

**CESR's Draft Technical Advice on Possible Implementing Measures
of the Directive 2004/39/EC on Markets in Financial Instruments**

**Annex I to the Consultation document: Data on Shares subject to
Article 27 of the MiFID**

March 2005

The following data is provided in order to evaluate the proposals in the second consultation document. It has been provided by CESR members (and in most cases by exchanges). It should be noted that it is there for information only and if the proposed criteria would be chosen, more work will be needed to check the correctness of the data. Unless otherwise stated, the figures are based on 2004 data.

Belgium

Czech Republic

No shares meeting the requirements as proposed the consultation document

Denmark

Name of the share	Free float market capitalisation (in million euros)	Average daily trading volume (in euros)	Average number of trades per day
Danske Bank	12113,00	27253377,00	408,00
Novo Nordisk B (107.4872m)	9654,89	23338132,17	501,71
TDC	6402,90	29069295,82	608,51
A.P. Møller - Mærsk B	5350,24	31406056,51	594,28
A.P. Møller - Mærsk A	5302,38	4352310,87	126,85
Nordea Bank- stk 0,39632 EUR	2302,23	2814753,42	80,92
Danisco	2231,95	5467302,75	185,84
ISS	1945,43	5259224,92	197,02
Jyske Bank	1883,55	1965647,67	64,08
Novozymes B (107.4872m)	1843,77	4388029,37	199,99
GN Store Nord	1731,17	6533876,98	296,49
Vestas Wind Systems	1457,00	9974282,43	480,87
Carlsberg B	1194,15	6765797,91	231,08
Topdanmark	1153,29	2643262,69	87,55
Sydbank	1014,61	424420,99	19,58

Germany

NAME	FREE FLOAT	AVG TURNOVER PER DAY	AVG TRADES PER DAY
SIEMENS AG NA	51 091 538 700	649 195 711	15 245
E.ON AG O.N.	45 824 240 000	395 029 553	10 546
DT.TELEKOM AG NA	41 901 964 700	648 877 964	17 660
DEUTSCHE BANK AG NA O.N.	36 307 709 500	583 319 296	12 558
ALLIANZ AG VNA O.N.	33 069 072 800	535 097 416	14 812
DAIMLERCHRYSLER AG NA O.N	29 209 849 700	406 420 613	13 262

BASF AG O.N.	28 380 530 300	283 761 617	8 962
SAP AG ST O.N.	26 178 897 500	432 480 772	10 204
RWE AG ST O.N.	17 789 907 900	212 423 011	7 685
MUENCH.RUECKVERS.VNA O.N.	16 649 481 300	361 409 788	10 043
BAYER AG O.N.	16 398 243 000	197 160 563	8 695
BAY.MOTOREN WERKE AG ST	11 240 684 200	178 617 628	6 873
BAY.HYPO-VEREINSBK.O.N.	10 782 471 000	159 238 957	6 754
SCHERING AG O.N.	9 466 519 800	129 847 031	5 329
DEUTSCHE POST AG NA O.N.	8 269 884 500	96 241 295	6 074
COMMERZBANK AG O.N.	7 929 501 400	108 921 068	5 777
VOLKSWAGEN AG ST O.N.	7 784 228 100	208 156 320	8 052
CONTINENTAL AG O.N.	7 197 406 900	86 075 506	4 337
THYSSENKRUPP AG O.N.	6 795 371 300	92 399 720	5 342
METRO AG ST O.N.	5 714 505 300	92 526 516	4 213
ADIDAS-SALOMON AG O.N.	5 246 855 900	91 896 562	3 987
DEUTSCHE BOERSE NA O.N.	4 892 494 000	70 052 074	3 246
INFINEON TECH.AG NA O.N.	4 627 387 300	255 775 690	12 023
DEPFA BANK PLC EO 0,3	4 582 196 000	23 837 990	1 562
PORSCHE AG VZO O.N.	4 361 875 000	94 082 150	2 977
HENKEL KGAA VZO O.N.	3 940 962 800	54 950 668	2 510
HYPO REAL ESTATE HLDG ST	3 927 361 000	27 006 296	1 944
LINDE AG O.N.	3 900 571 900	50 260 509	2 886
PUMA AG	3 144 474 100	70 661 372	3 027
ALTANA AG O.N.	3 085 374 800	76 039 007	3 493
MAN AG ST O.N.	3 001 882 200	56 329 244	3 500
TUI AG O.N.	2 872 875 300	60 374 588	4 570
HEIDELBERGCEMENT AG O.N.	2 859 175 600	14 322 710	983
VOLKSWAGEN AG VZO O.N.	2 764 609 600	14 594 711	1 372
MERCK KGAA O.N.	2 454 275 900	24 146 672	1 579
LUFTHANSA AG VNA O.N.	2 410 696 900	105 155 081	6 596
T-ONLINE INTERN. NA O.N.	2 389 465 800	44 164 753	4 542
HENKEL KGAA ST O.N.	2 308 259 100	6 210 385	267
CELESIO AG O.N.	2 021 591 700	16 391 755	1 199
FRESEN.MED.CARE AG O.N.	1 979 611 200	33 972 817	2 161
DEUTSCHE POSTBANK AG	1 791 359 700	39 158 750	2 132
HANN.RUECKVER.AG NA O.N.	1 664 317 600	24 658 116	1 945
BEIERSDORF AG O.N.	1 594 403 200	15 887 723	1 122
FRESENIUS AG VZ O.ST O.N.	1 485 143 900	7 616 878	519
RWE AG VZO O.N.	1 464 060 000	5 734 570	542
K+S AG O.N.	1 407 600 000	9 543 342	994
HOCHTIEF AG	1 347 389 700	16 149 132	1 039
BAY.MOTOREN WERKE VZO	1 340 397 400	6 542 467	416
HEIDELBERG.DRUCKMA.O.N.	1 210 974 500	15 031 481	1 141
STADA ARZNEIMITT.VNA O.N.	1 121 194 600	19 866 890	1 942
MG TECHNOLOGIES AG	1 109 256 100	11 720 000	1 152
FRESEN.MED.CARE AG O.N.VZ	1 090 908 500	4 815 286	292
PROSIEBENSAT.1 O.N.VZO	1 051 626 900	18 458 665	1 431
AMB GENERALI HOLDING AG	1 003 278 300	8 835 306	571
SUEDZUCKER MA./OCHS. O.N.	962 732 000	5 938 272	837
IKB DT.INDUSTRIEBANK O.N.	945 560 000	3 421 835	421
BILFINGER BERGER AG	887 193 700	5 919 806	573
MLP AG	858 409 200	18 049 054	1 910
DOUGLAS HOLDING O.N.	833 952 600	3 631 192	519

FRAPORT AG FFM.AIRPORT	817 133 600	5 899 965	722
MOBILCOM AG O.N.	756 086 500	18 687 918	2 146
IVG IMMOBILIEN AG O.N.	744 852 200	3 824 270	461
RHEINMETALL AG VZ.	691 200 000	5 524 632	523
WINCOR NIXDORF O.N.	679 588 900	4 381 497	257
HUGO BOSS AG VZO O.N.	677 840 600	4 438 475	625
UTD.INTERNET AG NA	637 246 700	6 527 767	908
KARSTADT QUELLE AG O.N.	633 757 100	28 625 442	2 925
SGL CARBON AG O.N.	577 895 300	8 143 736	1 288
SALZGITTER AG O.N.	577 357 560	5 921 855	945
TECHEM O.N.	562 322 700	2 393 252	322
AWD HOLDING AG O.N.	543 682 200	3 879 328	474
SCHWARZ PHARMA AG O.N.	539 745 400	7 087 053	860
AAREAL BANK AG	527 548 900	8 332 370	807
SINGULUS TECHNOL.	512 281 700	6 950 892	1 220
EPCOS AG NA O.N.	499 545 000	22 534 889	2 406
SOFTWARE AG O.N.	464 769 400	6 459 165	795
FREENET.DE O.N.	456 965 300	16 056 559	1 750
DEGUSSA AG O.N.	454 543 300	2 157 762	386
LEONI AG NA O.N.	396 000 000	4 259 412	523
JENOPTIK AG O.N.	375 722 800	3 938 297	997
VOSSLOH AG O.N.	356 129 573	4 369 840	550
MEDION AG O.N.	346 147 500	10 577 219	1 275
WCM BET.-U.G. O.N.	331 655 300	3 892 849	970
MPC MUENCH.PET.CAP.O.N.	291 974 880	7 548 807	1 102
KONTRON AG O.N.	281 696 400	3 236 980	814
DRAEGERWERK VORZ.A.O.N.	269 049 500	4 853 622	653
GPC BIOTECH AG	262 876 149	6 768 771	1 558
SOLARWORLD AG O.N.	229 741 887	3 112 510	710
IDS SCHEER AG O.N.	215 768 560	2 792 564	636
COMDIRECT BANK AG	201 196 000	2 462 867	778
CELANESE AG NA O.N.	185 647 000	7 299 262	417
AIXTRON AG O.N.	185 444 700	5 406 637	1 430
QSC AG NA O.N.	161 433 447	3 435 934	1 126
BALDA AG O.N.	158 126 782	2 075 419	622
MORPHOSYS AG O.N.	151 366 911	3 823 768	1 020
MEDIGENE NA O.N.	128 725 245	1 448 665	507
EM.TV AG	125 656 643	1 740 482	875
WEB.DE AG	89 714 587	1 058 691	528
EVOTEC OAI AG O.N.	86 891 005	1 900 311	777
SUESS MICROTEC O.N.	79 205 556	2 598 828	795
3U TELECOM AG	25 107 815	1 784 038	710
PRIMACOM AG	17 619 484	1 006 797	558
AZEGO AG	15 761 985	940 503	521
INTERSHOP COMM.KONV.	13 822 241	1 272 629	949

Estonia

Greece

Name of the share	Free float market capitalisation (in million euros)	Average daily trading volume value (in euros)	Average number of trades per day
NATIONAL BANK OF GREECE S.A.	8 050,65	12 241 572	1 647
ALPHA BANK S.A.	6 032,81	10 322 112	1 212
EFG EUROBANK ERGASIAS BANK S.A.	5 884,90	5 895 473	991
HELLENIC TELECOM. ORGANISATION	4 870,84	11 737 657	1 308
OPAP S.A.	3 247,42	8 314 454	839
PIRAEUS BANK S.A.	2 575,31	3 495 318	822
PPC S.A.	2 389,60	7 289 792	716
COSMOTE -MOBILE TELECOMMUNICATIONS S.A.	1 955,34	5 622 635	553
COCA-COLA E.E.E. S.A.	1 703,97	3 073 558	369
EMPORIKI BANK OF GREECE S.A.	1 543,68	2 117 549	463

Spain

Name of the share	Free float market capitalisation (in million euros)	Average daily trading volume (in euros)	Average number of trades per day
TELEFONICA	56 650	506 309 255	5 721
BSCH	48 512	421 265 049	4 702
BBVA	38 645	372 428 213	3 950
REPSOL YPF	14 786	197 553 081	2 824
ENDESA	15 417	134 338 536	2 847
IBERDROLA	12 158	102 295 361	1 875
ALTADIS	7 182	73 893 980	1 296
B.POPULAR	10 475	67 215 778	1 093
INDITEX	3 752	36 546 409	1 225
SOGECABLE	2 228	29 698 331	928
ACS CONST.	4 089	26 212 957	772
UNION FENOSA	4 776	25 491 998	721
ACERINOX	2 457	22 856 950	731
GAS NATURAL	4 151	19 421 294	645
TELF.MOVILES	1 809	16 910 437	1 261
G.FERROVIAL	2 299	16 772 888	595
GAMESA	1 176	16 676 553	938
IBERIA	1 430	16 440 533	1 041
ABERTIS "A"	4 429	15 701 883	618
B. SABADELL	4 487	12 953 823	481
ARCELOR	3 952	12 520 111	920
ACCIONA	1 793	12 258 476	351
INDRA "A"	1 401	10 289 334	706
TPI	1 008	9 699 085	773
ENAGAS	1 746	9 363 762	550
FCC	1 502	9 352 987	424
METROVACESA	1 406	8 720 329	387
VALLEHERMOS	1 567	8 602 825	390

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PRISA	1 068	8 485 214	635
RED ELEC.ESP	1 483	8 330 280	369
COR.MAPFRE	1 022	8 046 199	488
BANKINTER	2 463	7 652 160	440
EBRO PULEVA	1 222	5 310 410	258
AG.BARCELONA	1 042	3 743 154	194
ZARDOYA OTIS	1 565	2 001 657	171

France

Ireland

Iceland

Italy

SHARE	free float mkt capital ML euro	Average daily trading volume euros	Average trades per day Number
ENI	47 813,6	340 119 117,9	6 244,44
STMICROELECTRONICS	8 473,1	276 097 589,1	11 202,47
TIM	20 348,0	274 007 304,4	4 100,98
ENEL	25 724,6	239 178 376,6	5 237,10
UNICREDITO ITALIANO	20 417,8	215 724 970,8	3 291,39
TELECOM ITALIA	25 727,5	199 088 096,1	4 055,00
GENERALI	27 528,7	121 017 486,2	4 093,98
BANCA INTESA	14 337,1	104 560 488,0	2 898,90
SAN PAOLO IMI	12 918,5	83 142 225,4	3 455,27
FIAT	3 263,2	73 774 003,6	3 503,02
TELECOM ITALIA RSP	13 858,0	68 374 139,2	1 771,14
CAPITALIA	5 874,2	63 419 374,8	3 184,44
MEDIASET	5 424,1	50 735 672,6	2 724,14
BANCA NAZ LAVORO	3 216,8	45 802 994,3	2 653,51
SNAM RETE GAS	4 172,8	42 991 138,4	1 353,00
RAS	4 969,8	37 371 384,9	2 003,47
AUTOSTRADE	5 402,3	33 249 338,4	1 313,50
ALLEANZA	4 330,8	31 332 598,2	1 894,85
SAIPEM	2 227,0	27 539 929,6	1 752,40
MEDIOLANUM	1 347,1	27 033 141,8	2 002,45
SEAT PAGINE GIALLE	1 372,4	24 543 636,3	2 928,59
FINMECCANICA	3 799,1	24 200 661,4	2 514,80
FASTWEB	1 398,6	21 797 386,9	2 841,57
MEDIOBANCA	7 288,7	21 224 793,1	1 170,09
TERNA - TRASMISSIONE ELETTRICITA' RETE NAZIONALE	2 116,0	19 185 850,4	960,00
BANCA ANTONVENETA	4 880,4	18 910 605,2	1 225,37
BANCO POPOLARE VERONA E NOVARA	5 535,0	17 443 150,3	1 282,13
BANCA MONTE PASCHI SIENA	3 281,7	13 608 027,6	1 008,47
PIRELLI & C	2 449,2	13 475 017,8	1 377,78
BANCHE POPOLARI UNITE	5 036,2	13 410 550,5	1 165,49
AUTOGRILL	1 353,0	12 591 101,8	959,81
BULGARI	1 412,1	10 709 597,9	1 084,89
BANCA INTESA RSP	2 931,8	10 544 931,4	637,61

LUXOTTICA	1 776,6	9 411 163,1	1 010,28
EDISON	1 420,1	9 252 396,7	963,17
BANCA POPOLARE MILANO	2 703,5	9 194 829,9	866,27
FONDIARIA - SAI	1 548,2	7 020 830,6	677,99
IFIL	1 255,2	6 727 014,6	634,05
RCS MEDIAGROUP	1 982,1	6 709 937,5	661,08
BANCA POPOLARE LODI	2 409,3	5 206 504,5	790,39
AEM	1 439,5	4 531 383,7	707,57
HERA	1 124,1	2 291 119,4	435,82

Cyprus

Latvia

Lithuania

Luxembourg

Hungary

Malta

The Netherlands:

Name	Average number of trades per day	Average daily trading volume (euro's)	Free float market capitalisation
ROYAL DUTCH PETROL	6 252	323 880 692	88 819 605 000
ING GROEP	5 464	181 794 086	43 123 589 800
ABN AMRO HOLDING	3 999	127 020 158	34 245 095 000
UNILEVER	3 256	150 043 380	28 293 007 100
FORTIS	2 706	74 780 401	25 790 296 200
KON PHILIPS ELECTR	5 199	163 499 955	23 884 016 300
KONINKLIJKE KPN	2 148	72 382 602	14 554 097 600
AEGON	3 679	92 012 564	14 087 685 400
KONINKLIJKE AHOLD	2 616	56 419 518	9 853 528 400
AKZO NOBEL	1 522	32 017 342	8 712 051 200
TPG	1 428	28 596 177	7 179 495 600
REED ELSEVIER	1 478	30 172 790	6 633 844 300
HEINEKEN	1 422	28 312 747	6 079 368 600
ASML HOLDING	3 718	105 545 963	5 662 756 400
V N U	1 404	27 379 316	5 527 729 100
DSM	1 053	20 454 320	4 561 504 900
RODAMCO EUROPE	253	4 979 397	4 391 654 400
NUMICO	1 042	17 207 471	4 045 129 900
WOLTERS KLUWER	1 074	17 452 618	3 770 298 300
CORUS PLC	572	6 172 202	3 353 673 900
CORIO	265	4 022 600	2 959 018 700
HEINEKEN HOLDING	282	4 024 862	2 307 825 700
VEDIOR	666	9 551 109	2 115 453 500
LOGICACMG	373	2 724 988	2 084 080 900
RANDSTAD	457	5 997 391	1 818 687 600
WERELDHAVE	194	3 120 341	1 669 812 400
IHC CALAND	617	9 200 677	1 644 543 100
C S M	338	4 797 715	1 331 415 500
BUHRMANN	607	6 673 572	1 024 807 600

Norway

Austria

Name of the Share	free float market cap (in Million Euros)	Average daily trading volume (in Euros)	Average Number of trades per day
Erste Bank AG	5743	12 435 942	393
OMV	3947	13 967 129	367
Telekom Austria	2812	18 035 879	393
BA-CA	2422	6 958 767	206
Wienerberger	2367	6 224 397	250
Voestalpine	1924	6 503 650	256

Poland

Portugal

Slovenia

No shares meeting the requirements as proposed the consultation document

Slovak Republic

Finland

Name of the share	Free float market capitalisation (in euros)	Average daily trading volume (in euros)	Average number of trades per day
Nokia Oyj	53 633 240 000	412 157 286	6 480
UPM-Kymmene Oyj	8 612 873 400	28 289 146	968
Stora Enso R	7 012 112 000	28 680 074	904
Sampo A	4 566 601 100	11 217 285	680
Fortum Oyj	4 415 762 700	12 398 194	599
Kone Oyj B	2 281 712 700	5 104 740	288
Tietoerator	1 902 243 900	7 731 001	449
Elisa Oyj	1 692 024 100	3 545 229	364
Outokumpu Oyj	1 198 298 200	3 761 991	270
Metso Oyj	1 183 097 500	2 545 909	227
Kesko Oyj B	1 169 672 500	2 648 248	207

Sweden

Name of the share	Free float market capitalisation (in euros)	Average daily trading volume (in euros)	Average number of trades per day
Ericsson B	34 150 852 600	346 347 753	6 444
Nordea Bank	17 076 171 100	51 564 257	729
Hennes 6 Mauritz B	13 178 341 500	38 052 850	957
Sv. Handelsbanken A	9 936 905 200	28 685 846	579
TeliaSonera	8 338 956 900	39 635 576	1 173
SEB A	7 595 567 700	26 749 335	605
Sandvik	7 319 724 100	31 452 292	733
FöreningsSparbanken A	6 775 579 400	22 599 772	453
Volvo B	6 650 196 700	41 852 406	999
SCA B	6 273 719 700	15 105 291	541

Electrolux B	4 524 993 400	24 802 233	687
Investor B	4 349 798 200	13 711 449	401
Securitas B	3 957 056 200	19 191 591	667
ASSA ABLOY B	3 926 286 500	17 686 186	608
Atlas Copco A	3 787 417 300	32 908 609	790
Skandia	3 661 260 200	33 878 958	1 369
Skanska B	3 606 148 900	8 525 696	435
SKF B	3 363 823 200	26 286 039	748
Volvo A	3 034 391 500	2 908 610	183
Swedish Match	3 010 051 300	9 809 229	329
Tele2 B	2 972 732 300	21 345 585	844
SCANIA B	2 931 191 700	12 046 374	352
Atlas Copco B	2 270 148 300	6 938 517	265
Gambro A	1 861 514 300	3 347 759	176
Autoliv SDB	1 757 027 500	15 590 959	489
Getinge B	1 617 266 600	4 733 444	384
Holmen B	1 430 952 400	4 494 906	338
Eniro	1 191 671 900	7 902 378	250
SSAB A	1 160 399 300	4 304 070	267
Alfa Laval	1 085 958 200	5 055 746	294
Trelleborg B	1 061 202 900	4 882 666	314
Modern Times Group B	1 040 973 800	3 065 548	244
Gambro B	1 015 289 900	2 769 283	179

The UK

Free Float is based on the number of shares included in the FTSE All Share Index (priced on 31/12/04)

Average Daily value and trades are based on London Stock Exchange figures for orderbook trading in October 2004

NB: Trading data is based on one month's trading only and is therefore indicative

Highlighted shares do not meet the "500 trades per day" Criterion

Issuer Name	FTSE	Order Book Trading	
	Free Float (Million €)	Av Daily Value (€)	Av Daily Trades
BP	155 907	287 279 966	2 993
HSBC HLDGS	138 545	221 432 075	2 565
VODAFONE GROUP	132 314	241 633 238	2 710
GLAXOSMITHKLINE	102 126	187 028 902	2 994
ROYAL BANK OF SCOTLAND GROUP	78 769	161 920 945	2 951
SHELL TRANSPORT & TRADING CO	60 620	186 126 224	2 900
BARCLAYS	53 773	115 315 426	2 633
HBOS	46 753	93 432 585	2 161
ASTRAZENECA	44 630	179 861 744	2 915
LLOYDS TSB GROUP	37 321	93 212 033	2 464
TESCO	35 029	72 670 863	1 912
DIAGEO	31 836	94 808 253	2 320
ANGLO AMERICAN	25 902	65 682 912	1 644
BT GROUP	24 625	52 556 496	1 575
RIO TINTO	23 138	83 170 352	2 017
NATIONAL GRID TRANSCO	21 743	30 827 924	1 532
BHP BILLITON	21 366	94 954 229	2 094
UNILEVER	21 114	71 000 234	1 717
BRITISH AMERICAN TOBACCO	20 611	43 101 278	1 375
AVIVA	20 323	50 789 655	1 702
BG GROUP	17 595	42 340 153	1 376
STANDARD CHARTERED	16 168	36 080 417	1 065
RECKITT BENCKISER	15 566	44 591 020	1 580

PRUDENTIAL	15 159	109 805 902	2 533
MMO2	15 092	37 405 949	869
IMPERIAL TOBACCO GROUP	14 759	28 275 203	1 201
CADBURY SCHWEPPE	14 142	33 431 632	1 538
GUS	13 388	28 966 895	1 218
CENTRICA	12 673	47 793 163	1 131
SABMILLER	12 236	24 304 724	1 116
BRITISH SKY BROADCASTING GROUP	11 576	51 601 189	1 486
SCOTTISH & SOUTHERN ENERGY	10 591	30 504 824	1 114
SCOTTISH POWER	10 567	24 579 391	1 227
KINGFISHER	10 289	34 910 896	1 426
LEGAL & GENERAL GROUP	10 114	30 262 170	928
BAE SYSTEMS	9 932	31 086 751	1 358
WPP GROUP	9 585	39 212 754	1 506
CARNIVAL	9 473	21 872 503	879
LAND SECURITIES GROUP	9 232	17 104 535	891
BAA	8 786	16 598 983	856
REED ELSEVIER	8 678	34 240 202	1 164
ALLIED DOMECQ	8 050	26 204 397	1 338
WOLSELEY	8 018	24 829 990	1 301
MARKS & SPENCER GROUP	8 003	61 136 392	998
MORRISON(WM.)SUPERMARKETS	7 787	36 368 932	1 078
REUTERS GROUP	7 644	47 740 243	1 544
COMPASS GROUP	7 537	35 355 549	1 519
GALLAHER GROUP	7 286	17 177 232	888
OLD MUTUAL	7 200	9 423 158	528
PEARSON	7 094	28 010 950	1 142
SMITH & NEPHEW	7 093	36 356 690	1 548
BOC GROUP	7 003	18 735 766	1 078
BOOTS GROUP	6 958	23 019 653	1 072
BRITISH LAND CO	6 583	16 578 588	885
SMITHS GROUP	6 541	18 971 343	960
MAN GROUP	6 420	60 047 237	1 696
HILTON GROUP	6 364	26 664 796	1 146
XSTRATA PLC	6 260	43 465 426	1 240
NEXT	6 176	19 765 195	969
ITV	6 073	20 309 212	849
ROLLS ROYCE GROUP	5 969	29 024 637	1 306
ALLIANCE & LEICESTER	5 817	15 903 971	863
3I GROUP	5 783	12 179 335	705
INTERCONTINENTAL HOTELS GROUP	5 727	19 532 106	963
SCOTTISH & NEWCASTLE	5 501	19 285 928	1 080
UNITED UTILITIES	4 966	18 009 795	999
SAINSBURY(J)	4 848	46 652 773	1 590
SEVERN TRENT	4 743	12 693 041	734
NORTHERN ROCK	4 668	21 085 311	856
HANSON	4 662	14 109 924	871
LIBERTY INTERNATIONAL PLC	4 427	6 189 207	496
ASSOCIATED BRITISH FOODS	4 383	8 573 109	571
FRIENDS PROVIDENT	4 343	12 098 403	687
YELL GROUP	4 335	11 169 171	644
DIXONS GROUP	4 170	19 370 862	1 084
IMPERIAL CHEMICAL INDUSTRIES	4 071	20 962 631	1 094
CABLE & WIRELESS	4 028	18 940 472	832
ENTERPRISE INNS	3 939	9 578 790	482
RENTOKIL INITIAL	3 792	7 559 308	578
SHIRE PHARMACEUTICALS GROUP	3 722	15 135 521	1 023
AMVESCAP	3 682	19 118 061	1 098
SAGE GROUP	3 671	14 635 324	940
BRITISH AIRWAYS	3 606	30 912 121	1 215
REXAM	3 562	10 159 388	798
WHITBREAD	3 548	14 921 742	886
CAPITA GROUP	3 452	7 728 852	710

HAMMERSON	3 408	4 288 703	325
KELDA GROUP	3 400	5 560 230	459
BPB	3 347	6 666 205	547
SLOUGH ESTATES	3 259	5 138 980	407
INTERNATIONAL POWER	3 255	13 379 124	678
TATE & LYLE	3 229	9 480 881	695
RMC GROUP	3 207	12 193 201	181
ROYAL & SUN ALLIANCE INSURANCE GR	3 201	12 784 739	691
CORUS GROUP	3 176	23 000 054	525
WILLIAM HILL	3 164	16 939 302	761
PENINSULAR & ORIENTAL STEAM NAV CO	3 108	9 724 801	624
JOHNSON MATTHEY	3 076	8 168 924	642
BRADFORD & BINGLEY	3 053	5 956 399	452
EXEL	3 045	12 766 374	788
HAYS	3 016	10 040 142	682
DAILY MAIL & GENERAL TRUST	3 007	6 657 642	573
EMAP	2 967	9 268 424	718
EMI GROUP	2 961	17 609 050	778
ALLIANCE UNICHEM	2 858	6 474 902	635
TRAVIS PERKINS	2 820	2 659 413	167
PERSIMMON	2 817	7 870 735	610
TOMKINS	2 790	9 564 467	710
BUNZL	2 708	7 335 563	666
SIGNET GROUP	2 680	7 438 055	522
BRAMBLES INDUSTRIES	2 665	9 548 010	530
TRINITY MIRROR	2 649	4 580 899	361
GROUP 4 SECURICOR	2 509	3 954 779	230
MITCHELLS & BUTLERS	2 503	5 362 372	438
CAIRN ENERGY	2 457	8 004 740	442
PUNCH TAVERNS	2 428	6 611 257	460
PROVIDENT FINANCIAL	2 423	4 002 980	401
GKN	2 422	15 929 722	934
UNITED BUSINESS MEDIA	2 270	13 563 673	777
RANK GROUP	2 239	7 070 413	520
WIMPEY(GEORGE)	2 231	10 166 949	788
INCHCAPE	2 200	4 013 839	291
TAYLOR WOODROW	2 199	10 250 536	742
JOHNSTON PRESS	2 185	2 918 532	175
KESA ELECTRICALS	2 121	6 522 588	501
ASSOCIATED BRITISH PORTS HLDGS	2 106	3 356 871	326
LONDON STOCK EXCHANGE	2 101	2 446 634	222
LOGICACMG	2 040	9 298 787	643
BARRATT DEVELOPMENTS	2 020	11 383 582	789
PILKINGTON	2 007	2 844 326	345
FIRSTGROUP	1 991	3 638 957	395
KIDDE	1 976	9 415 736	521
IMI	1 962	3 862 070	394
UNITED UTILITIES	1 960	3 114 556	302
COBHAM	1 946	3 153 836	221
AGGREGATE INDUSTRIES	1 906	3 229 829	326
BALFOUR BEATTY	1 878	2 647 069	313
LONMIN	1 839	6 904 562	381
BBA GROUP	1 832	3 171 709	280
SCHRODERS	1 805	3 803 571	416
PENNON GROUP	1 769	3 498 099	269
ELECTROCOMPONENTS	1 752	5 402 758	481
ICAP	1 748	3 597 782	207
STAGECOACH GROUP	1 711	2 576 516	315
AEGIS GROUP	1 703	5 065 532	363
CATTLES	1 702	3 317 359	259
AWG	1 669	3 299 166	249
MARCONI CORP	1 660	9 617 251	481
MISYS	1 658	5 414 225	429

ARM HLDGS	1 603	13 289 139	631
INTERTEK GROUP	1 533	3 027 276	266
ARRIVA	1 498	4 131 463	369
HMV GROUP	1 484	4 677 834	482
SERCO GROUP	1 479	2 241 662	212
TAYLOR NELSON SOFRES	1 416	2 058 903	163
TULLOW OIL PLC	1 351	4 770 056	295
BELLWAY	1 287	2 813 261	288
AMEC	1 275	8 122 042	480
ANTOFAGASTA	1 254	6 367 150	433
INVENSYS	1 250	5 466 881	282
SOMERFIELD	1 207	4 124 766	350
NORTHERN FOODS	1 193	2 112 541	260
COLLINS STEWART TULLETT	1 178	2 172 484	172
MFI FURNITURE GROUP	1 092	6 563 091	407
MANCHESTER UNITED	1 023	2 083 975	142