

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 June 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	70.67%
Limit orders as percentage of total non-directed orders	28.67%
Other orders as percentage of total non-directed orders	0.67%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. The Boston Stock Exchange	34.00%
2. Knight Capital Markets, L.L.C.	29.33%
3. Madoff (Bernard L.) Investment Securities, L	14.67%
4. The New York Stock Exchange	8.67%
5. The Chicago Stock Exchange	5.33%
6. UBS Capital Markets L.P.	4.67%
7. Automated Trading Desk Financial Services, L	3.33%

Information Concerning Significant Venues :

1. The Boston Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	38.68%
Limit orders as percentage of total limit orders	23.26%
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	17.92%
Limit orders as percentage of total limit orders	58.14%
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	16.98%
Limit orders as percentage of total limit orders	9.30%
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	10.38%
Limit orders as percentage of total limit orders	4.65%
Other orders as percentage of total other orders	0.00%

5. The Chicago Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	6.60%
Limit orders as percentage of total limit orders	2.33%
Other orders as percentage of total other orders	0.00%

6. UBS Capital Markets L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	4.72%
Limit orders as percentage of total limit orders	2.33%
Other orders as percentage of total other orders	100.00%

7. Automated Trading Desk Financial Services, L

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	4.72%
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	85.06%
Limit orders as percentage of total non-directed orders	14.94%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. National Financial Services LLC	64.37%
2. Knight Equity Markets, L.P.	21.84%
3. UBS Capital Markets L.P.	11.49%
4. Morgan Stanley & Co. Incorporated	2.30%

Information Concerning Significant Venues :

1. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	60.81%
Limit orders as percentage of total limit orders	84.62%
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	22.97%
Limit orders as percentage of total limit orders	15.38%
Other orders as percentage of total other orders	0.00%

3. UBS Capital Markets L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	13.51%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

4. Morgan Stanley & Co. Incorporated

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.70%
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	71.43%
Limit orders as percentage of total non-directed orders	14.29%
Other orders as percentage of total non-directed orders	14.29%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. UBS Capital Markets L.P.	42.86%
2. The American Stock Exchange	28.57%
3. Knight Capital Markets, L.L.C.	28.57%

Information Concerning Significant Venues :

1. UBS Capital Markets L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	40.00%
Limit orders as percentage of total limit orders	100.00%
Other orders as percentage of total other orders	0.00%

2. The American Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	40.00%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

3. Knight Capital Markets, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	20.00%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	100.00%

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. The Boston Option Exchange	100.00%
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Information Concerning Significant Venues :

1. The Boston Option Exchange

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%