

Underlyings	Total	Type	Total	Order book	Block/TR
All	66	Total SSO	64	32	32
Stock	64	Total SSF	56	0	56
Index	2	Total IO	1	1	0
		Total IF	2	2	0

Underlying	Contract size	Underlying ISIN	Underlying Bloomberg Code	Relevant Stock Exchange	Asset Class	Country of underlying	Currency	LSEDM Underlying Code - Physical	LSEDM Underlying Code - Cash	Option	Future	Order book trading - Option - physical	Order book trading - Option - cash	Order book trading - Future - physical	Order book trading - Future - cash	Market Making class for SSOs
ABERDEEN ASSET MANAGEMENT PLC	1,000	GB0000031285	ADN LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	AND	1ADN	YES	YES	No	No	No	No	n/a
AGGREKO PLC	1,000	GB00BK1PTB77	AGK LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	AGK	1AGK	YES	YES	No	No	No	No	n/a
ANGLO AMERICAN PLC	1,000	GB00B1XZS820	AAL LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	AAL	1AAL	YES	YES	Yes	No	No	No	Class 1
ANTOFAGASTA PLC	1,000	GB0000456144	ANTO LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	ANTO	1ANTO	YES	YES	No	No	No	No	n/a
ARM HOLDINGS PLC	1,000	GB0000595859	ARM LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	ARM	1ARM	YES	YES	Yes	No	No	No	Class 3
ASHTREAD GROUP PLC	1,000	GB0000536739	AHT LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	AHT	1AHT	YES	YES	No	No	No	No	n/a
AVIVA PLC	1,000	GB0002162385	AV/ LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	AV	1AV	YES	YES	Yes	No	No	No	Class 2
BAE SYSTEMS PLC	1,000	GB0002634946	BA/ LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	BA	1BA	YES	YES	Yes	No	No	No	Class 2
BARCLAYS PLC	1,000	GB0031348658	BARC LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	BARC	1BARC	YES	YES	Yes	No	No	No	Class 1
BG GROUP PLC	1,000	GB0008762899	BG/ LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	BG	1BG	YES	YES	Yes	No	No	No	Class 2
BHP BILLITON PLC	1,000	GB0000566504	BLT LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	BLT	1BLT	YES	YES	Yes	No	No	No	Class 1
BP PLC	1,000	GB0007980591	BP/ LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	BP	1BP	YES	YES	Yes	No	No	No	Class 1
BRITISH SKY BROADCASTING GROUP PLC	1,000	GB0001411924	SKY LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	SKY	1SKY	YES	YES	No	No	No	No	n/a
BT GROUP PLC	1,000	GB0030913577	BT/A LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	BTA	1BTA	YES	YES	Yes	No	No	No	Class 2
CAPITA PLC	1,000	GB00B23K0M20	CPI LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	CPI	1CPI	YES	YES	No	No	No	No	n/a
CENTRICA PLC	1,000	GB00B033F229	CNA LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	CNA	1CNA	YES	YES	Yes	No	No	No	Class 1
COMPASS GROUP PLC	1,000	GB00BLNN3L44	CPG LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	CPG	1CPG	YES	YES	No	No	No	No	n/a
DIAGEO PLC	1,000	GB0002374006	DGE LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	DGE	1DGE	YES	YES	Yes	No	No	No	Class 1
EVRAZ PLC	1,000	GB00B71N6K86	EVR LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	EVR	1EVR	YES	NO	No	No	n/a	n/a	n/a
FRESNILLO PLC	1,000	GB00B2QPKJ12	FRES LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	FRES	1FRES	YES	NO	No	No	n/a	n/a	n/a
FTSE 100	10	GB0001383545	UKX Index	LONDON STOCK EXCHANGE	INDEX	UK	GBP	n/a	F1100	YES	YES	n/a	Yes	n/a	Yes	n/a
FTSE UK LARGE CAP SUPER LIQUID INDEX	10	GB00B92PBB34	FTUKLSLG Index	LONDON STOCK EXCHANGE	INDEX	UK	GBP	n/a	FISLQ	NO	YES	n/a	n/a	n/a	Yes	n/a
G4S PLC	1,000	GB00B01FLG62	GFS LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	GFS	1GFS	YES	YES	No	No	No	No	n/a
GLAXOSMITHKLINE PLC	1,000	GB0009252882	GSK LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	GSK	1GSK	YES	YES	Yes	No	No	No	Class 1
GLENCORE PLC	1,000	JE00B4T3BW64	GLEN LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	GLEN	1GLEN	YES	YES	Yes	No	No	No	Class 2
HSBC HOLDINGS PLC	1,000	GB0005405286	HSBA LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	HSBA	1HSBA	YES	YES	Yes	No	No	No	Class 1
ICAP PLC	1,000	GB0033872168	IAP LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	IAP	1IAP	YES	YES	No	No	No	No	n/a
INTERNATIONAL CONSOLIDATED AIRLINES	1,000	ES0177542018	IAG LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	IAG	1IAG	YES	YES	Yes	No	No	No	Class 2
ITV PLC	1,000	GB0033986497	ITV LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	ITV	1ITV	YES	YES	No	No	No	No	n/a
KAZ MINARALS PLC	1,000	GB00B0HZPV38	KAZ LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	KAZ	1KAZ	YES	NO	No	No	n/a	n/a	n/a
KINGFISHER PLC	1,000	GB0033195214	KGF LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	KGF	1KGF	YES	YES	Yes	No	No	No	Class 3
LADBROKES PLC	1,000	GB00B0ZSH635	LAD LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	LAD	1LAD	YES	YES	No	No	No	No	n/a
LAND SECURITIES GROUP PLC	1,000	GB0031809436	LAND LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	LAND	1LAND	YES	YES	No	No	No	No	n/a
LEGAL & GENERAL GROUP PLC	1,000	GB0005603997	LGEN LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	LGEN	1LGEN	YES	YES	No	No	No	No	n/a
LLOYDS BANKING GROUP PLC	1,000	GB0008706128	LLOY LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	LLOY	1LLOY	YES	YES	Yes	No	No	No	Class 1
LONMIN PLC	1,000	GB0031192486	LMI LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	LMI	1LMI	YES	NO	No	No	n/a	n/a	n/a
MAN GROUP PLC	1,000	GB00B83VD954	EMG LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	EMG	1EMG	YES	YES	Yes	No	No	No	Class 3
MARKS & SPENCER GROUP PLC	1,000	GB0031274896	MKS LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	MKS	1MKS	YES	YES	Yes	No	No	No	Class 2
MORRISON (WM) SUPERMARKETS PLC	1,000	GB0006043169	MRW LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	MRW	1MRW	YES	YES	Yes	No	No	No	Class 2
NATIONAL GRID PLC	1,000	GB00B08SNH34	NG/ LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	NG	1NG	YES	YES	Yes	No	No	No	Class 2
PEARSON PLC	1,000	GB0006776081	PSON LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	PSON	1PSON	YES	YES	No	No	No	No	n/a
PETROFAC PLC	1,000	GB00B0H2K534	PFC LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	PFC	1PFC	YES	NO	No	No	n/a	n/a	n/a
POLYMETAL INTERNATIONAL PLC	1,000	JE00B6T5S470	POLY LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	POLY	1POLY	YES	NO	No	No	n/a	n/a	n/a
POLYUS GOLD INT'L LTD	1,000	JE00B5WLXH36	PGIL LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	PGIL	1PGIL	YES	NO	No	No	n/a	n/a	n/a
PRUDENTIAL PLC	1,000	GB0007099541	PRU LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	PRU	1PRU	YES	YES	Yes	No	No	No	Class 1
RANDGOLD RESOURCES LTD	1,000	GB00B01C3S32	RRS LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	RRS	1RRS	YES	NO	No	No	n/a	n/a	n/a
RENTOKIL INITIAL PLC	1,000	GB00B082RF11	RTO LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	RTO	1RTO	YES	YES	No	No	No	No	n/a
RIO TINTO PLC	1,000	GB0007188757	RIO LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	RIO	1RIO	YES	YES	Yes	No	No	No	Class 1
ROYAL BANK OF SCOTLAND GROUP PLC	1,000	GB00B7T77214	RBS LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	RBS	1RBS	YES	YES	Yes	No	No	No	Class 2

ROYAL DUTCH SHELL PLC A	1,000	GB00B03MLX29	RDSA LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	RDSA	1RDSA	YES	YES	No	No	No	No	n/a
ROYAL DUTCH SHELL PLC B	1,000	GB00B03MM408	RDSB LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	RDSB	1RDSB	YES	YES	Yes	No	No	No	Class 1
ROYAL MAIL PLC	1,000	GB00BDVZY277	RMG LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	RMG	1RMG	YES	YES	Yes	No	No	No	Class 2
RSA INSURANCE GROUP PLC	1,000	GB00BKMKMR23	RSA LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	RSA	1RSA	YES	YES	Yes	No	No	No	Class 3
SAINSBURY (J) PLC	1,000	GB00B019KW72	SBRY LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	SBRY	1SBRY	YES	YES	Yes	No	No	No	Class 2
SEVERN TRENT PLC	1,000	GB00B1FH8J72	SVT LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	SVT	1SVT	YES	YES	No	No	No	No	n/a
SMITH & NEPHEW PLC	1,000	GB0009223206	SN/ LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	SN	1SN	YES	YES	No	No	No	No	n/a
SMITHS GROUP PLC	1,000	GB00B1WY2338	SMIN LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	SMIN	1SMIN	YES	YES	No	No	No	No	n/a
SSE PLC	1,000	GB0007908733	SSE LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	SSE	1SSE	YES	YES	No	No	No	No	n/a
STANDARD CHARTERED PLC	1,000	GB0004082847	STAN LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	STAN	1STAN	YES	YES	Yes	No	No	No	Class 1
STANDARD LIFE PLC	1,000	GB00BVF7Q58	SL/ LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	SL	1SL	YES	YES	No	No	No	No	n/a
TESCO PLC	1,000	GB0008847096	TSCO LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	TSCO	1TSCO	YES	YES	Yes	No	No	No	Class 1
TUI TRAVEL PLC	1,000	DE000TUAG000	TUI LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	TUI	TUI	YES	YES	No	No	No	No	n/a
TULLOW OIL PLC	1,000	GB0001500809	TLW LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	TLW	1TLW	YES	YES	No	No	No	No	n/a
UNITED UTILITIES PLC	1,000	GB00B39J2M42	UU/ LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	UU	1UU	YES	YES	Yes	No	No	No	Class 3
VODAFONE GROUP PLC	1,000	GB00BH4HKS39	VOD LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	VOD	1VOD	YES	YES	Yes	No	No	No	Class 1
WPP PLC	1,000	JE00B8KF9B49	WPP LN Equity	LONDON STOCK EXCHANGE	STOCK	UK	GBX	WPP	1WPP	YES	YES	No	No	No	No	n/a