

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 June 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	89.12%
Limit orders as percentage of total non-directed orders	9.51%
Other orders as percentage of total non-directed orders	1.37%

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 :

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%

3. Goldman, Sachs & Co.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	10.07%
	Limit orders as percentage of total limit orders	6.11%
	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	6.85%
	Limit orders as percentage of total limit orders	5.24%
	Other orders as percentage of total other orders	6.06%
5. New York Stock Exchange		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	3.63%
	Limit orders as percentage of total limit orders	4.80%
	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	22.71%
	Other orders as percentage of total other orders	0.00%
7. Abel/Noser Corp.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	2.00%
	Limit orders as percentage of total limit orders	0.00%
	Other orders as percentage of total other orders	0.00%
8. Citigroup Global Markets, Inc.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	1.77%
	Limit orders as percentage of total limit orders	1.31%
	Other orders as percentage of total other orders	0.00%
9. Two Sigma Securities, LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	1.30%
	Limit orders as percentage of total limit orders	1.31%
	Other orders as percentage of total other orders	0.00%
10. Mesirow Financial, Inc.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	1.30%
	Limit orders as percentage of total limit orders	0.00%
	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	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	5.90%
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%

4. Goldman, Sachs & Co.

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%

9. Citigroup Global Markets, Inc.

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%

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	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%

3. Goldman, Sachs & Co.

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%

5. Citigroup Global Markets, Inc.

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%

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	62.28%
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%