

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, 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	76.54%
Limit orders as percentage of total non-directed orders	23.46%
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	30.86%
2. National Financial Services, L.L.C.	20.99%
3. Knight Capital Markets, L.L.C.	19.75%
4. Citigroup Global Markets, Inc.	9.88%
5. UBS Securities, L.L.C.	9.88%
6. Direct Edge ECN L.L.C.	6.17%
7. BATS Exchange, Inc.	1.23%
8. Goldman, Sachs & Co.	1.23%

Information Concerning Significant Venues :

1. Citadel Derivatives Group LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	32.26%
Limit orders as percentage of total limit orders	26.32%
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	22.58%
Limit orders as percentage of total limit orders	15.79%
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	19.35%
Limit orders as percentage of total limit orders	21.05%
Other orders as percentage of total other orders	0.00%

4. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	12.90%
Limit orders as percentage of total limit orders	0.00%
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	11.29%
Limit orders as percentage of total limit orders	5.26%
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	26.32%
Other orders as percentage of total other orders	0.00%

7. BATS Exchange, 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	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	1.61%
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	42.86%
Limit orders as percentage of total non-directed orders	57.14%
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.	32.14%
2. Citadel Derivatives Group LLC	28.57%
3. UBS Securities, L.L.C.	17.86%
4. Direct Edge ECN L.L.C.	10.71%
5. EBX L.L.C.	3.57%
6. Citigroup Global Markets, Inc.	3.57%
7. Knight Equity Markets, L.P.	3.57%

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	16.67%
Limit orders as percentage of total limit orders	43.75%
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	41.67%
Limit orders as percentage of total limit orders	18.75%
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	25.00%
Limit orders as percentage of total limit orders	12.50%
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	18.75%
Other orders as percentage of total other orders	0.00%

5. EBX 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	6.25%
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	8.33%
Limit orders as percentage of total limit orders	0.00%
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	8.33%
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	77.91%
Limit orders as percentage of total non-directed orders	22.09%
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.	32.56%
2. Knight Capital Markets, L.L.C.	29.07%
3. Citadel Derivatives Group LLC	22.09%
4. National Financial Services, L.L.C.	15.12%
5. Direct Edge ECN L.L.C.	1.16%

Information Concerning Significant Venues :

1. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	29.85%
Limit orders as percentage of total limit orders	42.11%
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	26.87%
Limit orders as percentage of total limit orders	36.84%
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	23.88%
Limit orders as percentage of total limit orders	15.79%
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	19.40%
Limit orders as percentage of total limit orders	0.00%
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	5.26%
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	15.91%
Limit orders as percentage of total non-directed orders	84.09%
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 Stock Exchange	56.82%
2. NYSE Arca Options	20.45%
3. The International Securities Exchange	9.09%
4. NYSE Amex Options	6.82%
5. NASDAQ OMX PHLX	4.55%
6. The Boston Option Exchange	2.27%

Information Concerning Significant Venues :

1. The Chicago Board Options Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	57.14%
Limit orders as percentage of total limit orders	56.76%
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	24.32%
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	14.29%
Limit orders as percentage of total limit orders	8.11%
Other orders as percentage of total other orders	0.00%

4. NYSE Amex 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	2.70%
Other orders as percentage of total other orders	0.00%

5. 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	5.41%
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	2.70%
Other orders as percentage of total other orders	0.00%