

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, 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	60.17%
Limit orders as percentage of total non-directed orders	39.83%
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.	35.59%
2. Madoff (Bernard L.) Investment Securities, L.L.C.	27.97%
3. Automated Trading Desk Financial Services, L.L.C.	19.49%
4. UBS Securities, L.L.C.	6.78%
5. Citadel Derivatives Group, L.L.C.	3.39%
6. NYSE Euronext	2.54%
7. NYSE ARCA	2.54%
8. BATS Trading, Inc.	0.85%
9. National Financial Services L.L.C.	0.85%

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	50.70%
Limit orders as percentage of total limit orders	12.77%
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	8.45%
Limit orders as percentage of total limit orders	57.45%
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	23.94%
Limit orders as percentage of total limit orders	12.77%
Other orders as percentage of total other orders	0.00%

4. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	11.27%
Limit orders as percentage of total limit orders	0.00%
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	5.63%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

6. NYSE Euronext

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	6.38%
Other orders as percentage of total other orders	0.00%

7. 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	6.38%
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	2.13%
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	0.00%
Limit orders as percentage of total limit orders	2.13%
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	74.29%
Limit orders as percentage of total non-directed orders	25.71%
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.	31.43%
2. Knight Equity Markets, L.P.	25.71%
3. UBS Securities, L.L.C.	14.29%
4. Citadel Derivatives Group, L.L.C.	11.43%
5. National Financial Services L.L.C.	8.57%
6. NYSE ARCA	5.71%
7. BATS Trading, Inc.	2.86%

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	42.31%
Limit orders as percentage of total limit orders	0.00%
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	19.23%
Limit orders as percentage of total limit orders	44.44%
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	19.23%
Limit orders as percentage of total limit orders	0.00%
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	15.38%
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	33.33%
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	22.22%
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	3.85%
Limit orders as percentage of total limit orders	0.00%
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	94.79%
Limit orders as percentage of total non-directed orders	5.21%
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.	31.25%
2. Archipelago Trading Services, Inc.	25.00%
3. UBS Securities, L.L.C.	14.58%
4. Citadel Derivatives Group, L.L.C.	13.54%
5. Madoff (Bernard L.) Investment Securities, L.L.C.	10.42%
6. Automated Trading Desk Financial Services, L.L.C.	4.17%
7. National Financial Services L.L.C.	1.04%

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	30.77%
Limit orders as percentage of total limit orders	40.00%
Other orders as percentage of total other orders	0.00%
2. Archipelago Trading Services, Inc.	
Types of Orders Routed to Venue :	
Market orders as percentage of total market orders	26.37%
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	13.19%
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	13.19%
Limit orders as percentage of total limit orders	20.00%
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	10.99%
Limit orders as percentage of total limit orders	0.00%
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	4.40%
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	1.10%
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	93.33%
Limit orders as percentage of total non-directed orders	6.67%
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	46.67%
2. NYSE ARCA	33.33%
3. The Boston Option Exchange	6.67%
4. The Chicago Board Options Exchange	6.67%
5. The International Securities Exchange	6.67%

Information Concerning Significant Venues :

1. 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%
2. NYSE ARCA	
Types of Orders Routed to Venue :	
Market orders as percentage of total market orders	28.57%
Limit orders as percentage of total limit orders	100.00%
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	7.14%
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	7.14%
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	7.14%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%