

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%