

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 September 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	59.89%
Limit orders as percentage of total non-directed orders	40.11%
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	39.01%
2. The New York Stock Exchange	20.88%
3. Madoff (Bernard L.) Investment Securities, L.L.C.	15.38%
4. Knight Capital Markets, L.L.C.	15.38%
5. The Chicago Stock Exchange	6.59%
6. Automated Trading Desk Financial Services, L.L.C.	2.20%
7. UBS Capital Markets L.P.	0.55%

Information Concerning Significant Venues :

1. The Boston Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	45.87%
Limit orders as percentage of total limit orders	28.77%
Other orders as percentage of total other orders	0.00%

2. The New York Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	16.51%
Limit orders as percentage of total limit orders	27.40%
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	17.43%
Limit orders as percentage of total limit orders	12.33%
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	11.01%
Limit orders as percentage of total limit orders	21.92%
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	6.42%
Limit orders as percentage of total limit orders	6.85%
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	2.75%
Limit orders as percentage of total limit orders	1.37%
Other orders as percentage of total other orders	0.00%

7. UBS Capital Markets L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	1.37%
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	69.75%
Limit orders as percentage of total non-directed orders	30.25%
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	73.95%
2. Knight Equity Markets, L.P.	15.13%
3. UBS Capital Markets L.P.	4.20%
4. Morgan Stanley & Co. Incorporated	3.36%
5. Madoff (Bernard L.) Investment Securities, L.L.C.	2.52%
6. Automated Trading Desk Financial Services, L.L.C.	0.84%

Information Concerning Significant Venues :

1. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	71.08%
Limit orders as percentage of total limit orders	80.56%
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	14.46%
Limit orders as percentage of total limit orders	16.67%
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	6.02%
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	4.82%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

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

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.41%
Limit orders as percentage of total limit orders	2.78%
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	1.20%
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	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. The American Stock Exchange	100.00%
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Information Concerning Significant Venues :

1. The American Stock 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	100.00%
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%