

**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 June 30, 2005**

**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   | 68.75%  |
| Limit orders as percentage of total non-directed orders    | 25.00%  |
| Other orders as percentage of total non-directed orders    | 6.25%   |

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

|  |        |
|--|--------|
| 1. The New York Stock Exchange                       | 37.50% |
| 2. The Boston Stock Exchange                         | 31.25% |
| 3. The Chicago Stock Exchange                        | 12.50% |
| 4. Automated Trading Desk Financial Services, L.L.C. | 6.25%  |
| 5. UBS Capital Markets L.P.                          | 6.25%  |
| 6. Knight Capital Markets, L.L.C.                    | 6.25%  |

**Information Concerning Significant Venues :**

1. The New York Stock Exchange

Types of Orders Routed to Venue :

|  |         |
|--|---------|
| Market orders as percentage of total market orders | 36.36%  |
| Limit orders as percentage of total limit orders   | 25.00%  |
| Other orders as percentage of total other orders   | 100.00% |

2. The Boston Stock Exchange

Types of Orders Routed to Venue :

|  |        |
|--|--------|
| Market orders as percentage of total market orders | 27.27% |
| Limit orders as percentage of total limit orders   | 50.00% |
| 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 | 9.09%  |
| Limit orders as percentage of total limit orders   | 25.00% |
| Other orders as percentage of total other orders   | 0.00%  |

4. Automated Trading Desk Financial Services, 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   | 0.00% |
| 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 | 9.09% |
| Limit orders as percentage of total limit orders   | 0.00% |
| Other orders as percentage of total other orders   | 0.00% |

6. Knight Capital Markets, 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   | 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   | 78.57%  |
| Limit orders as percentage of total non-directed orders    | 21.43%  |
| 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                   | 35.71% |
| 2. Knight Equity Markets, L.P.                       | 21.43% |
| 3. UBS Capital Markets L.P.                          | 21.43% |
| 4. Automated Trading Desk Financial Services, L.L.C. | 14.29% |
| 5. Morgan Stanley & Co. Incorporated                 | 7.14%  |

### Information Concerning Significant Venues :

#### 1. National Financial Services LLC

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

|  |        |
|--|--------|
| Market orders as percentage of total market orders | 36.36% |
| Limit orders as percentage of total limit orders   | 33.33% |
| 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 | 18.18% |
| Limit orders as percentage of total limit orders   | 33.33% |
| 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 | 18.18% |
| Limit orders as percentage of total limit orders   | 33.33% |
| Other orders as percentage of total other orders   | 0.00%  |

#### 4. Automated Trading Desk Financial Services, L.L.C.

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

|  |        |
|--|--------|
| Market orders as percentage of total market orders | 18.18% |
| 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 | 9.09% |
| 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   | 66.67%  |
| Limit orders as percentage of total non-directed orders    | 33.33%  |
| Other orders as percentage of total non-directed orders    | 0.00%   |

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

|                               |        |
|-------------------------------|--------|
| 1. The Boston Stock Exchange  | 66.67% |
| 2. The Chicago Stock Exchange | 33.33% |

### Information Concerning Significant Venues :

#### 1. The Boston 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   | 100.00% |
| Other orders as percentage of total other orders   | 0.00%   |

#### 2. The Chicago 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   | 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% |