

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 (formerly 11AC 1-6) Quarterly Report for the Quarter Ending Sept. 30, 2006

Securities Listed on The 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	68.63%
Limit orders as percentage of total non-directed orders	31.37%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. BSE	28.43%
2. Knight Capital Markets, L.L.C.	24.51%
3. Madoff (Bernard L.) Investment Securities, L	17.65%
4. MWSE	11.76%
5. NYSE	11.76%
6. Automated Trading Desk Financial Services, L	4.90%
7. SCHB	0.98%

Information Concerning Significant Venues :

1. BSE

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	38.57%
Limit orders as percentage of total limit orders	6.25%
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	12.86%
Limit orders as percentage of total limit orders	50.00%
Other orders as percentage of total other orders	0.00%

3. Madoff (Bernard L.) Investment Securities, L

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	15.71%
Limit orders as percentage of total limit orders	21.88%
Other orders as percentage of total other orders	0.00%

4. MWSE

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	12.86%
Limit orders as percentage of total limit orders	9.38%
Other orders as percentage of total other orders	0.00%

5. NYSE

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	14.29%
Limit orders as percentage of total limit orders	6.25%
Other orders as percentage of total other orders	0.00%

6. Automated Trading Desk Financial Services, L

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.71%
Limit orders as percentage of total limit orders	3.13%
Other orders as percentage of total other orders	0.00%

7. SCHB

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	3.13%
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	72.88%
Limit orders as percentage of total non-directed orders	27.12%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. National Financial Services Corporation	57.63%
2. Knight Equity Markets, L.P.	15.25%
3. SCHB	13.56%
4. Citadel Derivatives Group, L.L.C.	5.08%
5. Lehman Brothers, Inc.	3.39%
6. Madoff (Bernard L.) Investment Securities, L	3.39%
7. Morgan Stanley & Co. Incorporated	1.69%

Information Concerning Significant Venues :

1. National Financial Services Corporation

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	55.81%
Limit orders as percentage of total limit orders	62.50%
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	11.63%
Limit orders as percentage of total limit orders	25.00%
Other orders as percentage of total other orders	0.00%

3. SCHB

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	13.95%
Limit orders as percentage of total limit orders	12.50%
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	6.98%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

5. Lehman Brothers, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	4.65%
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

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	4.65%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

7. Morgan Stanley & Co. Incorporated

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.33%
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	0.00%
Limit orders as percentage of total non-directed orders	100.00%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. American Stock Exchange Clearing Corporation	75.00%
2. BSE	25.00%

Information Concerning Significant Venues :

1. American Stock Exchange Clearing 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	75.00%
Other orders as percentage of total other orders	0.00%

2. BSE

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	25.00%
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	100.00%
Limit orders as percentage of total non-directed orders	0.00%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. American Stock Exchange Clearing Corporation	50.00%
2. BOX	50.00%

Information Concerning Significant Venues :

1. American Stock Exchange Clearing Corporation

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. BOX

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%