

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 March 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	37.84%
Limit orders as percentage of total non-directed orders	62.16%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. National Financial Services, L.L.C.	18.92%
2. Knight Capital Markets, L.L.C.	18.92%
3. Automated Trading Desk Financial Services, L.L.C.	13.51%
4. New York Stock Exchange	13.51%
5. NYSE ARCA	11.49%
6. Citadel Derivatives Group LLC	10.81%
7. BATS Trading, Inc.	4.73%
8. UBS Securities, L.L.C.	4.05%
9. Nasdaq Execution Services, L.L.C.	2.03%
10. Credit Suisse Securities (USA) L.L.C.	0.68%

Information Concerning Significant Venues :

1. National Financial Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	3.57%
Limit orders as percentage of total limit orders	28.26%
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	39.29%
Limit orders as percentage of total limit orders	6.52%
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	32.14%
	Limit orders as percentage of total limit orders	2.17%
	Other orders as percentage of total other orders	0.00%
4. New York Stock 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	21.74%
	Other orders as percentage of total other orders	0.00%
5. 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	18.48%
	Other orders as percentage of total other orders	0.00%
6. Citadel Derivatives Group LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	14.29%
	Limit orders as percentage of total limit orders	8.70%
	Other orders as percentage of total other orders	0.00%
7. BATS Trading, 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	7.61%
	Other orders as percentage of total other orders	0.00%
8. UBS Securities, L.L.C.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	10.71%
	Limit orders as percentage of total limit orders	0.00%
	Other orders as percentage of total other orders	0.00%
9. Nasdaq Execution Services, 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	3.26%
	Other orders as percentage of total other orders	0.00%
10. Credit Suisse Securities (USA) 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	1.09%
	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	20.59%
Limit orders as percentage of total non-directed orders	79.41%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. National Financial Services, L.L.C.	38.24%
2. Knight Equity Markets, L.P.	16.18%
3. Direct Edge ECN L.L.C.	8.82%
4. Goldman Sachs Execution & Clearing, L.P.	8.82%
5. BATS Trading, Inc.	7.35%
6. Automated Trading Desk Financial Services, L.L.C.	4.41%
7. Citadel Derivatives Group LLC	4.41%
8. Credit Suisse Securities (USA) L.L.C.	2.94%
9. Nasdaq Execution Services, L.L.C.	2.94%
10. UBS Securities, L.L.C.	2.94%

Information Concerning Significant Venues :

1. National Financial Services, 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	48.15%
Other orders as percentage of total other orders	0.00%

2. Knight Equity Markets, L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	35.71%
Limit orders as percentage of total limit orders	11.11%
Other orders as percentage of total other orders	0.00%

3. 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	11.11%
Other orders as percentage of total other orders	0.00%

4. Goldman Sachs Execution & Clearing, L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	11.11%
Other orders as percentage of total other orders	0.00%

5. BATS Trading, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	7.14%
Limit orders as percentage of total limit orders	7.41%
Other orders as percentage of total other orders	0.00%

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

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	14.29%
Limit orders as percentage of total limit orders	1.85%
Other orders as percentage of total other orders	0.00%

7. Citadel Derivatives Group LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	14.29%
Limit orders as percentage of total limit orders	1.85%
Other orders as percentage of total other orders	0.00%

8. Credit Suisse Securities (USA) 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	3.70%
Other orders as percentage of total other orders	0.00%

9. Nasdaq Execution Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	7.14%
Limit orders as percentage of total limit orders	1.85%
Other orders as percentage of total other orders	0.00%

10. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	14.29%
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	66.67%
Limit orders as percentage of total non-directed orders	33.33%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Automated Trading Desk Financial Services, L.L.C.	29.63%
2. Knight Capital Markets, L.L.C.	22.22%
3. UBS Securities, L.L.C.	18.52%
4. NYSE ARCA	11.11%
5. NYSE Amex	7.41%
6. National Financial Services, L.L.C.	7.41%
7. Citadel Derivatives Group LLC	3.70%

Information Concerning Significant Venues :

1. Automated Trading Desk Financial Services, L.L.C.	
Types of Orders Routed to Venue :	
Market orders as percentage of total market orders	44.44%
Limit orders as percentage of total limit orders	0.00%
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	16.67%
Limit orders as percentage of total limit orders	33.33%
Other orders as percentage of total other orders	0.00%
3. UBS Securities, L.L.C.	
Types of Orders Routed to Venue :	
Market orders as percentage of total market orders	22.22%
Limit orders as percentage of total limit orders	11.11%
Other orders as percentage of total other orders	0.00%
4. 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	33.33%
Other orders as percentage of total other orders	0.00%
5. NYSE Amex	
Types of Orders Routed to Venue :	
Market orders as percentage of total market orders	11.11%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

6. National Financial Services, 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	22.22%
Other orders as percentage of total other orders	0.00%

7. Citadel Derivatives Group LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.56%
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	0.00%
Limit orders as percentage of total non-directed orders	100.00%
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	38.46%
2. NASDAQ OMX PHLX	30.77%
3. The International Securities Exchange	15.38%
4. The Boston Option Exchange	7.69%
5. NYSE ARCA	7.69%

Information Concerning Significant Venues :

1. The Chicago Board 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	38.46%
Other orders as percentage of total other orders	0.00%

2. NASDAQ OMX 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	30.77%
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	0.00%
Limit orders as percentage of total limit orders	15.38%
Other orders as percentage of total other orders	0.00%

4. 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	7.69%
Other orders as percentage of total other orders	0.00%

5. 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	7.69%
Other orders as percentage of total other orders	0.00%