

**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 March 31, 2007**

**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	83.08%
Limit orders as percentage of total non-directed orders	16.92%
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	30.00%
2. Knight Capital Markets, L.L.C.	20.77%
3. Madoff (Bernard L.) Investment Securities, L.L.C.	16.15%
4. The New York Stock Exchange	13.85%
5. UBS Securities, L.L.C.	7.69%
6. The Chicago Stock Exchange	5.38%
7. Automated Trading Desk Financial Services, L.L.C.	3.85%
8. Citadel Derivatives Group, L.L.C.	2.31%

**Information Concerning Significant Venues :**

**1. National Financial Services Corporation**

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	33.33%
Limit orders as percentage of total limit orders	13.64%
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	15.74%
Limit orders as percentage of total limit orders	45.45%
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	17.59%
Limit orders as percentage of total limit orders	9.09%
Other orders as percentage of total other orders	0.00%

4. The New York Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	13.89%
Limit orders as percentage of total limit orders	13.64%
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	7.41%
Limit orders as percentage of total limit orders	9.09%
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	5.56%
Limit orders as percentage of total limit orders	4.55%
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	3.70%
Limit orders as percentage of total limit orders	4.55%
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	2.78%
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	82.11%
Limit orders as percentage of total non-directed orders	16.84%
Other orders as percentage of total non-directed orders	1.05%

### Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. National Financial Services Corporation	32.63%
2. Knight Equity Markets, L.P.	31.58%
3. UBS Securities, L.L.C.	20.00%
4. Citadel Derivatives Group, L.L.C.	6.32%
5. Bear, Stearns & Co. Inc.	3.16%
6. Lehman Brothers, Inc.	3.16%
7. Knight Execution Partners, L.L.C.	2.11%
8. Automated Trading Desk Financial Services, L.L.C.	1.05%

### Information Concerning Significant Venues :

#### 1. National Financial Services Corporation

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	34.62%
Limit orders as percentage of total limit orders	25.00%
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	26.92%
Limit orders as percentage of total limit orders	50.00%
Other orders as percentage of total other orders	100.00%

#### 3. UBS Securities, L.L.C.

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	19.23%
Limit orders as percentage of total limit orders	25.00%
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	7.69%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

#### 5. Bear, Stearns & Co. Inc.

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	3.85%
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	3.85%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

7. Knight Execution Partners, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.56%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

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

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.28%
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. Knight Capital Markets, L.L.C.	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. 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%

**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	50.00%
Limit orders as percentage of total non-directed orders	50.00%
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. BOX	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	100.00%
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	0.00%
Limit orders as percentage of total limit orders	100.00%
Other orders as percentage of total other orders	0.00%