

EURONEXT AMSTERDAM

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Notes

1. Statistics computed in this file relate to trades including applications recorded in the central order book of Euronext Amsterdam during the last quarter of 2004.
2. Table 1 - Company shares included in table 1 meet at least 1 out of the following 3 criteria:
 - Market Value > EUR 1 bn
 - Average Daily Volume > EUR 2 mn
 - Average Daily Number of Trades > 500
3. Table 2 - Block size : a column "average trade size" was added to his table.

Num	Isin Code	Name	Free-Float Market Value (m €)	Average Daily Number of Trades	Average Daily Volume (ADV)
1	NL0000009470	ROYAL DUTCH PETROL	88 161	6 252	323 880 692
2	NL0000303600	ING GROEP	48 371	5 464	181 794 086
3	NL0000009538	KON PHILIPS ELECTR	25 677	5 199	163 499 955
4	NL0000009348	UNILEVER	28 196	3 256	150 043 380
5	NL0000301109	ABN AMRO HOLDING	33 189	3 999	127 020 158
6	NL0000334365	ASML HOLDING	5 712	3 718	105 545 963
7	NL0000301760	AEGON	15 573	3 679	92 012 564
8	BE0003801181	FORTIS	26 444	2 706	74 780 401
9	NL0000009082	KONINKLIJKE KPN	16 848	2 148	72 382 602
10	NL0000331817	KONINKLIJKE AHOLD	8 855	2 616	56 419 518
11	NL0000009132	AKZO NOBEL	8 979	1 522	32 017 342
12	NL0000349488	REED ELSEVIER	7 423	1 478	30 172 790
13	NL0000009058	TPG	9 596	1 428	28 596 177
14	NL0000009165	HEINEKEN	6 010	1 422	28 312 747
15	NL0000389872	V N U	5 514	1 404	27 379 316
16	NL0000009769	DSM	4 809	1 053	20 454 320
17	NL0000395887	WOLTERS KLUWER	4 397	1 074	17 452 618
18	NL0000375616	NUMICO	4 412	1 042	17 207 471
19	NL0000391266	VERSATEL	828	1 218	15 203 336
20	NL0000390854	VEDIOR	1 992	666	9 551 109
21	NL0000360584	IHC CALAND	1 568	617	9 200 677
22	NL0000009983	P&O NEDLLOYD	1 017	373	6 842 490
23	GB0008280538	CORUS PLC	3 193	572	6 172 202
24	NL0000379121	RANDSTAD	1 674	457	5 997 391
25	NL0000289320	RODAMCO EUROPE	3 926	253	4 979 397
26	NL0000344265	C S M	1 390	338	4 797 715
27	NL0000008969	HEINEKEN HOLDING	2 420	282	4 024 862
28	NL0000288967	CORIO	2 174	265	4 022 600
29	NL0000289213	WERELDHAVE	1 663	194	3 120 341
30	GB0005227086	LOGICACMG	2 057	373	2 724 988
31	NL0000388700	UNILEVER PREF	1 059	104	2 397 510
32	ANN4327C1220	HUNTER DOUGLAS	823	132	2 191 277
33	NL0000288876	EUROCOMM. PROPRTS	6 158	33	1 076 565
34	NL0000361939	MITTAL STEEL COMP	4 763	34	201 452

Num	High Liquidity Class		Upper Mid-Liquidity Class		Lower Mid-Liquidity Class		Low Liquidity Class	
	ADV > = 50m		ADV € [25m, 50m [ADV € [1m, 25 m[ADV < 1 m	
	Isin	Name	Isin	Name	Isin	Name	Isin	Name
1	NL0000009470	ROYAL DUTCH PETROL	NL0000009132	AKZO NOBEL	NL0000009769	DSM	NL0000440584	ORDINA
2	NL0000303600	ING GROEP	NL0000349488	REED ELSEVIER	NL0000355923	GETRONICS	NL0000389096	UNIT 4 AGRESSO
3	NL0000009538	KON PHILIPS ELECTR	NL0000009058	TPG	NL0000395887	WOLTERS KLUWER	NL0000288934	VASTNED OFF/IND
4	NL0000009348	UNILEVER	NL0000009165	HEINEKEN	NL0000375616	NUMICO	NL0000361269	IMTECH
5	NL0000301109	ABN AMRO HOLDING	NL0000389872	V N U	NL0000391266	VERSATEL	NL0000377018	PHARMING GRP
6	NL0000334365	ASML HOLDING			NL0000355477	HAGEMEYER	NL0000354462	UNITED SERVICE GRP
7	NL0000301760	AEGON			NL0000390854	VEDIOR	NL0000341485	BOSKALS WESTMNSTR
8	BE0003801181	FORTIS			NL0000360584	IHC CALAND	NL0000339752	BE SEMICONDUCTOR
9	NL0000009082	KONINKLIJKE KPN			NL0000009983	P&O NEDLLOYD	NL0000376416	OPG GRP
10	NL0000331817	KONINKLIJKE AHOLD			NL0000343135	BUHRMANN	NL0000292324	NIEUW STEEN INVSTM

Liquidity Class	Isin	Name	Block Size - Fixed Threshold	Average Trade Size	Block Size - 95% of volume	Block Size - 95% nb of trades
1	NL0000009470	ROYAL DUTCH PETROL	500 000	52 000	1 062 000	175 520
1	NL0000303600	ING GROEP	500 000	36 045	825 987	108 600
1	NL0000009538	KON PHILIPS ELECTR	500 000	28 811	894 500	94 506
1	NL0000009348	UNILEVER	500 000	37 661	629 472	117 675
1	NL0000301109	ABN AMRO HOLDING	500 000	33 052	906 089	108 547
1	NL0000334365	ASML HOLDING	500 000	26 527	1 043 000	87 450
1	NL0000301760	AEGON	500 000	23 569	710 950	84 900
1	BE0003801181	FORTIS	500 000	29 809	602 100	97 676
1	NL0000009082	KONINKLIJKE KPN	500 000	31 139	952 500	124 400
1	NL0000331817	KONINKLIJKE AHOLD	500 000	19 975	639 634	72 807
2	NL0000009132	AKZO NOBEL	400 000	18 026	460 368	60 080
2	NL0000349488	REED ELSEVIER	400 000	18 708	695 886	60 440
2	NL0000009058	TPG	400 000	20 004	1 932 000	63 294
2	NL0000009165	HEINEKEN	400 000	17 277	505 400	57 357
2	NL0000389872	V N U	400 000	18 129	654 300	57 275
3	NL0000009769	DSM	250 000	17 720	370 617	58 062
3	NL0000355923	GETRONICS	250 000	9 024	151 294	38 250
3	NL0000395887	WOLTERS KLUWER	250 000	14 968	439 036	48 491
3	NL0000375616	NUMICO	250 000	12 950	524 400	40 716
3	NL0000391266	VERSATEL	250 000	13 168	407 558	50 500
3	NL0000355477	HAGEMEYER	250 000	8 929	167 000	36 905
3	NL0000390854	VEDIOR	250 000	15 170	1 806 958	50 360
3	NL0000360584	IHC CALAND	250 000	13 461	332 094	44 890
3	NL0000009983	P&O NEDLLOYD	250 000	15 723	731 000	45 500
3	NL0000343135	BUHRMANN	250 000	9 229	342 500	32 650
4	NL0000440584	ORDINA	100 000	9 038	950 000	28 710
4	NL0000389096	UNIT 4 AGRESSO	100 000	11 180	1 110 000	27 514
4	NL0000288934	VASTNED OFF/IND	100 000	15 921	2 280 000	45 400
4	NL0000361269	IMTECH	100 000	16 141	29 202 086	26 000
4	NL0000377018	PHARMING GRP	100 000	5 396	301 145	18 700
4	NL0000354462	UNITED SERVICE GRP	100 000	9 196	4 056 800	21 372
4	NL0000341485	BOSKALS WESTMNSTR	100 000	19 241	17 247 348	44 103
4	NL0000339752	BE SEMICONDUCTOR	100 000	5 734	4 340 000	14 264
4	NL0000376416	OPG GRP	100 000	22 749	2 954 000	59 630
4	NL0000292324	NIEUW STEEN INVSTM	100 000	13 907	288 493	48 900

Num	Isin Code	Name	Average Daily Volume (ADV)	Size threshold for 60 minute delay (in EUR)	Size threshold for 120 minute delay (in EUR)	Size threshold for end of trading day delay (in EUR)	Size threshold for end of next trading day delay (in EUR)	Size threshold for end of 2nd trading day following the trade delay (in EUR)
1	NL0000009470	ROYAL DUTCH PETROI	323 880 692	10 000 000	20 000 000	50 000 000	323 880 692	-
2	NL0000303600	ING GROEP	181 794 086	10 000 000	20 000 000	50 000 000	181 794 086	-
3	NL0000009538	KON PHILIPS ELECTR	163 499 955	10 000 000	20 000 000	49 049 986	163 499 955	-
4	NL0000009348	UNILEVER	150 043 380	10 000 000	20 000 000	45 013 014	150 043 380	-
5	NL0000301109	ABN AMRO HOLDING	127 020 158	10 000 000	20 000 000	38 106 047	127 020 158	-
6	NL0000334365	ASML HOLDING	105 545 963	10 000 000	20 000 000	31 663 789	105 545 963	-
7	NL0000301760	AEGON	92 012 564	9 201 256	18 402 513	27 603 769	92 012 564	-
8	BE0003801181	FORTIS	74 780 401	7 478 040	14 956 080	22 434 120	74 780 401	-
9	NL0000009082	KONINKLIJKE KPN	72 382 602	7 238 260	14 476 520	21 714 780	72 382 602	-
10	NL0000331817	KONINKLIJKE AHOLD	56 419 518	5 641 952	11 283 904	16 925 856	56 419 518	-
11	NL0000009132	AKZO NOBEL	32 017 342	3 201 734	4 802 601	8 004 336	32 017 342	-
12	NL0000349488	REED ELSEVIER	30 172 790	3 017 279	4 525 918	7 543 197	30 172 790	-
13	NL0000009058	TPG	28 596 177	2 859 618	4 289 427	7 149 044	28 596 177	-
14	NL0000009165	HEINEKEN	28 312 747	2 831 275	4 246 912	7 078 187	28 312 747	-
15	NL0000389872	V N U	27 379 316	2 737 932	4 106 897	6 844 829	27 379 316	-
16	NL0000009769	DSM	20 454 320	2 045 432	3 068 148	5 113 580	20 454 320	-
17	NL0000395887	WOLTERS KLUWER	17 452 618	1 745 262	2 617 893	4 363 155	17 452 618	-
18	NL0000375616	NUMICO	17 207 471	1 720 747	2 581 121	4 301 868	17 207 471	-
19	NL0000391266	VERSATEL	15 203 336	1 520 334	2 280 500	3 800 834	15 203 336	-
20	NL0000390854	VEDIOR	9 551 109	955 111	1 432 666	2 387 777	9 551 109	-
21	NL0000360584	IHC CALAND	9 200 677	920 068	1 380 102	2 300 169	9 200 677	-
22	NL0000009983	P&O NEDLLOYD	6 842 490	684 249	1 026 373	1 710 622	6 842 490	-
23	GB0008280538	CORUS PLC	6 172 202	617 220	925 830	1 543 050	6 172 202	-
24	NL0000379121	RANDSTAD	5 997 391	599 739	899 609	1 499 348	5 997 391	-
25	NL0000289320	RODAMCO EUROPE	4 979 397	497 940	746 910	1 244 849	4 979 397	-
26	NL0000344265	C S M	4 797 715	479 772	719 657	1 199 429	4 797 715	-
27	NL0000008969	HEINEKEN HOLDING	4 024 862	402 486	603 729	1 006 216	4 024 862	-
28	NL0000288967	CORIO	4 022 600	402 260	603 390	1 005 650	4 022 600	-
29	NL0000289213	WERELDHAVE	3 120 341	312 034	468 051	780 085	3 120 341	-
30	GB0005227086	LOGICACMG	2 724 988	272 499	408 748	681 247	2 724 988	-
31	NL0000388700	UNILEVER PREF	2 397 510	239 751	359 626	599 377	2 397 510	-
32	ANN4327C1220	HUNTER DOUGLAS	2 191 277	219 128	328 692	547 819	2 191 277	-
33	NL0000288876	EUROCOMM. PROPRTS	1 076 565	107 657	161 485	269 141	1 076 565	-
34	NL0000361939	MITTAL STEEL COMP	201 452	10 073	30 218	50 363	-	1 000 000

Isin	Name	Trade Size	Average order size based on fixed threshold method (in EUR)	Trade Size for 95% € volume	Trade Size for 95% trades
NL000009470	ROYAL DUTCH PETROL	52 000	47 155	49 461	36 861
NL0000303600	ING GROEP	36 045	33 226	34 285	25 448
NL0000301109	ABN AMRO HOLDING	33 052	30 361	31 433	22 361
NL0000009348	UNILEVER	37 661	35 517	35 839	27 816
BE0003801181	FORTIS	29 809	28 009	28 356	21 628
NL0000009538	KON PHILIPS ELECTR	28 811	26 712	27 394	20 035
NL0000009082	KONINKLIJKE KPN	31 139	28 429	29 607	20 161
NL0000301760	AEGON	23 569	21 994	22 414	15 365
NL0000009058	TPG	20 004	17 222	19 026	12 276
NL0000009132	AKZO NOBEL	18 026	17 010	17 146	12 383
NL0000331817	KONINKLIJKE AHOLD	19 975	18 711	18 992	12 732
NL0000349488	REED ELSEVIER	18 708	17 412	17 787	12 954
NL0000009165	HEINEKEN	17 277	16 220	16 428	11 917
NL0000334365	ASML HOLDING	26 527	24 317	25 218	17 781
NL0000389872	V N U	18 129	16 617	17 238	12 220
NL0000009769	DSM	17 720	16 507	16 862	12 434
NL0000375616	NUMICO	12 950	11 818	12 312	8 787
NL0000395887	WOLTERS KLUWER	14 968	13 629	14 233	10 020
NL0000390854	VEDIOR	15 170	12 727	14 453	9 261
NL0000360584	IHC CALAND	13 461	12 699	12 804	9 517
NL0000009983	P&O NEDLLOYD	15 723	14 229	14 963	10 571
NL0000391266	VERSATEL	13 168	12 015	12 523	8 169