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 June 30, 2015

Securities Listed on New York Stock Exchange

Summary Statistics :

<table>
<thead>
<tr>
<th>Non-directed orders as percentage of total customer orders</th>
<th>100.00%</th>
</tr>
</thead>
<tbody>
<tr>
<td>Market orders as percentage of total non-directed orders</td>
<td>89.12%</td>
</tr>
<tr>
<td>Limit orders as percentage of total non-directed orders</td>
<td>9.51%</td>
</tr>
<tr>
<td>Other orders as percentage of total non-directed orders</td>
<td>1.37%</td>
</tr>
</tbody>
</table>

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. KCG Americas LLC  38.21%
2. Citadel Securities LLC  29.69%
3. Goldman, Sachs & Co.  9.55%
4. UBS Securities, LLC  6.69%
5. New York Stock Exchange  3.70%
6. EDGX Exchange, Inc.  2.16%
7. Abel/Noser Corp.  1.79%
8. Citigroup Global Markets, Inc.  1.70%
9. Two Sigma Securities, LLC  1.29%
10. Mesirow Financial, Inc.  1.16%

Information Concerning Significant Venues :

1. KCG Americas LLC

   Types of Orders Routed to Venue :
   
   | Market orders as percentage of total market orders | 38.49% |
   | Limit orders as percentage of total limit orders  | 33.19% |
   | Other orders as percentage of total other orders  | 54.55% |

2. Citadel Securities LLC

   Types of Orders Routed to Venue :
   
<p>| Market orders as percentage of total market orders | 30.52% |
| Limit orders as percentage of total limit orders  | 21.40% |
| Other orders as percentage of total other orders  | 33.33% |</p>
<table>
<thead>
<tr>
<th>3. Goldman, Sachs &amp; Co.</th>
<th>Types of Orders Routed to Venue</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Market orders as percentage of total market orders - 10.07%</td>
</tr>
<tr>
<td></td>
<td>Limit orders as percentage of total limit orders - 6.11%</td>
</tr>
<tr>
<td></td>
<td>Other orders as percentage of total other orders - 0.00%</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>4. UBS Securities, LLC</th>
<th>Types of Orders Routed to Venue</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Market orders as percentage of total market orders - 6.85%</td>
</tr>
<tr>
<td></td>
<td>Limit orders as percentage of total limit orders - 5.24%</td>
</tr>
<tr>
<td></td>
<td>Other orders as percentage of total other orders - 6.06%</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>5. New York Stock Exchange</th>
<th>Types of Orders Routed to Venue</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Market orders as percentage of total market orders - 3.63%</td>
</tr>
<tr>
<td></td>
<td>Limit orders as percentage of total limit orders - 4.80%</td>
</tr>
<tr>
<td></td>
<td>Other orders as percentage of total other orders - 0.00%</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>6. EDGX Exchange, Inc.</th>
<th>Types of Orders Routed to Venue</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Market orders as percentage of total market orders - 0.00%</td>
</tr>
<tr>
<td></td>
<td>Limit orders as percentage of total limit orders - 22.71%</td>
</tr>
<tr>
<td></td>
<td>Other orders as percentage of total other orders - 0.00%</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>7. Abel/Noser Corp.</th>
<th>Types of Orders Routed to Venue</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Market orders as percentage of total market orders - 2.00%</td>
</tr>
<tr>
<td></td>
<td>Limit orders as percentage of total limit orders - 0.00%</td>
</tr>
<tr>
<td></td>
<td>Other orders as percentage of total other orders - 0.00%</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>8. Citigroup Global Markets, Inc.</th>
<th>Types of Orders Routed to Venue</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Market orders as percentage of total market orders - 1.77%</td>
</tr>
<tr>
<td></td>
<td>Limit orders as percentage of total limit orders - 1.31%</td>
</tr>
<tr>
<td></td>
<td>Other orders as percentage of total other orders - 0.00%</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>9. Two Sigma Securities, LLC</th>
<th>Types of Orders Routed to Venue</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Market orders as percentage of total market orders - 1.30%</td>
</tr>
<tr>
<td></td>
<td>Limit orders as percentage of total limit orders - 1.31%</td>
</tr>
<tr>
<td></td>
<td>Other orders as percentage of total other orders - 0.00%</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>10. Mesirow Financial, Inc.</th>
<th>Types of Orders Routed to Venue</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Market orders as percentage of total market orders - 1.30%</td>
</tr>
<tr>
<td></td>
<td>Limit orders as percentage of total limit orders - 0.00%</td>
</tr>
<tr>
<td></td>
<td>Other orders as percentage of total other orders - 0.00%</td>
</tr>
</tbody>
</table>
Summary Statistics:

- Non-directed orders as percentage of total customer orders: 100.00%
- Market orders as percentage of total non-directed orders: 68.93%
- Limit orders as percentage of total non-directed orders: 29.67%
- Other orders as percentage of total non-directed orders: 1.41%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. KCG Americas LLC: 29.05%
2. Citadel Securities LLC: 28.52%
3. EDGX Exchange, Inc.: 8.10%
4. Goldman Sachs & Co.: 7.22%
5. Abel/Noser Corp.: 6.95%
6. UBS Securities, LLC: 5.89%
7. BATS Exchange, Inc.: 3.26%
8. Mesirow Financial, Inc: 3.08%
9. Citigroup Global Markets, Inc.: 2.64%
10. Nasdaq: 1.94%

Information Concerning Significant Venues:

1. KCG Americas LLC
   - Types of Orders Routed to Venue:
     - Market orders as percentage of total market orders: 33.08%
     - Limit orders as percentage of total limit orders: 16.62%
     - Other orders as percentage of total other orders: 93.75%

2. Citadel Securities LLC
   - Types of Orders Routed to Venue:
     - Market orders as percentage of total market orders: 30.14%
     - Limit orders as percentage of total limit orders: 26.11%
     - 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: 27.30%
     - Other orders as percentage of total other orders: 0.00%

   - Types of Orders Routed to Venue:
     - Market orders as percentage of total market orders: 8.68%
     - Limit orders as percentage of total limit orders: 4.15%
     - Other orders as percentage of total other orders: 0.00%

5. Abel/Noser Corp.
   - Types of Orders Routed to Venue:
     - Market orders as percentage of total market orders: 10.09%
     - Limit orders as percentage of total limit orders: 0.00%
     - Other orders as percentage of total other orders: 0.00%
6. UBS Securities, LLC
Types of Orders Routed to Venue:
- Market orders as percentage of total market orders: 5.87%
- Limit orders as percentage of total limit orders: 5.93%
- Other orders as percentage of total other orders: 6.25%

7. BATS Exchange, Inc.
Types of Orders Routed to Venue:
- Market orders as percentage of total market orders: 0.51%
- Limit orders as percentage of total limit orders: 9.79%
- 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: 4.47%
- Limit orders as percentage of total limit orders: 0.00%
- Other orders as percentage of total other orders: 0.00%

Types of Orders Routed to Venue:
- Market orders as percentage of total market orders: 3.83%
- Limit orders as percentage of total limit orders: 0.00%
- Other orders as percentage of total other orders: 0.00%

10. Nasdaq
Types of Orders Routed to Venue:
- Market orders as percentage of total market orders: 0.00%
- Limit orders as percentage of total limit orders: 6.53%
- Other orders as percentage of total other orders: 0.00%
Summary Statistics:

- Non-directed orders as percentage of total customer orders: 100.00%
- Market orders as percentage of total non-directed orders: 93.70%
- Limit orders as percentage of total non-directed orders: 5.28%
- Other orders as percentage of total non-directed orders: 1.02%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. KCG Americas LLC: 38.01%
2. Citadel Securities LLC: 36.18%
3. Goldman, Sachs & Co.: 9.15%
4. UBS Securities, LLC: 7.72%
5. Citigroup Global Markets, Inc.: 2.24%
6. EDGX Exchange, Inc.: 2.13%
7. Instinet LLC: 1.32%
8. Two Sigma Securities, LLC: 0.91%
9. BATS Exchange, Inc.: 0.71%
10. National Financial Services LLC: 0.51%

Information Concerning Significant Venues:

1. KCG Americas LLC
   - Types of Orders Routed to Venue:
     - Market orders as percentage of total market orders: 37.96%
     - Limit orders as percentage of total limit orders: 28.85%
     - Other orders as percentage of total other orders: 90.00%

2. Citadel Securities LLC
   - Types of Orders Routed to Venue:
     - Market orders as percentage of total market orders: 37.74%
     - Limit orders as percentage of total limit orders: 13.46%
     - Other orders as percentage of total other orders: 10.00%

   - Types of Orders Routed to Venue:
     - Market orders as percentage of total market orders: 9.33%
     - Limit orders as percentage of total limit orders: 7.69%
     - 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: 8.24%
     - Limit orders as percentage of total limit orders: 0.00%
     - Other orders as percentage of total other orders: 0.00%

   - Types of Orders Routed to Venue:
     - Market orders as percentage of total market orders: 2.17%
     - Limit orders as percentage of total limit orders: 3.85%
     - Other orders as percentage of total other orders: 0.00%
6. 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: 40.38%
- Other orders as percentage of total other orders: 0.00%

7. Instinet LLC

Types of Orders Routed to Venue:
- Market orders as percentage of total market orders: 1.41%
- Limit orders as percentage of total limit orders: 0.00%
- Other orders as percentage of total other orders: 0.00%

8. Two Sigma Securities, LLC

Types of Orders Routed to Venue:
- Market orders as percentage of total market orders: 0.98%
- Limit orders as percentage of total limit orders: 0.00%
- Other orders as percentage of total other orders: 0.00%

9. BATS Exchange, Inc.

Types of Orders Routed to Venue:
- Market orders as percentage of total market orders: 0.76%
- 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: 0.43%
- Limit orders as percentage of total limit orders: 1.92%
- Other orders as percentage of total other orders: 0.00%
Summary Statistics:

- Non-directed orders as percentage of total customer orders: 100.00%
- Market orders as percentage of total non-directed orders: 62.28%
- Limit orders as percentage of total non-directed orders: 37.72%
- Other orders as percentage of total non-directed orders: 0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. The Chicago Board Options Exchange: 79.09%
2. NYSE Arca Options: 9.05%
3. Nasdaq Options Market: 6.68%
4. BATS Options Exchange, Inc.: 1.08%
5. WOLVERINE EXECUTION SERVICES, LLC: 0.86%
6. NYSE Amex Options: 0.65%
7. The Boston Option Exchange: 0.65%
8. KCG Americas LLC: 0.43%
9. National Financial Services LLC: 0.43%
10. NASDAQ PHLX: 0.43%

Information Concerning Significant Venues:

1. The Chicago Board Options Exchange
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 98.27%
   - Limit orders as percentage of total limit orders: 47.43%
   - Other orders as percentage of total other orders: 0.00%

2. 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: 24.00%
   - Other orders as percentage of total other orders: 0.00%

3. 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: 17.71%
   - 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: 2.86%
   - Other orders as percentage of total other orders: 0.00%

5. WOLVERINE EXECUTION SERVICES, LLC
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 0.69%
   - Limit orders as percentage of total limit orders: 1.14%
   - Other orders as percentage of total other orders: 0.00%
6. **NYSE Amex Options**

   Types of Orders Routed to Venue:
   
   - Market orders as percentage of total market orders: 0.35%
   - Limit orders as percentage of total limit orders: 1.14%
   - Other orders as percentage of total other orders: 0.00%

7. **The Boston Option Exchange**

   Types of Orders Routed to Venue:
   
   - Market orders as percentage of total market orders: 0.69%
   - Limit orders as percentage of total limit orders: 0.57%
   - Other orders as percentage of total other orders: 0.00%

8. **KCG Americas LLC**

   Types of Orders Routed to Venue:
   
   - Market orders as percentage of total market orders: 0.00%
   - Limit orders as percentage of total limit orders: 1.14%
   - 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: 0.00%
   - Limit orders as percentage of total limit orders: 1.14%
   - Other orders as percentage of total other orders: 0.00%

10. **NASDAQ PHLX**

    Types of Orders Routed to Venue:
    
    - Market orders as percentage of total market orders: 0.00%
    - Limit orders as percentage of total limit orders: 1.14%
    - Other orders as percentage of total other orders: 0.00%