

Top Liquidity Providers in NYSE-Listed Securities

May 2006

Rank	Firm Name (MPID)
1	Lime Brokerage LLC (LIME)
2	Biremis, Corp. (BRMS)
3	Instinet Corporation (INCA)
4	Knight Equity Markets, LLC (TRIM)
5	Automated Trading Desk, LLC (AUTO)
6	O'Connor & Company LLC (SHMR)
7	Ameritrade, Inc. (FOMA)
8	Interactive Brokers LLC (IBKR)
9	Morgan Stanley & Co., Inc. (MSCO)
10	Lehman Brothers Inc. (LEHM)

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.

