

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, 2008

Securities Listed on NYSE Euronext

Summary Statistics :

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total non-directed orders	61.67%
Limit orders as percentage of total non-directed orders	38.33%
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.	20.83%
2. Madoff (Bernard L.) Investment Securities, L.L.C.	20.00%
3. NYSE Euronext	19.17%
4. Knight Capital Markets, L.L.C.	13.33%
5. Citadel Derivatives Group, L.L.C.	11.67%
6. Automated Trading Desk Financial Services, L.L.C.	10.83%
7. National Financial Services L.L.C.	2.50%
8. NYSE ARCA	1.67%

Information Concerning Significant Venues :

1. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	17.57%
Limit orders as percentage of total limit orders	26.09%
Other orders as percentage of total other orders	0.00%

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

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	14.86%
Limit orders as percentage of total limit orders	28.26%
Other orders as percentage of total other orders	0.00%

3. NYSE Euronext

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	20.27%
Limit orders as percentage of total limit orders	17.39%
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	17.57%
Limit orders as percentage of total limit orders	6.52%
Other orders as percentage of total other orders	0.00%

5. Citadel Derivatives Group, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	13.51%
Limit orders as percentage of total limit orders	8.70%
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	13.51%
Limit orders as percentage of total limit orders	6.52%
Other orders as percentage of total other orders	0.00%

7. National Financial Services L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.70%
Limit orders as percentage of total limit orders	2.17%
Other orders as percentage of total other orders	0.00%

8. 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	4.35%
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	64.86%
Limit orders as percentage of total non-directed orders	35.14%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Citadel Derivatives Group, L.L.C.	27.03%
2. UBS Securities, L.L.C.	18.92%
3. Automated Trading Desk Financial Services, L.L.C.	13.51%
4. Knight Equity Markets, L.P.	13.51%
5. Madoff (Bernard L.) Investment Securities, L.L.C.	10.81%
6. NYSE ARCA	10.81%
7. Credit Suisse Securities (USA) L.L.C.	2.70%
8. Nasdaq Execution Services, L.L.C.	2.70%

Information Concerning Significant Venues :

1. Citadel Derivatives Group, 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	7.69%
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	20.83%
Limit orders as percentage of total limit orders	15.38%
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	12.50%
Limit orders as percentage of total limit orders	15.38%
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	16.67%
Limit orders as percentage of total limit orders	7.69%
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	12.50%
Limit orders as percentage of total limit orders	7.69%
Other orders as percentage of total other orders	0.00%

6. 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	30.77%
Other orders as percentage of total other orders	0.00%

7. 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	7.69%
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	7.69%
Other orders as percentage of total other orders	0.00%

Securities Listed on The American Stock Exchange 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	88.89%
Limit orders as percentage of total non-directed orders	11.11%
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.	33.33%
2. UBS Securities, L.L.C.	33.33%
3. Citadel Derivatives Group, L.L.C.	22.22%
4. Archipelago Trading Services, Inc.	11.11%

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	25.00%
Limit orders as percentage of total limit orders	100.00%
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	37.50%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

3. Citadel Derivatives Group, 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	0.00%
Other orders as percentage of total other orders	0.00%

4. Archipelago Trading Services, Inc.

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%

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	84.62%
Limit orders as percentage of total non-directed orders	15.38%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. The Philadelphia Stock Exchange	61.54%
2. The Boston Option Exchange	7.69%
3. The Chicago Board Options Exchange	7.69%
4. The International Securities Exchange	7.69%
5. National Financial Services L.L.C.	7.69%
6. NYSE ARCA	7.69%

Information Concerning Significant Venues :

1. The Philadelphia Stock Exchange	
Types of Orders Routed to Venue :	
Market orders as percentage of total market orders	72.73%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%
2. The Boston Option Exchange	
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%
3. The Chicago Board Options Exchange	
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%
4. The International Securities Exchange	
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%
5. 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	50.00%
Other orders as percentage of total other orders	0.00%

6. 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	50.00%
Other orders as percentage of total other orders	0.00%