

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 11Ac1-6, Quarterly Report for the Quarter Ending March 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	80.71%
Limit orders as percentage of total non-directed orders	17.86%
Other orders as percentage of total non-directed orders	1.43%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. The Boston Stock Exchange	36.43%
2. Madoff (Bernard L.) Investment Securities, L	22.86%
3. Knight Capital Markets, L.L.C.	15.71%
4. The New York Stock Exchange	15.00%
5. UBS Capital Markets L.P.	5.71%
6. The Chicago Stock Exchange	2.86%
7. Automated Trading Desk Financial Services, L	0.71%
8. National Financial Services LLC	0.71%

Information Concerning Significant Venues :

1. The Boston Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	40.71%
Limit orders as percentage of total limit orders	20.00%
Other orders as percentage of total other orders	0.00%

2. Madoff (Bernard L.) Investment Securities, L

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	23.89%
Limit orders as percentage of total limit orders	20.00%
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	12.39%
Limit orders as percentage of total limit orders	32.00%
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	16.81%
Limit orders as percentage of total limit orders	8.00%
Other orders as percentage of total other orders	0.00%

5. UBS Capital Markets L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.77%
Limit orders as percentage of total limit orders	16.00%
Other orders as percentage of total other orders	100.00%

6. The Chicago Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.65%
Limit orders as percentage of total limit orders	4.00%
Other orders as percentage of total other orders	0.00%

7. Automated Trading Desk Financial Services, L

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.88%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

8. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.88%
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	82.99%
Limit orders as percentage of total non-directed orders	15.65%
Other orders as percentage of total non-directed orders	1.36%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. National Financial Services LLC	70.07%
2. UBS Capital Markets L.P.	16.33%
3. Knight Equity Markets, L.P.	12.24%
4. Automated Trading Desk Financial Services, L	0.68%
5. Morgan Stanley & Co. Incorporated	0.68%

Information Concerning Significant Venues :

1. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	68.85%
Limit orders as percentage of total limit orders	73.91%
Other orders as percentage of total other orders	100.00%

2. UBS Capital Markets L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	18.85%
Limit orders as percentage of total limit orders	4.35%
Other orders as percentage of total other orders	0.00%

3. Knight Equity Markets, L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	10.66%
Limit orders as percentage of total limit orders	21.74%
Other orders as percentage of total other orders	0.00%

4. Automated Trading Desk Financial Services, L

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.82%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

5. Morgan Stanley & Co. Incorporated

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.82%
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	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 American Stock Exchange	60.00%
2. The Boston Stock Exchange	20.00%
3. The Chicago Stock Exchange	20.00%

Information Concerning Significant Venues :

1. The American Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	60.00%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

2. The Boston Stock Exchange

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	0.00%

3. The Chicago Stock Exchange

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	0.00%

Exchange - Listed Options

Summary Statistics :

Non-directed orders as percentage of total customer orders	0.00%
Market orders as percentage of total non-directed orders	0.00%
Limit orders as percentage of total non-directed orders	0.00%
Other orders as percentage of total non-directed orders	0.00%