

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 June 30, 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	36.46%
Limit orders as percentage of total non-directed orders	63.54%
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.	23.96%
2. Citadel Derivatives Group LLC	22.92%
3. National Financial Services, L.L.C.	17.71%
4. Knight Capital Markets, L.L.C.	14.58%
5. UBS Securities, L.L.C.	8.33%
6. BATS Trading, Inc.	3.13%
7. Nasdaq Execution Services, L.L.C.	3.13%
8. Direct Edge ECN L.L.C.	2.08%
9. Goldman Sachs Execution & Clearing, L.P.	2.08%
10. Credit Suisse Securities (USA) L.L.C.	1.04%

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	17.14%
Limit orders as percentage of total limit orders	27.87%
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	31.43%
Limit orders as percentage of total limit orders	18.03%
Other orders as percentage of total other orders	0.00%

3. National Financial Services, L.L.C.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	11.43%
	Limit orders as percentage of total limit orders	21.31%
	Other orders as percentage of total other orders	0.00%
4. Knight Capital Markets, L.L.C.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	20.00%
	Limit orders as percentage of total limit orders	11.48%
	Other orders as percentage of total other orders	0.00%
5. UBS Securities, L.L.C.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	20.00%
	Limit orders as percentage of total limit orders	1.64%
	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	4.92%
	Other orders as percentage of total other orders	0.00%
7. 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	4.92%
	Other orders as percentage of total other orders	0.00%
8. 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	3.28%
	Other orders as percentage of total other orders	0.00%
9. 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	3.28%
	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	1.64%
	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	14.55%
Limit orders as percentage of total non-directed orders	85.45%
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.	21.82%
2. BATS Trading, Inc.	18.18%
3. Nasdaq Execution Services, L.L.C.	14.55%
4. Automated Trading Desk Financial Services, L.L.C.	9.09%
5. Citadel Derivatives Group LLC	9.09%
6. Direct Edge ECN L.L.C.	9.09%
7. Knight Equity Markets, L.P.	9.09%
8. UBS Securities, L.L.C.	3.64%
9. Natixis Bleichroeder, Inc.	1.82%
10. Credit Suisse Securities (USA) L.L.C.	1.82%

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	37.50%
Limit orders as percentage of total limit orders	19.15%
Other orders as percentage of total other orders	0.00%

2. 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	21.28%
Other orders as percentage of total other orders	0.00%

3. 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	17.02%
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	0.00%
Limit orders as percentage of total limit orders	10.64%
Other orders as percentage of total other orders	0.00%

5. Citadel Derivatives Group LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	37.50%
Limit orders as percentage of total limit orders	4.26%
Other orders as percentage of total other orders	0.00%

6. 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	10.64%
Other orders as percentage of total other orders	0.00%

7. Knight Equity Markets, L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	12.50%
Limit orders as percentage of total limit orders	8.51%
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	12.50%
Limit orders as percentage of total limit orders	2.13%
Other orders as percentage of total other orders	0.00%

9. Natixis Bleichroeder, 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	2.13%
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	2.13%
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	9.76%
Limit orders as percentage of total non-directed orders	90.24%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Knight Capital Markets, L.L.C.	30.49%
2. National Financial Services, L.L.C.	23.17%
3. UBS Securities, L.L.C.	21.95%
4. Citadel Derivatives Group LLC	10.98%
5. Direct Edge ECN L.L.C.	6.10%
6. Automated Trading Desk Financial Services, L.L.C.	2.44%
7. BATS Trading, Inc.	2.44%
8. Nasdaq Execution Services, L.L.C.	2.44%

Information Concerning Significant Venues :

1. Knight Capital Markets, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	75.00%
Limit orders as percentage of total limit orders	25.68%
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	0.00%
Limit orders as percentage of total limit orders	25.68%
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	12.50%
Limit orders as percentage of total limit orders	22.97%
Other orders as percentage of total other orders	0.00%

4. Citadel Derivatives Group 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	12.16%
Other orders as percentage of total other orders	0.00%

5. 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	6.76%
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	12.50%
Limit orders as percentage of total limit orders	1.35%
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	2.70%
Other orders as percentage of total other orders	0.00%

8. 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	2.70%
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	14.00%
Limit orders as percentage of total non-directed orders	86.00%
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	38.00%
2. NYSE Arca Options	16.00%
3. NASDAQ OMX PHLX	16.00%
4. The International Securities Exchange	14.00%
5. The Boston Option Exchange	10.00%
6. NYSE Amex Options	6.00%

Information Concerning Significant Venues :

1. The Chicago Board Options 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	41.86%
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	28.57%
Limit orders as percentage of total limit orders	13.95%
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	14.29%
Limit orders as percentage of total limit orders	16.28%
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	13.95%
Other orders as percentage of total other orders	0.00%

5. The Boston Option 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	9.30%
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	14.29%
Limit orders as percentage of total limit orders	4.65%
Other orders as percentage of total other orders	0.00%