

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%