

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, 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	74.45%
Limit orders as percentage of total non-directed orders	23.36%
Other orders as percentage of total non-directed orders	2.19%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. National Financial Services Corporation	24.09%
2. Knight Capital Markets, L.L.C.	23.36%
3. NYSE Euronext	20.44%
4. Madoff (Bernard L.) Investment Securities, L.L.C.	13.14%
5. Citadel Derivatives Group, L.L.C.	5.84%
6. Automated Trading Desk Financial Services, L.L.C.	4.38%
7. E*Trade Cap MKTS/CHXL Trading	4.38%
8. UBS Securities, L.L.C.	3.65%
9. The Chicago Board Options Exchange	0.73%

Information Concerning Significant Venues :

1. National Financial Services Corporation

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	26.47%
Limit orders as percentage of total limit orders	18.75%
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	18.63%
Limit orders as percentage of total limit orders	34.38%
Other orders as percentage of total other orders	66.67%

3. NYSE Euronext

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	24.51%
Limit orders as percentage of total limit orders	9.38%
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	12.75%
Limit orders as percentage of total limit orders	15.63%
Other orders as percentage of total other orders	0.00%

5. Citadel Derivatives Group, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	4.90%
Limit orders as percentage of total limit orders	9.38%
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	4.90%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	33.33%

7. E*Trade Cap MKTS/CHXL Trading

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	3.92%
Limit orders as percentage of total limit orders	6.25%
Other orders as percentage of total other orders	0.00%

8. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.94%
Limit orders as percentage of total limit orders	6.25%
Other orders as percentage of total other orders	0.00%

9. The Chicago Board Options Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.98%
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	74.32%
Limit orders as percentage of total non-directed orders	25.68%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Knight Equity Markets, L.P.	33.78%
2. National Financial Services Corporation	27.03%
3. UBS Securities, L.L.C.	16.22%
4. Citadel Derivatives Group, L.L.C.	8.11%
5. Knight Execution Partners, L.L.C.	8.11%
6. Automated Trading Desk Financial Services, L.L.C.	2.70%
7. Bear, Stearns & Co. Inc.	1.35%
8. Lehman Brothers, Inc.	1.35%
9. Madoff (Bernard L.) Investment Securities, L.L.C.	1.35%

Information Concerning Significant Venues :

1. Knight Equity Markets, L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	32.73%
Limit orders as percentage of total limit orders	36.84%
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	27.27%
Limit orders as percentage of total limit orders	26.32%
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	12.73%
Limit orders as percentage of total limit orders	26.32%
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	9.09%
Limit orders as percentage of total limit orders	5.26%
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	10.91%
Limit orders as percentage of total limit orders	0.00%
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	1.82%
Limit orders as percentage of total limit orders	5.26%
Other orders as percentage of total other orders	0.00%

7. Bear, Stearns & Co. Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.82%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

8. Lehman Brothers, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.82%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

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

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.82%
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	72.73%
Limit orders as percentage of total non-directed orders	27.27%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. American Stock Exchange	72.73%
2. Citadel Derivatives Group, L.L.C.	9.09%
3. National Financial Services Corporation	9.09%
4. Knight Capital Markets, L.L.C.	9.09%

Information Concerning Significant Venues :

1. American Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	87.50%
Limit orders as percentage of total limit orders	33.33%
Other orders as percentage of total other orders	0.00%

2. Citadel Derivatives Group, 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	33.33%
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	0.00%
Limit orders as percentage of total limit orders	33.33%
Other orders as percentage of total other orders	0.00%

4. Knight Capital Markets, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	12.50%
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	44.44%
Limit orders as percentage of total non-directed orders	55.56%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. The International Securities Exchange	33.33%
2. The Philadelphia Stock Exchange	33.33%
3. The Chicago Board Options Exchange	22.22%
4. American Stock Exchange	11.11%

Information Concerning Significant Venues :

1. The International Securities 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	60.00%
Other orders as percentage of total other orders	0.00%

2. The Philadelphia Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	50.00%
Limit orders as percentage of total limit orders	20.00%
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	25.00%
Limit orders as percentage of total limit orders	20.00%
Other orders as percentage of total other orders	0.00%

4. 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%