

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 December 31, 2008

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	61.22%
Limit orders as percentage of total non-directed orders	38.78%
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.	22.45%
2. Knight Capital Markets, L.L.C.	21.09%
3. New York Stock Exchange LLC.	13.61%
4. Madoff (Bernard L.) Investment Securities, L.L.C.	9.52%
5. National Financial Services Corporation	9.52%
6. Citadel Derivatives Group LLC	8.84%
7. UBS Securities, L.L.C.	6.12%
8. BATS Trading, Inc.	2.72%
9. NYSE ARCA	2.72%
10. Nasdaq Execution Services, L.L.C.	1.36%

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	33.33%
Limit orders as percentage of total limit orders	5.26%
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	28.89%
Limit orders as percentage of total limit orders	8.77%
Other orders as percentage of total other orders	0.00%

3. New York Stock Exchange LLC.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.11%
Limit orders as percentage of total limit orders	33.33%
Other orders as percentage of total other orders	0.00%

4. Madoff (Bernard L.) Investment Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	12.22%
Limit orders as percentage of total limit orders	5.26%
Other orders as percentage of total other orders	0.00%

5. National Financial Services Corporation

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	3.33%
Limit orders as percentage of total limit orders	19.30%
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	12.22%
Limit orders as percentage of total limit orders	3.51%
Other orders as percentage of total other orders	0.00%

7. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	8.89%
Limit orders as percentage of total limit orders	1.75%
Other orders as percentage of total other orders	0.00%

8. 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	7.02%
Other orders as percentage of total other orders	0.00%

9. 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	7.02%
Other orders as percentage of total other orders	0.00%

10. 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	3.51%
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	62.50%
Limit orders as percentage of total non-directed orders	37.50%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Knight Equity Markets, L.P.	20.83%
2. Automated Trading Desk Financial Services, L.L.C.	18.75%
3. UBS Securities, L.L.C.	14.58%
4. Citadel Derivatives Group LLC	10.42%
5. Nasdaq Execution Services, L.L.C.	8.33%
6. National Financial Services Corporation	6.25%
7. BATS Trading, Inc.	4.17%
8. Direct Edge ECN L.L.C.	4.17%
9. Credit Suisse Securities (USA) L.L.C.	2.08%
10. Barclays Capital, Inc./LE	2.08%

Information Concerning Significant Venues :

1. Knight Equity Markets, L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	23.33%
Limit orders as percentage of total limit orders	16.67%
Other orders as percentage of total other orders	0.00%

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

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	30.00%
Limit orders as percentage of total limit orders	0.00%
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	23.33%
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	16.67%
Limit orders as percentage of total limit orders	0.00%
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	3.33%
Limit orders as percentage of total limit orders	16.67%
Other orders as percentage of total other orders	0.00%

6. National Financial Services Corporation

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%

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

9. 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	5.56%
Other orders as percentage of total other orders	0.00%

10. Barclays Capital, Inc./LE

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	5.56%
Other orders as percentage of total other orders	0.00%

Securities Listed on NYSE Alternext 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	75.00%
Limit orders as percentage of total non-directed orders	25.00%
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.	34.38%
2. UBS Securities, L.L.C.	28.13%
3. Automated Trading Desk Financial Services, L.L.C.	25.00%
4. Citadel Derivatives Group LLC	9.38%
5. Madoff (Bernard L.) Investment Securities, L.L.C.	3.13%

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	16.67%
Limit orders as percentage of total limit orders	87.50%
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	37.50%
Limit orders as percentage of total limit orders	0.00%
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	33.33%
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	12.50%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

5. Madoff (Bernard L.) Investment Securities, 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	12.50%
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	40.00%
Limit orders as percentage of total non-directed orders	60.00%
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	40.00%
2. The International Securities Exchange	20.00%
3. NYSE ARCA	20.00%
4. The Philadelphia Stock Exchange	20.00%

Information Concerning Significant Venues :

1. The Chicago Board Options Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	25.00%
Limit orders as percentage of total limit orders	50.00%
Other orders as percentage of total other orders	0.00%

2. 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	33.33%
Other orders as percentage of total other orders	0.00%

3. NYSE ARCA

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	25.00%
Limit orders as percentage of total limit orders	16.67%
Other orders as percentage of total other orders	0.00%

4. The Philadelphia 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	0.00%
Other orders as percentage of total other orders	0.00%