

**Note: Broker-dealers are required to disclose any material arrangements with the venues listed in each section below, including, but not limited to, any internalization or payment for order flow arrangements.**

**WMF**  
**MESIROW FINANCIAL**  
**353 NORTH CLARK STREET**  
**CHICAGO, IL 60654**

**SEC Rule 606 Quarterly Report for the Quarter Ending September 30, 2015**

**Securities Listed on New York Stock Exchange**

**Summary Statistics :**

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total non-directed orders	75.90%
Limit orders as percentage of total non-directed orders	23.33%
Other orders as percentage of total non-directed orders	0.77%

**Venues Receiving Significant Percentage of Total Non-Directed Orders :**

1. KCG Americas LLC	35.66%
2. Citadel Securities LLC	32.87%
3. EDGX Exchange, Inc.	10.65%
4. UBS Securities, LLC	6.51%
5. Citigroup Global Markets, Inc.	2.80%
6. Goldman, Sachs & Co.	2.22%
7. New York Stock Exchange	1.98%
8. Abel/Noser Corp.	1.54%
9. National Financial Services LLC	1.11%
10. Instinet LLC	1.06%

**Information Concerning Significant Venues :**

**1. KCG Americas LLC**

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	39.43%
Limit orders as percentage of total limit orders	22.73%
Other orders as percentage of total other orders	56.25%

**2. Citadel Securities LLC**

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	36.76%
Limit orders as percentage of total limit orders	20.04%
Other orders as percentage of total other orders	37.50%

3. EDGX Exchange, Inc.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	0.00%
	Limit orders as percentage of total limit orders	45.66%
	Other orders as percentage of total other orders	0.00%
4. UBS Securities, LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	8.06%
	Limit orders as percentage of total limit orders	1.65%
	Other orders as percentage of total other orders	0.00%
5. Citigroup Global Markets, Inc.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	3.30%
	Limit orders as percentage of total limit orders	1.24%
	Other orders as percentage of total other orders	0.00%
6. Goldman, Sachs & Co.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	2.73%
	Limit orders as percentage of total limit orders	0.62%
	Other orders as percentage of total other orders	0.00%
7. New York Stock Exchange		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	1.46%
	Limit orders as percentage of total limit orders	3.72%
	Other orders as percentage of total other orders	0.00%
8. Abel/Noser Corp.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	2.03%
	Limit orders as percentage of total limit orders	0.00%
	Other orders as percentage of total other orders	0.00%
9. National Financial Services LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	1.40%
	Limit orders as percentage of total limit orders	0.21%
	Other orders as percentage of total other orders	0.00%
10. Instinet LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	1.33%
	Limit orders as percentage of total limit orders	0.21%
	Other orders as percentage of total other orders	0.00%

## Securities Listed on The Nasdaq Stock Market

### Summary Statistics :

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total non-directed orders	61.17%
Limit orders as percentage of total non-directed orders	37.85%
Other orders as percentage of total non-directed orders	0.98%

### Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. KCG Americas LLC	32.75%
2. Citadel Securities LLC	31.02%
3. EDGX Exchange, Inc.	14.21%
4. UBS Securities, LLC	6.94%
5. BATS Exchange, Inc.	2.82%
6. Citigroup Global Markets, Inc.	2.71%
7. Goldman, Sachs & Co.	1.95%
8. Mesirow Financial, Inc	1.52%
9. Abel/Noser Corp.	1.41%
10. National Financial Services LLC	1.08%

### Information Concerning Significant Venues :

#### 1. KCG Americas LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	35.28%
Limit orders as percentage of total limit orders	27.79%
Other orders as percentage of total other orders	66.67%

#### 2. Citadel Securities LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	39.89%
Limit orders as percentage of total limit orders	17.48%
Other orders as percentage of total other orders	0.00%

#### 3. EDGX Exchange, Inc.

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	37.54%
Other orders as percentage of total other orders	0.00%

#### 4. UBS Securities, LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	8.87%
Limit orders as percentage of total limit orders	4.01%
Other orders as percentage of total other orders	0.00%

#### 5. BATS Exchange, Inc.

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	7.45%
Other orders as percentage of total other orders	0.00%

6. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	3.19%
Limit orders as percentage of total limit orders	2.01%
Other orders as percentage of total other orders	0.00%

7. Goldman, Sachs & Co.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	3.01%
Limit orders as percentage of total limit orders	0.29%
Other orders as percentage of total other orders	0.00%

8. Mesirow Financial, Inc

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.48%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

9. Abel/Noser Corp.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.30%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

10. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.77%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

## Securities Listed on NYSE MKT or Regional Exchanges

### Summary Statistics :

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total non-directed orders	95.98%
Limit orders as percentage of total non-directed orders	3.93%
Other orders as percentage of total non-directed orders	0.09%

### Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Citadel Securities LLC	41.35%
2. KCG Americas LLC	37.70%
3. UBS Securities, LLC	9.45%
4. Citigroup Global Markets, Inc.	4.58%
5. Goldman, Sachs & Co.	1.78%
6. National Financial Services LLC	1.03%
7. BATS Y-Exchange, Inc.	0.94%
8. EDGX Exchange, Inc.	0.94%
9. Instinet LLC	0.75%
10. Two Sigma Securities, LLC	0.65%

### Information Concerning Significant Venues :

#### 1. Citadel Securities LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	42.30%
Limit orders as percentage of total limit orders	19.05%
Other orders as percentage of total other orders	0.00%

#### 2. KCG Americas LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	37.72%
Limit orders as percentage of total limit orders	35.71%
Other orders as percentage of total other orders	100.00%

#### 3. UBS Securities, LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	9.65%
Limit orders as percentage of total limit orders	4.76%
Other orders as percentage of total other orders	0.00%

#### 4. Citigroup Global Markets, Inc.

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	4.68%
Limit orders as percentage of total limit orders	2.38%
Other orders as percentage of total other orders	0.00%

#### 5. Goldman, Sachs & Co.

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.85%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

6. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.97%
Limit orders as percentage of total limit orders	2.38%
Other orders as percentage of total other orders	0.00%

7. BATS Y-Exchange, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.97%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

8. EDGX Exchange, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	23.81%
Other orders as percentage of total other orders	0.00%

9. Instinet LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.78%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

10. Two Sigma Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.58%
Limit orders as percentage of total limit orders	2.38%
Other orders as percentage of total other orders	0.00%

## Exchange - Listed Options

### Summary Statistics :

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total non-directed orders	62.63%
Limit orders as percentage of total non-directed orders	36.75%
Other orders as percentage of total non-directed orders	0.61%

### Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. The Chicago Board Options Exchange	73.66%
2. Nasdaq Options Market	10.87%
3. NYSE Arca Options	8.73%
4. BATS Options Exchange, Inc.	1.68%
5. NASDAQ PHLX	1.53%
6. ISE Gemini Options Exchange	1.07%
7. NYSE Amex Options	0.92%
8. The MIAX Options Exchange	0.77%
9. The Boston Option Exchange	0.46%
10. The International Securities Exchange	0.31%

### Information Concerning Significant Venues :

#### 1. The Chicago Board Options Exchange

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	96.82%
Limit orders as percentage of total limit orders	34.58%
Other orders as percentage of total other orders	50.00%

#### 2. Nasdaq Options Market

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	29.58%
Other orders as percentage of total other orders	0.00%

#### 3. NYSE Arca Options

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	23.75%
Other orders as percentage of total other orders	0.00%

#### 4. BATS Options Exchange, Inc.

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	4.58%
Other orders as percentage of total other orders	0.00%

#### 5. NASDAQ PHLX

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.98%
Limit orders as percentage of total limit orders	2.50%
Other orders as percentage of total other orders	0.00%

6. ISE Gemini Options Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	2.50%
Other orders as percentage of total other orders	25.00%

7. NYSE Amex Options

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.98%
Limit orders as percentage of total limit orders	0.83%
Other orders as percentage of total other orders	0.00%

8. The MIAX Options Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.49%
Limit orders as percentage of total limit orders	0.83%
Other orders as percentage of total other orders	25.00%

9. The Boston Option Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.49%
Limit orders as percentage of total limit orders	0.42%
Other orders as percentage of total other orders	0.00%

10. The International Securities Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.24%
Limit orders as percentage of total limit orders	0.42%
Other orders as percentage of total other orders	0.00%