

**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 September 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	75.86%
Limit orders as percentage of total non-directed orders	24.14%
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.	31.03%
2. Knight Capital Markets, L.L.C.	24.14%
3. National Financial Services, L.L.C.	17.24%
4. Citadel Derivatives Group LLC	15.52%
5. Citigroup Global Markets, Inc.	6.90%
6. Goldman, Sachs & Co.	3.45%
7. Direct Edge Exchange	1.72%

**Information Concerning Significant Venues :**

1. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	13.64%
Limit orders as percentage of total limit orders	85.71%
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	31.82%
Limit orders as percentage of total limit orders	0.00%
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	22.73%
Limit orders as percentage of total limit orders	0.00%
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	18.18%
Limit orders as percentage of total limit orders	7.14%
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	9.09%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

6. Goldman, Sachs & Co.

Types of Orders Routed to Venue :

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

7. Direct Edge 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	7.14%
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	85.00%
Limit orders as percentage of total non-directed orders	15.00%
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.	35.00%
2. UBS Securities, L.L.C.	35.00%
3. Citadel Derivatives Group LLC	10.00%
4. Knight Equity Markets, L.P.	10.00%
5. Liquidnet	5.00%
6. Citigroup Global Markets, Inc.	5.00%

### 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	41.18%
Limit orders as percentage of total limit orders	0.00%
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	35.29%
Limit orders as percentage of total limit orders	33.33%
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	5.88%
Limit orders as percentage of total limit orders	33.33%
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	5.88%
Limit orders as percentage of total limit orders	33.33%
Other orders as percentage of total other orders	0.00%

#### 5. Liquidnet

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

Market orders as percentage of total market orders	5.88%
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	5.88%
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	45.95%
Limit orders as percentage of total non-directed orders	54.05%
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.	43.24%
2. Knight Capital Markets, L.L.C.	24.32%
3. Citadel Derivatives Group LLC	18.92%
4. National Financial Services, L.L.C.	13.51%

### Information Concerning Significant Venues :

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

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

Market orders as percentage of total market orders	23.53%
Limit orders as percentage of total limit orders	60.00%
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	17.65%
Limit orders as percentage of total limit orders	30.00%
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	29.41%
Limit orders as percentage of total limit orders	10.00%
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	29.41%
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	7.69%
Limit orders as percentage of total non-directed orders	92.31%
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	50.00%
2. NYSE Arca Options	15.38%
3. NASDAQ OMX PHLX	15.38%
4. NYSE Amex Options	3.85%
5. The Boston Option Exchange	3.85%
6. The International Securities Exchange	3.85%
7. Nasdaq Execution Services, L.L.C.	3.85%
8. Other	3.85%

### 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	50.00%
Limit orders as percentage of total limit orders	50.00%
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	16.67%
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	0.00%
Limit orders as percentage of total limit orders	16.67%
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	0.00%
Limit orders as percentage of total limit orders	4.17%
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	50.00%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

6. 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	4.17%
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	4.17%
Other orders as percentage of total other orders	0.00%

8. Other

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	4.17%
Other orders as percentage of total other orders	0.00%