

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 September 30, 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	62.75%
Limit orders as percentage of total non-directed orders	37.25%
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.	27.45%
2. National Financial Services L.L.C.	15.69%
3. Madoff (Bernard L.) Investment Securities, L.L.C.	14.71%
4. NYSE Euronext	14.71%
5. UBS Securities, L.L.C.	11.76%
6. Automated Trading Desk Financial Services, L.L.C.	8.82%
7. Citadel Derivatives Group, L.L.C.	3.92%
8. E*Trade Cap MKTS/CHXL Trading	0.98%
9. Melvin Securities, L.L.C.	0.98%
10. NYSE ARCA	0.98%

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	20.31%
Limit orders as percentage of total limit orders	39.47%
Other orders as percentage of total other orders	0.00%

2. National Financial Services 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%

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

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	14.06%
Limit orders as percentage of total limit orders	15.79%
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	17.19%
Limit orders as percentage of total limit orders	10.53%
Other orders as percentage of total other orders	0.00%

5. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	7.81%
Limit orders as percentage of total limit orders	18.42%
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	9.38%
Limit orders as percentage of total limit orders	7.89%
Other orders as percentage of total other orders	0.00%

7. Citadel Derivatives Group, L.L.C.

Types of Orders Routed to Venue :

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

8. E*Trade Cap MKTS/CHXL Trading

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	2.63%
Other orders as percentage of total other orders	0.00%

9. Melvin Securities, 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	2.63%
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	2.63%
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	64.38%
Limit orders as percentage of total non-directed orders	35.62%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. National Financial Services L.L.C.	39.73%
2. Knight Equity Markets, L.P.	34.25%
3. UBS Securities, L.L.C.	12.33%
4. Citadel Derivatives Group, L.L.C.	6.85%
5. Automated Trading Desk Financial Services, L.L.C.	4.11%
6. Lehman Brothers, Inc.	1.37%
7. Madoff (Bernard L.) Investment Securities, L.L.C.	1.37%

Information Concerning Significant Venues :

1. National Financial Services L.L.C.	
Types of Orders Routed to Venue :	
Market orders as percentage of total market orders	31.91%
Limit orders as percentage of total limit orders	53.85%
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	38.30%
Limit orders as percentage of total limit orders	26.92%
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	14.89%
Limit orders as percentage of total limit orders	7.69%
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	4.26%
Limit orders as percentage of total limit orders	11.54%
Other orders as percentage of total other orders	0.00%
5. Automated Trading Desk Financial Services, L.L.C.	
Types of Orders Routed to Venue :	
Market orders as percentage of total market orders	6.38%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

6. Lehman Brothers, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.13%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

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

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.13%
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	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. Knight Capital Markets, L.L.C.	75.00%
2. American Stock Exchange	25.00%

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	75.00%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

2. American Stock Exchange

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	60.00%
Limit orders as percentage of total non-directed orders	40.00%
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	60.00%
2. The Boston Option Exchange	20.00%
3. The Chicago Board Options Exchange	10.00%
4. NYSE ARCA	10.00%

Information Concerning Significant Venues :

1. The Philadelphia Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	66.67%
Limit orders as percentage of total limit orders	50.00%
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	16.67%
Limit orders as percentage of total limit orders	25.00%
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	0.00%
Limit orders as percentage of total limit orders	25.00%
Other orders as percentage of total other orders	0.00%

4. NYSE ARCA

Types of Orders Routed to Venue :

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