

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 Dec. 31, 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	80.85%
Limit orders as percentage of total non-directed orders	18.09%
Other orders as percentage of total non-directed orders	1.06%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Knight Capital Markets, L.L.C.	23.40%
2. The New York Stock Exchange	20.21%
3. National Financial Services Corporation	14.89%
4. Madoff (Bernard L.) Investment Securities, L.L.C.	12.77%
5. Automated Trading Desk Financial Services, L.L.C.	10.64%
6. The Chicago Stock Exchange	9.57%
7. UBS Securities LLC	4.26%
8. The Boston Stock Exchange	2.13%
9. Citadel Derivatives Group, L.L.C.	2.13%

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	21.05%
Limit orders as percentage of total limit orders	29.41%
Other orders as percentage of total other orders	100.00%

2. The New York Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	22.37%
Limit orders as percentage of total limit orders	11.76%
Other orders as percentage of total other orders	0.00%

3. National Financial Services Corporation

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	10.53%
Limit orders as percentage of total limit orders	35.29%
Other orders as percentage of total other orders	0.00%

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

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	15.79%
Limit orders as percentage of total limit orders	0.00%
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	13.16%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

6. The Chicago Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	6.58%
Limit orders as percentage of total limit orders	23.53%
Other orders as percentage of total other orders	0.00%

7. UBS Securities LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.26%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

8. The Boston Stock Exchange

Types of Orders Routed to Venue :

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

9. Citadel Derivatives Group, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.63%
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	85.53%
Limit orders as percentage of total non-directed orders	14.47%
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	46.05%
2. Knight Equity Markets, L.P.	26.32%
3. UBS Securities LLC	14.47%
4. Bear, Stearns & Co. Inc.	2.63%
5. Knight Execution Partners, L.L.C.	2.63%
6. Madoff (Bernard L.) Investment Securities, L.L.C.	2.63%
7. Automated Trading Desk Financial Services, L.L.C.	1.32%
8. Citadel Derivatives Group, L.L.C.	1.32%
9. Lehman Brothers, Inc.	1.32%
10. Morgan Stanley & Co. Incorporated	1.32%

Information Concerning Significant Venues :

1. National Financial Services Corporation

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	50.77%
Limit orders as percentage of total limit orders	18.18%
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	20.00%
Limit orders as percentage of total limit orders	63.64%
Other orders as percentage of total other orders	0.00%

3. UBS Securities LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	15.38%
Limit orders as percentage of total limit orders	9.09%
Other orders as percentage of total other orders	0.00%

4. Bear, Stearns & Co. Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	3.08%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

5. Knight Execution Partners, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	3.08%
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	3.08%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

7. Automated Trading Desk 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	9.09%
Other orders as percentage of total other orders	0.00%

8. Citadel Derivatives Group, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.54%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

9. Lehman Brothers, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.54%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

10. Morgan Stanley & Co. Incorporated

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.54%
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. American Stock Exchange Clearing L.L.C./ASE	50.00%
2. National Financial Services Corporation	50.00%

Information Concerning Significant Venues :

1. American Stock Exchange Clearing L.L.C./ASE

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. National Financial Services 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%

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. CBOE	100.00%
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Information Concerning Significant Venues :

1. CBOE

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	100.00%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%