

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, 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	57.93%
Limit orders as percentage of total non-directed orders	42.07%
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.	26.22%
2. Madoff (Bernard L.) Investment Securities, L.L.C.	22.56%
3. Automated Trading Desk Financial Services, L.L.C.	16.46%
4. Citadel Derivatives Group, L.L.C.	10.37%
5. NYSE Euronext	9.15%
6. UBS Securities, L.L.C.	4.88%
7. National Financial Services L.L.C.	4.27%
8. BATS Trading, Inc.	2.44%
9. Direct Edge ECN L.L.C.	1.83%
10. NYSE ARCA	1.22%

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	33.68%
Limit orders as percentage of total limit orders	15.94%
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	14.74%
Limit orders as percentage of total limit orders	33.33%
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	21.05%
	Limit orders as percentage of total limit orders	10.14%
	Other orders as percentage of total other orders	0.00%
4. Citadel Derivatives Group, L.L.C.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	16.84%
	Limit orders as percentage of total limit orders	1.45%
	Other orders as percentage of total other orders	0.00%
5. NYSE Euronext		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	5.26%
	Limit orders as percentage of total limit orders	14.49%
	Other orders as percentage of total other orders	0.00%
6. UBS Securities, L.L.C.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	5.26%
	Limit orders as percentage of total limit orders	4.35%
	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	3.16%
	Limit orders as percentage of total limit orders	5.80%
	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	5.80%
	Other orders as percentage of total other orders	0.00%
9. 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	4.35%
	Other orders as percentage of total other orders	0.00%
10. 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	2.90%
	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	78.26%
Limit orders as percentage of total non-directed orders	21.74%
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.	28.26%
2. Knight Equity Markets, L.P.	21.74%
3. Automated Trading Desk Financial Services, L.L.C.	17.39%
4. Citadel Derivatives Group, L.L.C.	17.39%
5. BATS Trading, Inc.	6.52%
6. Madoff (Bernard L.) Investment Securities, L.L.C.	6.52%
7. National Financial Services L.L.C.	2.17%

Information Concerning Significant Venues :

1. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	30.56%
Limit orders as percentage of total limit orders	20.00%
Other orders as percentage of total other orders	0.00%

2. Knight Equity Markets, L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	25.00%
Limit orders as percentage of total limit orders	10.00%
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	11.11%
Limit orders as percentage of total limit orders	40.00%
Other orders as percentage of total other orders	0.00%

4. Citadel Derivatives Group, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	22.22%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

5. BATS Trading, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.78%
Limit orders as percentage of total limit orders	20.00%
Other orders as percentage of total other orders	0.00%

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

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. 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	10.00%
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	91.67%
Limit orders as percentage of total non-directed orders	8.33%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Archipelago Trading Services, Inc.	31.94%
2. Knight Capital Markets, L.L.C.	30.56%
3. UBS Securities, L.L.C.	11.11%
4. Citadel Derivatives Group, L.L.C.	6.94%
5. Madoff (Bernard L.) Investment Securities, L.L.C.	5.56%
6. American Stock Exchange	4.17%
7. BATS Trading, Inc.	4.17%
8. Automated Trading Desk Financial Services, L.L.C.	2.78%
9. National Financial Services L.L.C.	2.78%

Information Concerning Significant Venues :

1. Archipelago Trading Services, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	34.85%
Limit orders as percentage of total limit orders	0.00%
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	33.33%
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	10.61%
Limit orders as percentage of total limit orders	16.67%
Other orders as percentage of total other orders	0.00%

4. Citadel Derivatives Group, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	6.06%
Limit orders as percentage of total limit orders	16.67%
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	4.55%
Limit orders as percentage of total limit orders	16.67%
Other orders as percentage of total other orders	0.00%

6. American Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	3.03%
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	1.52%
Limit orders as percentage of total limit orders	33.33%
Other orders as percentage of total other orders	0.00%

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

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	3.03%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

9. National Financial Services L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	3.03%
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	58.33%
Limit orders as percentage of total non-directed orders	41.67%
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	50.00%
2. NYSE ARCA	25.00%
3. The Boston Option Exchange	8.33%
4. The Chicago Board Options Exchange	8.33%
5. The International Securities Exchange	8.33%

Information Concerning Significant Venues :

1. The Philadelphia Stock Exchange	
Types of Orders Routed to Venue :	
Market orders as percentage of total market orders	71.43%
Limit orders as percentage of total limit orders	20.00%
Other orders as percentage of total other orders	0.00%
2. 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	60.00%
Other orders as percentage of total other orders	0.00%
3. 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	0.00%
Other orders as percentage of total other orders	0.00%
4. 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	0.00%
Other orders as percentage of total other orders	0.00%
5. 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	20.00%
Other orders as percentage of total other orders	0.00%