

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 December 31, 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 | 66.42% |
| Limit orders as percentage of total non-directed orders | 32.85% |
| Other orders as percentage of total non-directed orders | 0.73% |

Venues Receiving Significant Percentage of Total Non-Directed Orders :

| | |
|---|--------|
| 1. The Boston Stock Exchange | 33.58% |
| 2. Knight Capital Markets, L.L.C. | 23.36% |
| 3. Madoff (Bernard L.) Investment Securities, L | 20.44% |
| 4. The New York Stock Exchange | 18.25% |
| 5. Automated Trading Desk Financial Services, L | 2.19% |
| 6. UBS Capital Markets L.P. | 1.46% |
| 7. The Chicago Stock Exchange | 0.73% |

Information Concerning Significant Venues :

1. The Boston Stock Exchange

Types of Orders Routed to Venue :

| | |
|--|--------|
| Market orders as percentage of total market orders | 42.86% |
| Limit orders as percentage of total limit orders | 15.56% |
| 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 | 14.29% |
| Limit orders as percentage of total limit orders | 42.22% |
| 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 | 16.48% |
| Limit orders as percentage of total limit orders | 28.89% |
| 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 | 23.08% |
| Limit orders as percentage of total limit orders | 8.89% |
| Other orders as percentage of total other orders | 0.00% |

5. Automated Trading Desk Financial Services, L

Types of Orders Routed to Venue :

| | |
|--|-------|
| Market orders as percentage of total market orders | 2.20% |
| Limit orders as percentage of total limit orders | 2.22% |
| 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 | 0.00% |
| Limit orders as percentage of total limit orders | 2.22% |
| Other orders as percentage of total other orders | 100.00% |

7. The Chicago Stock Exchange

Types of Orders Routed to Venue :

| | |
|--|-------|
| Market orders as percentage of total market orders | 1.10% |
| 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 | 66.67% |
| Limit orders as percentage of total non-directed orders | 32.10% |
| Other orders as percentage of total non-directed orders | 1.23% |

Venues Receiving Significant Percentage of Total Non-Directed Orders :

| | |
|---|--------|
| 1. National Financial Services LLC | 69.14% |
| 2. Knight Equity Markets, L.P. | 18.52% |
| 3. UBS Capital Markets L.P. | 7.41% |
| 4. Automated Trading Desk Financial Services, L | 3.70% |
| 5. Citigroup Global Markets, Inc. | 1.23% |

Information Concerning Significant Venues :

1. National Financial Services LLC

Types of Orders Routed to Venue :

| | |
|--|--------|
| Market orders as percentage of total market orders | 64.81% |
| Limit orders as percentage of total limit orders | 80.77% |
| 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 | 18.52% |
| Limit orders as percentage of total limit orders | 15.38% |
| Other orders as percentage of total other orders | 100.00% |

3. UBS Capital Markets L.P.

Types of Orders Routed to Venue :

| | |
|--|-------|
| Market orders as percentage of total market orders | 9.26% |
| Limit orders as percentage of total limit orders | 3.85% |
| 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 | 5.56% |
| Limit orders as percentage of total limit orders | 0.00% |
| Other orders as percentage of total other orders | 0.00% |

5. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue :

| | |
|--|-------|
| Market orders as percentage of total market orders | 1.85% |
| 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 American Stock Exchange | 66.67% |
| 2. The Chicago Stock Exchange | 33.33% |

Information Concerning Significant Venues :

1. The American 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 | 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% |
|-------------------------------|---------|

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% |