

Top Liquidity Providers in NYSE-Listed Securities

June 2006

Rank	Firm Name (MPID)
1	Lime Brokerage LLC (LIME)
2	Instinet Corporation (INCA)
3	Biremis, Corp. (BRMS)
4	Automated Trading Desk, LLC (AUTO)
5	Merrill Lynch, Pierce, Fenner & Smith Inc. (MLCO)
6	Knight Capital Markets, LLC (TRIM)
7	O'Connor & Company LLC (SHMR)
8	Wedbush Morgan Securities Inc. (WEDB)
9	Citadel Derivatives Group, LLC (CDRG)
10	Interactive Brokers LLC (IBKR)

Liquidity provider ranking is calculated based on shares of NYSE-listed securities executed through the NASDAQ Market Center, BRUT, and INET platforms. All market participants, except the ECNs, are ranked by volume. Liquidity provider is defined as the market participant whose quote or order is accessed via NASDAQ Market Center, BRUT, or INET. List includes consenting market participants ranked by parent MPID.

The above ranking is provided by NASDAQ's Economic Research Department. For questions please contact NASDAQ sales at (800) 846-0477 or sales@nasdaq.com.

