

SEC Rule 606 Report - Northern Trust Securities - 1st Qtr, 2016

(Percentages of Total Non-Directed Orders Routed to Individual Route Venues)

Securities Listed on New York Stock Exchange Euronext

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
Total	100.00	0.30	0.31	99.40
Auto Trading Desk Fin Svc	44.45	46.67	50.00	44.43
Citadel Securities	17.10	8.89	0.00	17.18
Fox River Technologies	8.76	0.00	0.00	8.82
Two Sigma Securities, LLC	7.34	0.00	0.00	7.38
G1 Execution Services	6.58	0.00	0.00	6.62
PDQX	3.58	6.67	19.57	3.52
Goldman, Sachs & Co	2.91	8.89	13.04	2.86

100.00% of total customer orders were non-directed orders.

Securities Listed on The Nasdaq Stock Market

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
Total	100.00	0.50	0.87	98.63
Auto Trading Desk Fin Svc	41.37	46.67	42.31	41.33
PDQX	16.76	6.67	7.69	16.89
BNY MELLON CAPITAL MARKET	10.79	0.00	0.00	10.94
Bloomberg Tradebook LLC	5.16	6.67	0.00	5.20
Citadel Securities	4.99	0.00	0.00	5.06
Goldman, Sachs & Co	4.99	6.67	7.69	4.96
Merrill Lynch, Pierce	3.72	6.67	3.85	3.70
KCG Americas LLC	2.85	6.67	23.08	2.65
G1 Execution Services	2.61	0.00	0.00	2.65

100.00% of total customer orders were non-directed orders.

Securities Listed on NYSE MKT or other National Securities Exchange

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
Total	100.00	1.42	0.20	98.38
Citadel Securities	36.48	7.14	0.00	36.98
Auto Trading Desk Fin Svc	21.03	50.00	50.00	20.55
Two Sigma Securities, LLC	15.08	2.38	0.00	15.29
Fox River Technologies	8.72	4.76	0.00	8.80
BNY MELLON CAPITAL MARKET	8.65	0.00	0.00	8.80
PDQX	2.64	14.29	16.67	2.44

100.00% of total customer orders were non-directed orders.

Exchange-Listed Options

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
Total	100.00	67.65	28.21	4.13
Chicago Board OptionsExch	19.62	23.74	8.46	28.46
Philadelphia Exch	11.74	14.29	4.17	21.54
Auto Trading Desk Fin Svc	10.75	8.56	17.59	0.00
Bloomberg Tradebook LLC	9.86	14.15	1.01	0.00
MIAX Options Exchange	9.03	12.79	0.90	3.08
BATS Stock Exchange	5.25	0.19	17.93	1.54
Citigroup Global Markets	5.25	4.75	5.41	12.31
Goldman, Sachs & Co	4.83	4.00	7.44	0.77
Nasdaq Option Market	4.07	0.19	13.98	0.00
Merrill Lynch, Pierce	3.24	2.68	5.07	0.00
Israel A Englander and Co Inc.	3.05	4.33	0.45	0.00
Boston Options Exchange	2.99	4.04	0.68	1.54
Archipelago LLC	2.32	0.00	8.12	0.77
EDFO	2.32	3.06	0.90	0.00
Citadel Execution Service	2.13	0.42	3.61	20.00

100.00% of total customer orders were non-directed orders.

Material Aspects of Relationship with Route Venues

How to read this report

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