

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, 2007

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	67.89%
Limit orders as percentage of total non-directed orders	32.11%
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.	29.36%
2. UBS Securities, L.L.C.	20.18%
3. Automated Trading Desk Financial Services, L.L.C.	12.84%
4. NYSE Euronext	11.01%
5. Citadel Derivatives Group, L.L.C.	9.17%
6. Madoff (Bernard L.) Investment Securities, L.L.C.	9.17%
7. National Financial Services Corporation	7.34%
8. Credit Suisse Securities (USA) L.L.C.	0.92%

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	29.73%
Limit orders as percentage of total limit orders	28.57%
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	6.76%
Limit orders as percentage of total limit orders	48.57%
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	17.57%
	Limit orders as percentage of total limit orders	2.86%
	Other orders as percentage of total other orders	0.00%
4. NYSE Euronext		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	16.22%
	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	10.81%
	Limit orders as percentage of total limit orders	5.71%
	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	9.46%
	Limit orders as percentage of total limit orders	8.57%
	Other orders as percentage of total other orders	0.00%
7. National Financial Services Corporation		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	8.11%
	Limit orders as percentage of total limit orders	5.71%
	Other orders as percentage of total other orders	0.00%
8. Credit Suisse Securities (USA) L.L.C.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	1.35%
	Limit orders as percentage of total limit orders	0.00%
	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	70.89%
Limit orders as percentage of total non-directed orders	29.11%
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.	27.85%
2. National Financial Services Corporation	22.78%
3. UBS Securities, L.L.C.	18.99%
4. Automated Trading Desk Financial Services, L.L.C.	15.19%
5. Citadel Derivatives Group, L.L.C.	6.33%
6. Madoff (Bernard L.) Investment Securities, L.L.C.	2.53%
7. Benchmark Company, L.L.C. (The)	1.27%
8. Hudson Securities, Inc.	1.27%
9. Nasdaq Execution Services, L.L.C.	1.27%
10. Citigroup Global Markets, Inc.	1.27%

Information Concerning Significant Venues :

1. Knight Equity Markets, L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	28.57%
Limit orders as percentage of total limit orders	26.09%
Other orders as percentage of total other orders	0.00%

2. National Financial Services Corporation

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	17.86%
Limit orders as percentage of total limit orders	34.78%
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	23.21%
Limit orders as percentage of total limit orders	8.70%
Other orders as percentage of total other orders	0.00%

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

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	14.29%
Limit orders as percentage of total limit orders	17.39%
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	8.93%
Limit orders as percentage of total limit orders	0.00%
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	3.57%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

7. Benchmark Company, L.L.C. (The)

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%

8. Hudson Securities, 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	4.35%
Other orders as percentage of total other orders	0.00%

9. Nasdaq Execution Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.79%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

10. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.79%
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	80.00%
Limit orders as percentage of total non-directed orders	20.00%
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.	40.00%
2. Knight Capital Markets, L.L.C.	40.00%
3. E*Trade Cap MKTS/CHXL Trading	20.00%

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	25.00%
Limit orders as percentage of total limit orders	100.00%
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	50.00%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

3. E*Trade Cap MKTS/CHXL Trading

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%

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	73.33%
Limit orders as percentage of total non-directed orders	26.67%
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	33.33%
2. The Philadelphia Stock Exchange	33.33%
3. NYSE ARCA	26.67%
4. The International Securities Exchange	6.67%

Information Concerning Significant Venues :

1. The Chicago Board Options Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	36.36%
Limit orders as percentage of total limit orders	25.00%
Other orders as percentage of total other orders	0.00%

2. The Philadelphia Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	36.36%
Limit orders as percentage of total limit orders	25.00%
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	18.18%
Limit orders as percentage of total limit orders	50.00%
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%