

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.

LJ5
CAPITAL SECURITIES
INVESTMENT CORPORATION
2021 MIDWEST ROAD
SUITE 104
OAK BROOK, IL 60523

SEC Rule 606 Quarterly Report for the Quarter Ending December 31, 2009

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	78.50%
Limit orders as percentage of total non-directed orders	21.50%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Citadel Derivatives Group LLC	40.19%
2. Knight Capital Markets, L.L.C.	17.76%
3. Automated Trading Desk Financial Services, L.L.C.	14.95%
4. UBS Securities, L.L.C.	11.21%
5. National Financial Services, L.L.C.	10.28%
6. Citigroup Global Markets, Inc.	4.67%
7. Goldman, Sachs & Co.	0.93%

Information Concerning Significant Venues :

1. Citadel Derivatives Group LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	35.71%
Limit orders as percentage of total limit orders	56.52%
Other orders as percentage of total other orders	0.00%

2. Knight Capital Markets, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	19.05%
Limit orders as percentage of total limit orders	13.04%
Other orders as percentage of total other orders	0.00%

3. Automated Trading Desk Financial Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	13.10%
Limit orders as percentage of total limit orders	21.74%
Other orders as percentage of total other orders	0.00%

4. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	11.90%
Limit orders as percentage of total limit orders	8.70%
Other orders as percentage of total other orders	0.00%

5. National Financial Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	13.10%
Limit orders as percentage of total limit orders	0.00%
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	5.95%
Limit orders as percentage of total limit orders	0.00%
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	1.19%
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	36.67%
Limit orders as percentage of total non-directed orders	63.33%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Citadel Derivatives Group LLC	40.00%
2. UBS Securities, L.L.C.	20.00%
3. Automated Trading Desk Financial Services, L.L.C.	10.00%
4. Direct Edge ECN L.L.C.	6.67%
5. National Financial Services, L.L.C.	6.67%
6. Knight Equity Markets, L.P.	6.67%
7. NYSE Arca	3.33%
8. Goldman, Sachs & Co.	3.33%
9. Citigroup Global Markets, Inc.	3.33%

Information Concerning Significant Venues :

1. Citadel Derivatives Group LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	18.18%
Limit orders as percentage of total limit orders	52.63%
Other orders as percentage of total other orders	0.00%

2. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	27.27%
Limit orders as percentage of total limit orders	15.79%
Other orders as percentage of total other orders	0.00%

3. Automated Trading Desk Financial Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	9.09%
Limit orders as percentage of total limit orders	10.53%
Other orders as percentage of total other orders	0.00%

4. Direct Edge ECN L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	10.53%
Other orders as percentage of total other orders	0.00%

5. National Financial Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	18.18%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

6. Knight Equity Markets, L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	9.09%
Limit orders as percentage of total limit orders	5.26%
Other orders as percentage of total other orders	0.00%

7. NYSE Arca

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	5.26%
Other orders as percentage of total other orders	0.00%

8. Goldman, Sachs & Co.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	9.09%
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	9.09%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

Securities Listed on NYSE Amex 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	50.00%
Limit orders as percentage of total non-directed orders	50.00%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. UBS Securities, L.L.C.	47.37%
2. Citadel Derivatives Group LLC	26.32%
3. Knight Capital Markets, L.L.C.	21.05%
4. Automated Trading Desk Financial Services, L.L.C.	2.63%
5. National Financial Services, L.L.C.	2.63%

Information Concerning Significant Venues :

1. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	63.16%
Limit orders as percentage of total limit orders	31.58%
Other orders as percentage of total other orders	0.00%

2. Citadel Derivatives Group LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	21.05%
Limit orders as percentage of total limit orders	31.58%
Other orders as percentage of total other orders	0.00%

3. Knight Capital Markets, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.26%
Limit orders as percentage of total limit orders	36.84%
Other orders as percentage of total other orders	0.00%

4. Automated Trading Desk Financial Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.26%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

5. National Financial Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.26%
Limit orders as percentage of total limit orders	0.00%
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	9.09%
Limit orders as percentage of total non-directed orders	90.91%
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	40.91%
2. NYSE Arca Options	18.18%
3. The International Securities Exchange	18.18%
4. NASDAQ OMX PHLX	16.67%
5. NYSE Amex Options	3.03%
6. The Boston Option Exchange	3.03%

Information Concerning Significant Venues :

1. The Chicago Board Options Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	16.67%
Limit orders as percentage of total limit orders	43.33%
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	16.67%
Limit orders as percentage of total limit orders	18.33%
Other orders as percentage of total other orders	0.00%

3. The International Securities Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	33.33%
Limit orders as percentage of total limit orders	16.67%
Other orders as percentage of total other orders	0.00%

4. NASDAQ OMX PHLX

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	16.67%
Limit orders as percentage of total limit orders	16.67%
Other orders as percentage of total other orders	0.00%

5. NYSE Amex Options

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	16.67%
Limit orders as percentage of total limit orders	1.67%
Other orders as percentage of total other orders	0.00%

6. The Boston Option 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	3.33%
Other orders as percentage of total other orders	0.00%