allows us to improve future outcomes for clients.</p>
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Commodities derivatives and emission allowances Derivatives (ii) Other commodities derivatives and emission allowances derivatives				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Commodities derivatives and emission allowances Derivatives (ii) Other commodities derivatives and emission allowances derivatives				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Contracts for difference				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Contracts for difference				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Exchange traded products (Exchange traded funds, exchange traded notes and exchange traded commodities)				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Exchange traded products (Exchange traded funds, exchange traded notes and exchange traded commodities)				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Wellington Management Company LLP (549300YHP12TEZNLX41)	94.72%	97.96%	100.00%	0.00%	None
Wellington Management Hong Kong Limited (5493006622K6TKEZHY59)	5.28%	2.04%	100.00%	0.00%	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>The Global Trading Department maintains trading desks in Boston, Hong Kong and London. Orders originating from Wellington Management International Ltd may be passed to overseas affiliates for execution. For the purposes of this report, we have included orders originating from Wellington Management International Ltd but passed to affiliates for execution. Wellington Management International Ltd has close links to Wellington Management Company LLP (LEI: 549300YHP12TEZNLX41) and to Wellington Management Hong Kong Limited (LEI: 5493006622K6TKEZHY59), and the three firms share an ultimate parent company. These affiliates do not receive compensation for orders passed from Wellington Management International Ltd for execution. Wellington Management International Ltd does not trade Exchange traded products (Exchange traded funds, exchange traded notes and exchange traded commodities); 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 International Ltd does not have close links to other execution venues. Wellington Management International Ltd does not have retail clients; all clients are professional. 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. Additionally, Trading Management receives daily reports that identify any trade execution prices that exceed market prices beyond a certain threshold. 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 Exchange traded products (Exchange traded funds, exchange traded notes and exchange traded commodities) we have relationships with largest most active dealers trading this asset class. We seek/review competitive pricing on each transaction and as needed use trade cost analysis tools to identify the best venues prior to execution or the evaluate quality of execution on a post-trade basis. The result of these analyses are a part of a feedback loop that allows us to improve future outcomes for clients.</p>
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Emission allowances				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Emission allowances				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Other instruments				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Other instruments				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Wellington Management Company LLP (549300YHP12TEZNLX41)	84.37%	52.65%	100.00%	0.00%	None
Wellington Management Hong Kong Limited (54930066Z2K6TKEZHY59)	15.63%	47.35%	100.00%	0.00%	None

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>The Global Trading Department maintains trading desks in Boston, Hong Kong and London. Orders originating from Wellington Management International Ltd may be passed to overseas affiliates for execution. For the purposes of this report, we have included orders originating from Wellington Management International Ltd but affiliates for execution. Wellington Management International Ltd 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 International Ltd for execution. Wellington Management International Ltd does not trade securities that are classified as Other instruments; 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. Wellington Management International Ltd does not have close links to other execution venues. Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. Additionally, Trading Management receives daily reports that identify any trade execution prices that exceed market prices beyond a certain threshold.</p> <p>For purposes of this report with have classified non-EEA equities with no tick size band assigned by a regulator under RTS 11 as Other Instruments</p>
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<b>Class of Instrument</b>	Reporting in accordance with RTS 28: Securities Financing	
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N	
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>
Morgan Stanley & Co. International PLC (4PQUHN3JPFGNF3BB653)	47.88%	40.84%
Barclays Bank PLC (G5GSEF7VJPSI7OUK5573)	32.42%	30.40%
Merrill Lynch International (GGDZP1UYGU9STUHRDP48)	11.59%	20.72%
J.P. Morgan Securities PLC (K6Q0W1PS1L1O4IQL9C32)	4.03%	4.62%
Morgan Stanley & Co. LLC (9R7GPTSO7KV3UQJZQ078)	1.27%	0.48%

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	<p>Wellington Management International Ltd does not have close links to any execution venues and has no specific arrangements concerning rebates or non-monetary benefits with any execution venues.</p> <p>Wellington Management International Ltd 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"> <li>• Anonymity and confidentiality</li> <li>• Costs</li> <li>• Likelihood of execution/settlement</li> <li>• Liquidity</li> <li>• Market Conditions/urgency</li> <li>• Price</li> <li>• Speed of execution</li> <li>• Willingness and ability to commit capital</li> <li>• Ability to execute difficult and/or unique trades</li> <li>• Breadth of counterparty relationships</li> <li>• History of competitive pricing and liquidity opportunities</li> <li>• Market knowledge/special expertise</li> <li>• Use of automation</li> <li>• Firm and/or client restrictions</li> </ul> <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. A committee, comprised of senior management representing various areas of the firm and independent from the trading function, regularly reviews internally and externally generated data to evaluate the quality of execution received.</p> <p>Securities financing remains a predominately voice driven market with very little liquidity available on trading platforms. Our trading activity is well distributed across a small number of large dealers who are active, reliable and competitive in this space.</p>
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<b>Class of Instrument</b>	Reporting in accordance with Article 65: Securities Financing	
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y	
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>

<b>Qualitative Data for the Purpose of RTS 28/Art 65(6) Reports</b>	
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