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

<table>
<thead>
<tr>
<th>Summary Statistics:</th>
</tr>
</thead>
<tbody>
<tr>
<td>Non-directed orders as percentage of total customer orders</td>
</tr>
<tr>
<td>Market orders as percentage of total non-directed orders</td>
</tr>
<tr>
<td>Limit orders as percentage of total non-directed orders</td>
</tr>
<tr>
<td>Other orders as percentage of total non-directed orders</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Venues Receiving Significant Percentage of Total Non-Directed Orders:</th>
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<tbody>
<tr>
<td>1. KCG Americas LLC</td>
</tr>
<tr>
<td>2. Citadel Securities LLC</td>
</tr>
<tr>
<td>3. EDGX Exchange, Inc.</td>
</tr>
<tr>
<td>4. UBS Securities, LLC</td>
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<td>5. Citigroup Global Markets, Inc.</td>
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<td>6. Goldman, Sachs &amp; Co.</td>
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<td>7. New York Stock Exchange</td>
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<tr>
<td>8. Abel/Noser Corp.</td>
</tr>
<tr>
<td>9. National Financial Services LLC</td>
</tr>
<tr>
<td>10. Instinet LLC</td>
</tr>
</tbody>
</table>

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%


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%


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%
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.:
4. UBS Securities, LLC: 6.94%
5. BATS Exchange, Inc.:
6. Citigroup Global Markets, Inc.:
7. Goldman, Sachs & Co.:
8. Mesirow Financial, Inc: 1.52%
9. Abel/Noser Corp.:
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%

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%


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%
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%

   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%
### Summary Statistics:

<table>
<thead>
<tr>
<th>Order Type</th>
<th>Percentage of Total Non-Directed Orders</th>
</tr>
</thead>
<tbody>
<tr>
<td>Non-directed orders</td>
<td>100.00%</td>
</tr>
<tr>
<td>Market orders</td>
<td>62.63%</td>
</tr>
<tr>
<td>Limit orders</td>
<td>36.75%</td>
</tr>
<tr>
<td>Other orders</td>
<td>0.61%</td>
</tr>
</tbody>
</table>

### 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%