

**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, 2010**

**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	74.42%
Limit orders as percentage of total non-directed orders	25.58%
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	29.07%
2. National Financial Services, L.L.C.	27.91%
3. Knight Capital Markets, L.L.C.	19.77%
4. UBS Securities, L.L.C.	16.28%
5. Automated Trading Desk Financial Services, L.L.C.	2.33%
6. BATS Trading, Inc.	1.16%
7. Direct Edge ECN L.L.C.	1.16%
8. Goldman, Sachs & Co.	1.16%
9. Citigroup Global Markets, Inc.	1.16%

**Information Concerning Significant Venues :**

1. Citadel Derivatives Group LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	34.38%
Limit orders as percentage of total limit orders	13.64%
Other orders as percentage of total other orders	0.00%

2. National Financial Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	26.56%
Limit orders as percentage of total limit orders	31.82%
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	23.44%
Limit orders as percentage of total limit orders	9.09%
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	12.50%
Limit orders as percentage of total limit orders	27.27%
Other orders as percentage of total other orders	0.00%

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

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.56%
Limit orders as percentage of total limit orders	4.55%
Other orders as percentage of total other orders	0.00%

6. 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	4.55%
Other orders as percentage of total other orders	0.00%

7. 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	4.55%
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	0.00%
Limit orders as percentage of total limit orders	4.55%
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	1.56%
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	93.33%
Limit orders as percentage of total non-directed orders	6.67%
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.	40.00%
2. National Financial Services, L.L.C.	26.67%
3. Citadel Derivatives Group LLC	13.33%
4. Knight Equity Markets, L.P.	13.33%
5. Citigroup Global Markets, Inc.	6.67%

### Information Concerning Significant Venues :

#### 1. UBS Securities, L.L.C.

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	35.71%
Limit orders as percentage of total limit orders	100.00%
Other orders as percentage of total other orders	0.00%

#### 2. National Financial Services, L.L.C.

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	28.57%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

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

#### 4. Knight Equity Markets, L.P.

##### 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%

#### 5. Citigroup Global Markets, 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	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	54.76%
Limit orders as percentage of total non-directed orders	45.24%
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.	33.33%
2. Citadel Derivatives Group LLC	30.95%
3. Knight Capital Markets, L.L.C.	19.05%
4. National Financial Services, L.L.C.	14.29%
5. Citigroup Global Markets, Inc.	2.38%

### Information Concerning Significant Venues :

#### 1. UBS Securities, L.L.C.

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	39.13%
Limit orders as percentage of total limit orders	26.32%
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	21.74%
Limit orders as percentage of total limit orders	42.11%
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	8.70%
Limit orders as percentage of total limit orders	31.58%
Other orders as percentage of total other orders	0.00%

#### 4. National Financial Services, L.L.C.

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	26.09%
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	4.35%
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	18.42%
Limit orders as percentage of total non-directed orders	81.58%
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	34.21%
2. NYSE Arca Options	28.95%
3. NASDAQ OMX PHLX	18.42%
4. The International Securities Exchange	13.16%
5. Nasdaq Execution Services, L.L.C.	2.63%
6. Other	2.63%

### Information Concerning Significant Venues :

#### 1. The Chicago Board Options Exchange

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	42.86%
Limit orders as percentage of total limit orders	32.26%
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	35.48%
Other orders as percentage of total other orders	0.00%

#### 3. NASDAQ OMX PHLX

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	28.57%
Limit orders as percentage of total limit orders	16.13%
Other orders as percentage of total other orders	0.00%

#### 4. The International Securities Exchange

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	14.29%
Limit orders as percentage of total limit orders	12.90%
Other orders as percentage of total other orders	0.00%

#### 5. 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	3.23%
Other orders as percentage of total other orders	0.00%

6. Other

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%