

Transaction Details: BAE SYSTEMS PLC

| Name of the Issuer | Identity Code of the Issuer | ISIN         | Intermediary Name                     | Identify Code of the Intermediary | Currency |
|--------------------|-----------------------------|--------------|---------------------------------------|-----------------------------------|----------|
| BAE SYSTEMS PLC    | 85CVSVKSGDWMWZQHOH83        | GB0002634946 | MORGAN STANLEY & CO INTERNATIONAL PLC | 4PQUHNSJPPGFNF3BB6S3              | GBP      |

Total number of shares purchased according to trading venues:

| Name of the Issuer              | Day of the transaction | Identity code of the financial instrument | Total number of shares purchased | Daily weighted average purchase price of the shares (pence) | Venue | Highest price paid per share (pence) | Lowest price paid per share (pence) |
|---------------------------------|------------------------|-------------------------------------------|----------------------------------|-------------------------------------------------------------|-------|--------------------------------------|-------------------------------------|
| BAE SYSTEMS PLC                 | 02/08/2021             | GB0002634946                              | 40,189                           | 583.80                                                      | AQXE  | 587.80                               | 581.00                              |
| BAE SYSTEMS PLC                 | 02/08/2021             | GB0002634946                              | 73,247                           | 583.94                                                      | BATE  | 588.00                               | 580.00                              |
| BAE SYSTEMS PLC                 | 02/08/2021             | GB0002634946                              | 133,909                          | 584.08                                                      | CHIX  | 588.00                               | 580.00                              |
| BAE SYSTEMS PLC                 | 02/08/2021             | GB0002634946                              | 51,183                           | 584.06                                                      | TRQX  | 588.00                               | 580.00                              |
| BAE SYSTEMS PLC                 | 02/08/2021             | GB0002634946                              | 682,334                          | 584.24                                                      | XLON  | 588.00                               | 580.00                              |
| * Rounded to two decimal places |                        | SUM:                                      | 980,862                          | 584.17                                                      |       | 588.00                               | 580.00                              |

Individual trade details:

| Name of the Issuer | Date       | Time (BST) | Identity code of the financial instrument | Price (pence) | Quantity bought | Exchange Venue | Reference number of the transaction | Execution within firm [incl. algorithms if used] |
|--------------------|------------|------------|-------------------------------------------|---------------|-----------------|----------------|-------------------------------------|--------------------------------------------------|
| BAE SYSTEMS PLC    | 02/08/2021 | 08:00:30   | GB0002634946                              | 580.00        | 74              | CHIX           | 2918460450946                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:00:30   | GB0002634946                              | 580.00        | 123             | TRQX           | E06tv2aJtoO9                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:00:30   | GB0002634946                              | 580.00        | 1,200           | XLON           | E06tv39rtWd5                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:00:30   | GB0002634946                              | 580.00        | 612             | XLON           | E06tv39rtWd9                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:00:30   | GB0002634946                              | 580.00        | 40              | BATE           | 97350543441                         | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:00:30   | GB0002634946                              | 580.00        | 74              | CHIX           | 2918460450947                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:00:46   | GB0002634946                              | 581.20        | 1,375           | XLON           | E06tv39rtXvZ                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:00:46   | GB0002634946                              | 581.20        | 1,375           | XLON           | E06tv39rtXvI                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:00:46   | GB0002634946                              | 581.20        | 152             | XLON           | E06tv39rtXvK                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:00:46   | GB0002634946                              | 581.20        | 1,375           | XLON           | E06tv39rtXvo                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:00:47   | GB0002634946                              | 581.20        | 184             | XLON           | E06tv39rtXyC                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:01:26   | GB0002634946                              | 581.80        | 100             | CHIX           | 2918460451389                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:01:26   | GB0002634946                              | 581.80        | 54              | BATE           | 973505433760                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:01:26   | GB0002634946                              | 581.80        | 128             | TRQX           | E06tv2aJtuWz                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:02:00   | GB0002634946                              | 583.00        | 1,379           | XLON           | E06tv39rtWd8                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:02:00   | GB0002634946                              | 583.00        | 1,543           | XLON           | E06tv39rtWd0                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:02:00   | GB0002634946                              | 583.00        | 1,379           | XLON           | E06tv39rtWdL                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:02:00   | GB0002634946                              | 583.00        | 1,543           | XLON           | E06tv39rtWdN                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:02:00   | GB0002634946                              | 583.00        | 397             | XLON           | E06tv39rtWdW                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:02:00   | GB0002634946                              | 583.00        | 814             | XLON           | E06tv39rtWdY                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:02:07   | GB0002634946                              | 582.60        | 977             | AQXE           | 1845                                | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:15:27   | GB0002634946                              | 588.00        | 584             | XLON           | E06tv39rtuH0                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:15:27   | GB0002634946                              | 588.00        | 687             | XLON           | E06tv39rtuH2                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:15:27   | GB0002634946                              | 588.00        | 1,420           | XLON           | E06tv39rtuH4                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:15:27   | GB0002634946                              | 588.00        | 1,271           | XLON           | E06tv39rtuHD                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:15:27   | GB0002634946                              | 588.00        | 1,420           | XLON           | E06tv39rtuHF                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:15:27   | GB0002634946                              | 588.00        | 477             | XLON           | E06tv39rtuHH                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:15:27   | GB0002634946                              | 588.00        | 413             | XLON           | E06tv39rtuHJ                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:15:27   | GB0002634946                              | 588.00        | 1,271           | XLON           | E06tv39rtuHT                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:15:27   | GB0002634946                              | 588.00        | 1,195           | XLON           | E06tv39rtuHJ                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:15   | GB0002634946                              | 587.80        | 1,483           | XLON           | E06tv39rtuKR                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:15   | GB0002634946                              | 587.80        | 85              | XLON           | E06tv39rtuKT                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:15   | GB0002634946                              | 587.80        | 1,483           | XLON           | E06tv39rtuKX                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:15   | GB0002634946                              | 587.80        | 218             | XLON           | E06tv39rtuKZ                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:15   | GB0002634946                              | 587.80        | 35              | XLON           | E06tv39rtuKe                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:15   | GB0002634946                              | 587.80        | 417             | XLON           | E06tv39rtuKk                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:15   | GB0002634946                              | 587.80        | 514             | CHIX           | 2918460459754                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:56   | GB0002634946                              | 588.00        | 850             | CHIX           | 2918460459937                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:56   | GB0002634946                              | 588.00        | 426             | CHIX           | 2918460459938                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:56   | GB0002634946                              | 588.00        | 340             | BATE           | 97350548243                         | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:56   | GB0002634946                              | 588.00        | 400             | TRQX           | E06tv2aJwZuv                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:56   | GB0002634946                              | 588.00        | 650             | XLON           | E06tv39rtudCN                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:56   | GB0002634946                              | 588.00        | 406             | XLON           | E06tv39rtudCP                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:56   | GB0002634946                              | 588.00        | 520             | XLON           | E06tv39rtudCR                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:27:57   | GB0002634946                              | 588.00        | 917             | XLON           | E06tv39rtudR                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:41:31   | GB0002634946                              | 587.80        | 1,238           | XLON           | E06tv39rtuveA                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:41:31   | GB0002634946                              | 587.80        | 1,238           | XLON           | E06tv39rtuveI                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:41:31   | GB0002634946                              | 587.80        | 57              | XLON           | E06tv39rtuveK                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:41:31   | GB0002634946                              | 587.80        | 1,116           | XLON           | E06tv39rtuveO                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:45:47   | GB0002634946                              | 587.40        | 1,372           | XLON           | E06tv39rtv6xK                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:45:47   | GB0002634946                              | 587.40        | 1,372           | XLON           | E06tv39rtv6xV                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:45:47   | GB0002634946                              | 587.40        | 515             | XLON           | E06tv39rtv6xX                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:46:44   | GB0002634946                              | 587.60        | 458             | CHIX           | 2918460464346                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:46:44   | GB0002634946                              | 587.60        | 195             | BATE           | 97350551031                         | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:46:44   | GB0002634946                              | 587.60        | 1,576           | XLON           | E06tv39rtv29X                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:46:44   | GB0002634946                              | 587.60        | 593             | XLON           | E06tv39rtv29m                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:47:55   | GB0002634946                              | 587.00        | 1,388           | XLON           | E06tv39rtv3DJ                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:47:55   | GB0002634946                              | 587.00        | 1,388           | XLON           | E06tv39rtv3DX                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:47:58   | GB0002634946                              | 587.00        | 113             | CHIX           | 2918460464552                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:51:20   | GB0002634946                              | 587.40        | 547             | CHIX           | 2918460465383                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:51:20   | GB0002634946                              | 587.40        | 278             | TRQX           | E06tv2aJvJtA                        | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:51:20   | GB0002634946                              | 587.40        | 1,882           | XLON           | E06tv39rtv7kK                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:51:20   | GB0002634946                              | 587.40        | 1,312           | XLON           | E06tv39rtv7kM                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:51:20   | GB0002634946                              | 587.40        | 1,587           | XLON           | E06tv39rtv7ka                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:51:20   | GB0002634946                              | 587.40        | 319             | XLON           | E06tv39rtv7kc                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:51:20   | GB0002634946                              | 587.40        | 1,499           | XLON           | E06tv39rtv7kV                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:51:20   | GB0002634946                              | 587.40        | 1,312           | XLON           | E06tv39rtv7kY                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:52:18   | GB0002634946                              | 587.40        | 2,506           | XLON           | E06tv39rtv8vD                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:52:18   | GB0002634946                              | 587.40        | 395             | BATE           | 97350551922                         | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:52:18   | GB0002634946                              | 587.40        | 507             | CHIX           | 2918460465649                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:52:18   | GB0002634946                              | 587.40        | 156             | CHIX           | 2918460465650                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:52:18   | GB0002634946                              | 587.40        | 729             | CHIX           | 2918460465651                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:52:18   | GB0002634946                              | 587.40        | 857             | BATE           | 97350551925                         | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:52:36   | GB0002634946                              | 587.40        | 372             | BATE           | 97350551965                         | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:52:36   | GB0002634946                              | 587.40        | 856             | BATE           | 97350551966                         | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:54:03   | GB0002634946                              | 587.40        | 1,109           | CHIX           | 2918460466081                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:54:28   | GB0002634946                              | 587.20        | 1,409           | XLON           | E06tv39rtvBO9                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:54:28   | GB0002634946                              | 587.20        | 988             | XLON           | E06tv39rtvBOL                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:54:28   | GB0002634946                              | 587.20        | 199             | XLON           | E06tv39rtvBOO                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:54:28   | GB0002634946                              | 587.20        | 222             | XLON           | E06tv39rtvBOS                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:54:28   | GB0002634946                              | 587.20        | 161             | XLON           | E06tv39rtvBOU                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:54:28   | GB0002634946                              | 587.20        | 420             | XLON           | E06tv39rtvBOY                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:54:28   | GB0002634946                              | 587.20        | 463             | XLON           | E06tv39rtvBOb                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:55:16   | GB0002634946                              | 587.00        | 997             | XLON           | E06tv39rtvD1U                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:55:33   | GB0002634946                              | 587.00        | 404             | AQXE           | 21421                               | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:55:33   | GB0002634946                              | 587.00        | 198             | AQXE           | 21422                               | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:55:33   | GB0002634946                              | 587.00        | 613             | AQXE           | 21423                               | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:55:33   | GB0002634946                              | 587.00        | 198             | AQXE           | 21424                               | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:56:19   | GB0002634946                              | 587.00        | 412             | CHIX           | 2918460466587                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:57:31   | GB0002634946                              | 587.00        | 1,355           | XLON           | E06tv39rtvFmk                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:57:31   | GB0002634946                              | 587.00        | 30              | CHIX           | 2918460466681                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:57:31   | GB0002634946                              | 587.00        | 161             | CHIX           | 2918460466682                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:57:31   | GB0002634946                              | 587.00        | 82              | CHIX           | 2918460466683                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 08:57:31   | GB0002634946                              | 587.00        | 799             | XLON           | E06tv39rtvFn6                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 09:09:36   | GB0002634946                              | 588.00        | 2,505           | XLON           | E06tv39rtvVbL                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 09:09:36   | GB0002634946                              | 588.00        | 383             | XLON           | E06tv39rtvVbN                       | 2001001125                                       |
| BAE SYSTEMS PLC    | 02/08/2021 | 09:09:36   | GB0002634946                              | 588.00        | 789             | XLON           |                                     |                                                  |

|                 |            |          |              |        |       |      |               |            |
|-----------------|------------|----------|--------------|--------|-------|------|---------------|------------|
| BAE SYSTEMS PLC | 02/08/2021 | 09:13:41 | GB0002634946 | 587.80 | 574   | AQXE | 25095         | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:13:41 | GB0002634946 | 587.80 | 505   | AQXE | 25096         | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:13:41 | GB0002634946 | 587.80 | 859   | CHIX | 2918460470213 | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:13:41 | GB0002634946 | 587.80 | 666   | CHIX | 2918460470214 | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:13:41 | GB0002634946 | 587.80 | 1,045 | XLON | E06tv39tvwJm  | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:13:41 | GB0002634946 | 587.80 | 465   | BATE | 97350554769   | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:13:41 | GB0002634946 | 587.80 | 465   | BATE | 97350554770   | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:13:41 | GB0002634946 | 587.80 | 465   | BATE | 97350554771   | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:13:41 | GB0002634946 | 587.80 | 119   | BATE | 97350554772   | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:13:41 | GB0002634946 | 587.80 | 79    | TRQX | E06tv2aJz96p  | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:13:41 | GB0002634946 | 587.80 | 11    | BATE | 97350554773   | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:13:41 | GB0002634946 | 587.80 | 46    | AQXE | 25097         | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:15:10 | GB0002634946 | 587.60 | 1,265 | XLON | E06tv39tvbvz  | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:15:10 | GB0002634946 | 587.60 | 377   | XLON | E06tv39tvbwE  | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:15:10 | GB0002634946 | 587.60 | 888   | XLON | E06tv39tvbwG  | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:15:10 | GB0002634946 | 587.60 | 159   | XLON | E06tv39tvbwI  | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:15:10 | GB0002634946 | 587.60 | 1,007 | XLON | E06tv39tvbwS  | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:13 | GB0002634946 | 587.00 | 606   | CHIX | 2918460470764 | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:13 | GB0002634946 | 587.00 | 257   | XLON | E06tv39trvdfa | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:13 | GB0002634946 | 587.00 | 1,825 | XLON | E06tv39trvdfI | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:13 | GB0002634946 | 587.00 | 307   | TRQX | E06tv2aJzIpb  | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:13 | GB0002634946 | 587.00 | 328   | BATE | 97350555125   | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:13 | GB0002634946 | 587.00 | 329   | XLON | E06tv39trvdg8 | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:13 | GB0002634946 | 587.00 | 76    | XLON | E06tv39trvdbg | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:13 | GB0002634946 | 586.80 | 337   | CHIX | 2918460470827 | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:34 | GB0002634946 | 586.80 | 80    | CHIX | 2918460470863 | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:34 | GB0002634946 | 586.80 | 226   | BATE | 97350555199   | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:34 | GB0002634946 | 586.80 | 1,434 | XLON | E06tv39trveFP | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:34 | GB0002634946 | 586.80 | 75    | TRQX | E06tv2aJzKtP  | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:34 | GB0002634946 | 586.80 | 137   | TRQX | E06tv2aJzKtI  | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:34 | GB0002634946 | 586.80 | 279   | XLON | E06tv39trveG2 | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:16:55 | GB0002634946 | 586.40 | 206   | TRQX | E06tv2aJzLhX  | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:20:59 | GB0002634946 | 586.60 | 1,488 | XLON | E06tv39tvjxI  | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:20:59 | GB0002634946 | 586.60 | 2,816 | XLON | E06tv39tvjpx  | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:20:59 | GB0002634946 | 586.60 | 1,402 | CHIX | 2918460471794 | 2010011125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:26:04 | GB0002634946 | 586.60 | 19    | CHIX | 2918460472765 | 201001112  |

|                 |            |          |              |        |       |      |               |            |
|-----------------|------------|----------|--------------|--------|-------|------|---------------|------------|
| BAE SYSTEMS PLC | 02/08/2021 | 09:45:11 | GB0002634946 | 585.00 | 81    | BATE | 97350558235   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:45:11 | GB0002634946 | 585.00 | 313   | BATE | 97350558236   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:45:11 | GB0002634946 | 585.00 | 242   | BATE | 97350558237   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:45:11 | GB0002634946 | 585.00 | 299   | XLON | E06tv39twHwF  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:52:22 | GB0002634946 | 584.60 | 74    | AQXE | 32311         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:52:55 | GB0002634946 | 584.80 | 1,364 | XLON | E06tv39twHys  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:54:04 | GB0002634946 | 584.80 | 1,364 | XLON | E06tv39twJjV  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:54:04 | GB0002634946 | 584.80 | 1,364 | XLON | E06tv39twJjH  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:54:04 | GB0002634946 | 584.80 | 4     | XLON | E06tv39twJjJ  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:54:04 | GB0002634946 | 584.80 | 825   | CHIX | 2918460477528 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:54:04 | GB0002634946 | 584.80 | 916   | CHIX | 2918460477529 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:54:04 | GB0002634946 | 584.80 | 179   | XLON | E06tv39twJK9  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:54:58 | GB0002634946 | 584.60 | 1,215 | XLON | E06tv39twKMv  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:54:58 | GB0002634946 | 584.60 | 111   | TRQX | E06tv2aK1kPq  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:54:58 | GB0002634946 | 584.60 | 354   | CHIX | 2918460477701 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:54:58 | GB0002634946 | 584.60 | 68    | TRQX | E06tv2aK1kPu  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:54:58 | GB0002634946 | 584.60 | 191   | BATE | 97350559320   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:54:58 | GB0002634946 | 584.60 | 237   | AQXE | 32759         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:57:21 | GB0002634946 | 584.80 | 1,188 | XLON | E06tv39twNOh  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:57:21 | GB0002634946 | 584.80 | 346   | CHIX | 2918460478223 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:57:21 | GB0002634946 | 584.80 | 187   | BATE | 97350559642   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:57:21 | GB0002634946 | 584.80 | 175   | TRQX | E06tv2aK1iZH  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 09:57:31 | GB0002634946 | 584.80 | 231   | TRQX | E06tv2aK1u6H  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:00:25 | GB0002634946 | 584.80 | 1,504 | XLON | E06tv39twJLc  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:00:25 | GB0002634946 | 584.80 | 237   | BATE | 97350559334   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:00:25 | GB0002634946 | 584.80 | 437   | CHIX | 2918460478723 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:00:25 | GB0002634946 | 584.80 | 221   | TRQX | E06tv2aK3e4W  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:00:25 | GB0002634946 | 584.80 | 293   | AQXE | 33977         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:06:02 | GB0002634946 | 584.80 | 347   | CHIX | 2918460479864 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:06:02 | GB0002634946 | 584.80 | 187   | BATE | 97350560585   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:07:28 | GB0002634946 | 585.20 | 2,058 | XLON | E06tv39twY2e  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:07:28 | GB0002634946 | 585.20 | 304   | TRQX | E06tv2aK2Ulc  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:07:28 | GB0002634946 | 585.20 | 599   | CHIX | 2918460480218 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:07:28 | GB0002634946 | 585.20 | 324   | BATE | 97350560855   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:07:28 | GB0002634946 | 585.20 | 400   | XLON | E06tv39twYat  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:10:03 | GB0002634946 | 585.20 | 327   | TRQX | E06tv2aK2duJ  | 200        |

|                 |            |          |              |        |       |      |               |            |
|-----------------|------------|----------|--------------|--------|-------|------|---------------|------------|
| BAE SYSTEMS PLC | 02/08/2021 | 10:22:42 | GB0002634946 | 586.20 | 23    | CHIX | 2918460483165 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:22:42 | GB0002634946 | 586.20 | 371   | XLON | E06tv39twwmr  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:22:42 | GB0002634946 | 586.20 | 322   | XLON | E06tv39twwmt  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:22:42 | GB0002634946 | 586.20 | 999   | XLON | E06tv39twwmy  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:26:02 | GB0002634946 | 586.20 | 154   | BATE | 97350563058   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:26:02 | GB0002634946 | 586.20 | 392   | CHIX | 2918460483902 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:26:02 | GB0002634946 | 586.20 | 1,369 | XLON | E06tv39twpql  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:26:02 | GB0002634946 | 586.20 | 1,346 | XLON | E06tv39twpqk  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:26:02 | GB0002634946 | 586.20 | 58    | BATE | 97350563059   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:26:02 | GB0002634946 | 586.20 | 54    | TRQX | E06tv2sk3Vey  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:26:02 | GB0002634946 | 586.20 | 144   | TRQX | E06tv2sk3V15  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:26:02 | GB0002634946 | 586.20 | 262   | XLON | E06tv39twprE  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:28:14 | GB0002634946 | 586.00 | 1,335 | XLON | E06tv39twrYH  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:28:14 | GB0002634946 | 586.00 |       | CHIX | 2918460484270 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:28:14 | GB0002634946 | 586.00 | 210   | BATE | 97350563291   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:28:14 | GB0002634946 | 586.00 | 197   | TRQX | E06tv2sk3CvM  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:28:14 | GB0002634946 | 586.00 | 260   | XLON | E06tv39twrYf  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:29:11 | GB0002634946 | 585.60 | 8     | XLON | E06tv39twsvCv | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:32:08 | GB0002634946 | 586.00 | 1,151 | XLON | E06tv39twuT2  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:32:08 | GB0002634946 | 586.00 | 170   | TRQX | E06tv2sk3pci  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:32:08 | GB0002634946 | 586.00 | 335   | CHIX | 2918460484879 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:32:08 | GB0002634946 | 586.00 | 181   | BATE | 97350563654   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:32:08 | GB0002634946 | 586.00 | 224   | CHIX | 2918460484880 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:33:15 | GB0002634946 | 585.60 | 181   | TRQX | E06tv2sk3ZiW  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:36:05 | GB0002634946 | 585.80 | 1,291 | XLON | E06tv39twxjm  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:36:05 | GB0002634946 | 585.80 | 1,291 | XLON | E06tv39twxjy  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:36:05 | GB0002634946 | 585.80 | 286   | XLON | E06tv39twxjx  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:36:05 | GB0002634946 | 585.80 | 1,291 | XLON | E06tv39twxk1  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:36:05 | GB0002634946 | 585.80 | 125   | XLON | E06tv39twxk3  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:37:53 | GB0002634946 | 585.60 | 188   | BATE | 97350564242   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:37:53 | GB0002634946 | 585.60 | 347   | CHIX | 2918460485849 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:37:53 | GB0002634946 | 585.60 | 177   | TRQX | E06tv2sk48L9  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:37:53 | GB0002634946 | 585.60 | 1,194 | XLON | E06tv39twzDk  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:37:53 | GB0002634946 | 585.60 | 232   | AQXE | 41501         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:41:39 | GB0002634946 | 585.20 | 1,109 |      | E06tv39tvZiG  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:41:39 | GB0002634946 | 585.20 | 175   | BATE | 97350564667   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:41:39 | GB0002634946 | 585.20 | 323   | CHIX | 2918460486545 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:41:39 | GB0002634946 | 585.20 | 164   | TRQX | E06tv2sk4LBB  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:41:39 | GB0002634946 | 585.20 | 216   | XLON | E06tv39tvZlp  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:45:28 | GB0002634946 | 585.40 | 1,907 | CHIX | 2918460487154 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:52:54 | GB0002634946 | 585.00 | 1,649 | BATE | 97350565822   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:53:05 | GB0002634946 | 584.80 | 714   | BATE | 97350565857   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:53:58 | GB0002634946 | 584.80 | 896   | BATE | 97350566048   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:58:26 | GB0002634946 | 583.80 | 1,595 | XLON | E06tv39tvHCy  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 10:58:50 | GB0002634946 | 583.80 | 1,798 | XLON | E06tv39tvHWY  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:06:32 | GB0002634946 | 583.60 | 779   | XLON | E06tv39tvQrf  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:06:32 | GB0002634946 | 583.60 | 1,401 | XLON | E06tv39tvQrh  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:06:32 | GB0002634946 | 583.60 | 292   | TRQX | E06tv2sk5ejD  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:06:32 | GB0002634946 | 583.60 | 30    | TRQX | E06tv2sk5ejM  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:06:32 | GB0002634946 | 583.60 | 606   | CHIX | 2918460491274 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:06:32 | GB0002634946 | 583.60 | 344   | BATE | 97350567807   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:06:32 | GB0002634946 | 583.60 | 28    | CHIX | 2918460491275 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:09:02 | GB0002634946 | 584.00 | 1,442 | XLON | E06tv39tvTPx  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:09:02 | GB0002634946 | 584.00 | 1,443 | XLON | E06tv39tvTQ0  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:09:02 | GB0002634946 | 584.00 | 432   | BATE | 97350568058   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:09:02 | GB0002634946 | 584.00 | 399   | CHIX | 2918460491725 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:09:02 | GB0002634946 | 584.00 | 23    | BATE | 97350568059   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:09:02 | GB0002634946 | 584.00 | 441   | CHIX | 2918460491726 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:09:02 | GB0002634946 | 584.00 | 581   | CHIX | 2918460491727 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:10:01 | GB0002634946 | 584.00 | 881   | XLON | E06tv39tvUDx  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:10:01 | GB0002634946 | 584.00 | 473   | XLON | E06tv39tvUE1  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:10:01 | GB0002634946 | 584.00 | 1,297 | XLON | E06tv39tvUE3  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:10:01 | GB0002634946 | 584.00 | 213   | BATE | 97350568148   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:10:01 | GB0002634946 | 584.00 | 73    | BATE | 97350568149   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:10:01 | GB0002634946 | 584.00 | 131   | BATE | 97350568150   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:10:01 | GB0002634946 | 584.00 | 378   | CHIX | 2918460491870 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:10:01 | GB0002634946 | 584.00 | 657   | XLON | E06tv39tvUEJ  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:10:01 | GB0002634946 | 584.00 | 252   | XLON | E06tv39tvUEN  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:11:10 | GB0002634946 | 583.80 | 154   | TRQX | E06tv2sk5sn3  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:11:10 | GB0002634946 | 583.80 | 1,261 | XLON | E06tv39tvV8H  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:11:10 | GB0002634946 | 583.80 | 1,705 | TRQX | E06tv2sk5sn5  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:13:00 | GB0002634946 | 583.40 | 1,061 | XLON | E06tv39tvWZQ  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:19:03 | GB0002634946 | 584.60 | 1,434 | XLON | E06tv39tvdJg  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:19:03 | GB0002634946 | 584.60 | 1,434 | XLON | E06tv39tvdJo  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:19:03 | GB0002634946 | 584.60 | 774   | XLON | E06tv39tvdJq  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:19:03 | GB0002634946 | 584.60 | 295   | XLON | E06tv39tvdJu  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:19:42 | GB0002634946 | 584.40 | 1,776 | XLON | E06tv39tvdw7  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:20:21 | GB0002634946 | 584.20 | 1,590 | XLON | E06tv39tvxeb7 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:20:21 | GB0002634946 | 584.20 | 254   | XLON | E06tv39tvxeb9 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:21:08 | GB0002634946 | 584.40 | 523   | XLON | E06tv39tvfy1  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:21:08 | GB0002634946 | 584.40 | 486   | XLON | E06tv39tvfy3  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:21:43 | GB0002634946 | 584.20 | 733   | XLON | E06tv39tvfhk  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:21:43 | GB0002634946 | 584.20 | 198   | XLON | E06tv39tvfhn  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:22:25 | GB0002634946 | 584.20 | 1,466 | BATE | 97350569560   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:22:40 | GB0002634946 | 583.80 | 179   | BATE | 97350569584   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:28:44 | GB0002634946 | 583.80 | 109   | BATE | 97350570213   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:31:28 | GB0002634946 | 584.20 | 67    | XLON | E06tv39tvhD   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:31:28 | GB0002634946 | 584.20 | 1,789 | XLON | E06tv39tvhF   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:34:02 | GB0002634946 | 584.60 | 592   | CHIX | 2918460495869 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:34:02 | GB0002634946 | 584.60 | 322   | BATE | 97350570710   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:34:02 | GB0002634946 | 584.60 | 302   | TRQX | E06tv2sk71le  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:34:02 | GB0002634946 | 584.60 | 1,660 | XLON | E06tv39tvnfd  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:34:02 | GB0002634946 | 584.60 | 381   | XLON | E06tv39tvnff  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:34:02 | GB0002634946 | 584.60 | 2     | CHIX | 2918460495870 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:38:12 | GB0002634946 | 584.20 | 1,228 | XLON | E06tv39tvqab  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:38:12 | GB0002634946 | 584.20 | 1,228 | XLON | E06tv39tvqag  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:38:12 | GB0002634946 | 584.20 | 987   | XLON | E06tv39tvqal  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:38:12 | GB0002634946 | 584.20 | 328   | XLON | E06tv39tvqay  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:38:12 | GB0002634946 | 584.00 | 1,050 | XLON | E06tv39tvqfp  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:39:02 | GB0002634946 | 584.40 | 1,144 | XLON | E06tv39tvrga  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:39:02 | GB0002634946 | 584.40 | 180   | BATE | 97350571378   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:39:02 | GB0002634946 | 584.40 | 333   | CHIX | 2918460496763 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:39:02 | GB0002634946 | 584.40 | 169   | TRQX | E06tv2skH7JgO | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:48:11 | GB0002634946 | 584.60 | 685   | CHIX | 2918460498489 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:48:11 | GB0002634946 | 584.60 | 371   | BATE | 97350572513   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:48:11 | GB0002634946 | 584.60 | 957   | XLON | E06tv39tvzvw  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:48:11 | GB0002634946 | 584.60 | 1,398 | XLON | E06tv39tvzvz  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 11:48:11 | GB0002634946 |        |       |      |               |            |

|                 |            |          |              |        |       |      |               |            |
|-----------------|------------|----------|--------------|--------|-------|------|---------------|------------|
| BAE SYSTEMS PLC | 02/08/2021 | 12:05:09 | GB0002634946 | 583.00 | 252   | BATE | 97350574998   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:05:09 | GB0002634946 | 583.00 | 465   | CHIX | 2918460501843 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:05:09 | GB0002634946 | 583.00 | 311   | XLON | E06lv39tyHST  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:05:30 | GB0002634946 | 582.80 | 181   | BATE | 97350575088   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:07:34 | GB0002634946 | 582.40 | 471   | CHIX | 2918460502313 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:07:34 | GB0002634946 | 582.40 | 255   | BATE | 97350575409   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:07:34 | GB0002634946 | 582.40 | 1,620 | XLON | E06lv39tyKDu  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:07:34 | GB0002634946 | 582.40 | 239   | TRQX | E06lv2aK6pOl  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:07:34 | GB0002634946 | 582.40 | 45    | BATE | 97350575410   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:07:34 | GB0002634946 | 582.40 | 114   | BATE | 97350575411   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:07:34 | GB0002634946 | 582.40 | 117   | BATE | 97350575412   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:07:34 | GB0002634946 | 582.40 | 49    | BATE | 97350575413   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:07:34 | GB0002634946 | 582.40 | 90    | BATE | 97350575414   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:06:51 | GB0002634946 | 582.40 | 1,054 | CHIX | 2918460502548 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:11:55 | GB0002634946 | 583.20 | 1,535 | XLON | E06lv39tyOnq  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:11:55 | GB0002634946 | 583.20 | 1,535 | XLON | E06lv39tyOmy  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:11:55 | GB0002634946 | 583.20 | 1,535 | XLON | E06lv39tyOod  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:11:55 | GB0002634946 | 583.20 | 577   | XLON | E06lv39tyOoC  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:12:37 | GB0002634946 | 583.20 | 1,105 | XLON | E06lv39tyPKp  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:14:13 | GB0002634946 | 583.40 | 1,000 | XLON | E06lv39tyQBp  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:14:13 | GB0002634946 | 583.40 | 932   | XLON | E06lv39tyQBx  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:15:13 | GB0002634946 | 583.20 | 200   | XLON | E06lv39tyR8j  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:15:13 | GB0002634946 | 583.20 | 203   | XLON | E06lv39tyR9F  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:22:57 | GB0002634946 | 583.80 | 1,417 | XLON | E06lv39tyYCV  | 2001001126 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:22:57 | GB0002634946 | 583.80 | 123   | XLON | E06lv39tyYCc  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:22:57 | GB0002634946 | 583.80 | 1,294 | XLON | E06lv39tyYCe  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:22:57 | GB0002634946 | 583.80 | 276   | XLON | E06lv39tyYCG  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:24:23 | GB0002634946 | 583.60 | 802   | XLON | E06lv39tyZL0  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:24:23 | GB0002634946 | 583.60 | 224   | BATE | 97350577773   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:24:23 | GB0002634946 | 583.60 | 414   | CHIX | 2918460505215 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:24:23 | GB0002634946 | 583.60 | 209   | TRQX | E06lv2aK9jeW  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:24:23 | GB0002634946 | 583.60 | 620   | XLON | E06lv39tyZLC  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:24:23 | GB0002634946 | 583.60 | 140   | XLON | E06lv39tyZLe  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:27:43 | GB0002634946 | 583.80 | 1,140 | XLON | E06lv39tycHz  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:27:43 | GB0002634946 | 583.80 | 1,460 | XLON | E06lv39tycHl  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:27:43 | GB0002634946 | 583.80 | 1,460 | XLON | E06lv39tycH0  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:27:43 | GB0002634946 | 583.80 | 313   | XLON | E06lv39tycUj  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:28:32 | GB0002634946 | 583.80 | 1,517 | XLON | E06lv39tycmF  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:28:32 | GB0002634946 | 583.80 | 1,070 | XLON | E06lv39tycmH  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:35:04 | GB0002634946 | 583.80 | 1,471 | XLON | E06lv39tycjd  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:35:04 | GB0002634946 | 583.60 | 137   | XLON | E06lv39tyjco  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:40:13 | GB0002634946 | 584.60 | 1,530 | XLON | E06lv39tyoey  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:42:16 | GB0002634946 | 584.40 | 1,462 | XLON | E06lv39tyq8S  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:43:38 | GB0002634946 | 584.00 | 1,052 | XLON | E06lv39tyrht  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:43:38 | GB0002634946 | 584.00 | 1,492 | XLON | E06lv39tyrhtz | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:43:38 | GB0002634946 | 584.00 | 324   | XLON | E06lv39tyrig  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:43:39 | GB0002634946 | 584.00 | 229   | AQXE | 65464         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:43:40 | GB0002634946 | 584.00 | 100   | AQXE | 65469         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:44:55 | GB0002634946 | 584.00 | 300   | AQXE | 65843         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:44:56 | GB0002634946 | 584.00 | 349   | AQXE | 65847         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:45:07 | GB0002634946 | 584.00 | 142   | AQXE | 65916         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:46:09 | GB0002634946 | 584.00 | 700   | XLON | E06lv39tyvNd  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:47:44 | GB0002634946 | 583.80 | 1,299 | TRQX | E06lv2aKAsk2  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:47:44 | GB0002634946 | 583.80 | 31    | TRQX | E06lv2aKAsk4  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:56:18 | GB0002634946 | 583.80 | 372   | CHIX | 2918460512323 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:56:18 | GB0002634946 | 583.80 | 287   | BATE | 97350583567   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:56:18 | GB0002634946 | 583.80 | 127   | BATE | 97350583569   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:56:18 | GB0002634946 | 583.80 | 158   | CHIX | 2918460512324 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:56:18 | GB0002634946 | 583.80 | 1,255 | BATE | 97350583570   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:56:18 | GB0002634946 | 583.80 | 287   | XLON | E06lv39ty692  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:56:18 | GB0002634946 | 583.80 | 1,534 | XLON | E06lv39ty696  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:56:18 | GB0002634946 | 583.80 | 166   | TRQX | E06lv2aKBJaA  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:56:18 | GB0002634946 | 583.80 | 95    | TRQX | E06lv2aKBJaJ  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:56:18 | GB0002634946 | 583.80 | 308   | XLON | E06lv39ty69n  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 12:56:19 | GB0002634946 | 583.80 | 54    | XLON | E06lv39ty6AB  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:01:15 | GB0002634946 | 583.80 | 173   | TRQX | E06lv2aKBahf  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:01:15 | GB0002634946 | 583.80 | 1,924 | TRQX | E06lv2aKBahu  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:03:23 | GB0002634946 | 584.00 | 609   | CHIX | 2918460514332 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:03:23 | GB0002634946 | 584.00 | 3,759 | XLON | E06lv39tyEDN  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:03:23 | GB0002634946 | 584.00 | 1,319 | XLON | E06lv39tyEDR  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:03:23 | GB0002634946 | 584.00 | 208   | BATE | 97350585108   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:03:23 | GB0002634946 | 584.00 | 384   | CHIX | 2918460514334 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:03:23 | GB0002634946 | 584.00 | 195   | TRQX | E06lv2aKBIAV  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:04:41 | GB0002634946 | 584.40 | 3,148 | XLON | E06lv39tyzFg  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:04:41 | GB0002634946 | 584.40 | 917   | CHIX | 2918460514672 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:04:41 | GB0002634946 | 584.40 | 496   | BATE | 97350585368   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:04:41 | GB0002634946 | 584.40 | 500   | XLON | E06lv39tyzFph | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:04:41 | GB0002634946 | 584.40 | 112   | XLON | E06lv39tyzFpj | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:08:30 | GB0002634946 | 585.00 | 108   | BATE | 97350586014   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:08:30 | GB0002634946 | 585.00 | 58    | BATE | 97350586015   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:08:30 | GB0002634946 | 585.00 | 1,280 | CHIX | 2918460515496 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:08:30 | GB0002634946 | 585.00 | 183   | TRQX | E06lv2aKCOLn  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:08:30 | GB0002634946 | 585.00 | 466   | TRQX | E06lv2aKCOLq  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:08:30 | GB0002634946 | 585.00 | 1,270 | XLON | E06lv39tyzJlA | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:08:30 | GB0002634946 | 585.00 | 780   | XLON | E06lv39tyzJlC | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:08:30 | GB0002634946 | 585.00 | 90    | XLON | E06lv39tyzJlF | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:08:30 | GB0002634946 | 585.00 | 2,258 | XLON | E06lv39tyzJlH | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:08:30 | GB0002634946 | 585.00 | 850   | CHIX | 2918460515499 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:08:30 | GB0002634946 | 585.00 | 5     | CHIX | 2918460515500 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:09:31 | GB0002634946 | 584.60 | 203   | TRQX | E06lv2aKC3VW  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:09:31 | GB0002634946 | 584.60 | 1,372 | XLON | E06lv39tyzKPD | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:09:31 | GB0002634946 | 584.60 | 267   | AQXE | 71255         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:09:31 | GB0002634946 | 584.60 | 216   | BATE | 97350586155   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:09:31 | GB0002634946 | 584.60 | 400   | CHIX | 2918460515635 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:09:31 | GB0002634946 | 584.00 | 1,100 | XLON | E06lv39tyzKR9 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:09:33 | GB0002634946 | 583.80 | 590   | XLON | E06lv39tyzKWx | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:09:33 | GB0002634946 | 584.00 | 981   | XLON | E06lv39tyzKZC | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:09:33 | GB0002634946 | 583.80 | 153   | XLON | E06lv39tyzKZc | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:09:36 | GB0002634946 | 584.00 | 685   | XLON | E06lv39tyzKgl | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:09:59 | GB0002634946 | 583.80 | 1,135 | XLON | E06lv39tyzKr5 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:09:59 | GB0002634946 | 583.80 | 31    | XLON | E06lv39tyzKrc | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:12:55 | GB0002634946 | 583.80 | 573   | XLON | E06lv39tyzNCa | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:12:55 | GB0002634946 | 583.80 | 1,034 | XLON | E06lv39tyzNCS | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:12:55 | GB0002634946 | 583.80 | 813   | XLON | E06lv39tyzNCc | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:12:55 | GB0002634946 | 583.80 | 1,779 | CHIX | 2918460516305 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:12:55 | GB0002634946 | 583.80 | 1,386 | XLON | E06lv39tyzNCp | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:12:55 | GB0002634946 | 583.80 | 2     | XLON | E06lv39tyzNCv | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:12:55 | GB0002634946 | 583.80 | 80    | XLON | E06lv39tyzNCv | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:13:27 | GB0002634946 | 583.60 |       |      |               |            |



|                 |            |          |              |        |       |        |                |            |
|-----------------|------------|----------|--------------|--------|-------|--------|----------------|------------|
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 644   | XLON   | E06tv39rtzIz   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 667   | XLON   | E06tv39rtzIib  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 1,894 | XLON   | E06tv39rtzIif  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 1,987 | XLON   | E06tv39rtzIih  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 922   | XLON   | E06tv39rtzIij  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 1,311 | XLON   | E06tv39rtzIin  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 389   | XLON   | E06tv39rtzIip  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 196   | TRQX   | E06tv2aKDlzx   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 280   | TRQX   | E06tv2aKDlzx   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 293   | TRQX   | E06tv2aKD.J03  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 1,311 | XLON   | E06tv39rtzIiv  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 389   | XLON   | E06tv39rtzIix  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 1,311 | XLON   | E06tv39rtzim1  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 647   | XLON   | E06tv39rtzim3  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 981   | XLON   | E06tv39rtzimD  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 386   | CHIX   | 2918460520816  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 260   | CHIX   | 2918460520817  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.60 | 368   | BATE   | 97350590060    | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:33:01 | GB0002634946 | 583.40 | 1,125 | CHIX   | 2918460520819  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:35:44 | GB0002634946 | 583.80 | 1,282 | CHIX   | 2918460521491  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:35:44 | GB0002634946 | 583.80 | 4,406 | XLON   | E06tv39rtzinZ  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:35:44 | GB0002634946 | 583.80 | 695   | BATE   | 97350590563    | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:35:44 | GB0002634946 | 583.80 | 650   | TRQX   | E06tv2aKDTaX   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:35:44 | GB0002634946 | 583.80 | 856   | AQXE   | 76785          | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:35:44 | GB0002634946 | 583.60 | 2,442 | XLON   | E06tv39rtziny  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:35:44 | GB0002634946 | 583.60 | 322   | XLON   | E06tv39rtzi04  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:35:45 | GB0002634946 | 583.60 | 1,037 | XLON   | E06tv39rtzip0  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:35:45 | GB0002634946 | 583.60 | 1,090 | XLON   | E06tv39rtzipd  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:35:45 | GB0002634946 | 583.60 | 269   | XLON   | E06tv39rtzipx  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:37:46 | GB0002634946 | 583.80 | 1,081 | CHIX   | 2918460522034  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 584.00 | 140   | BATE   | 97350591467    | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 584.00 | 538   | BATE   | 97350591468    | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 584.00 | 406   | BATE   | 97350591470    | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 584.00 | 1,252 | CHIX   | 2918460522666  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 584.00 | 708   | CHIX   | 2918460522668  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 584.00 | 42    | CHIX   | 2918460522669  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 594.00 | 635   | TRQX   | E06tv2aKDmye6  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 594.00 | 349   | TRQX   | E06tv2aKDmyc6  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 594.00 | 4,303 | XLON   | E06tv39rtzr6P  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 594.00 | 2,578 | XLON   | E06tv39rtzr6V  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 584.00 | 32    | TRQX   | E06tv2aKDmyl   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 584.00 | 422   | XLON   | E06tv39rtzr6w  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 584.00 | 414   | XLON   | E06tv39rtzr6y  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 584.00 | 451   | CHIX   | 2918460522870  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 584.00 | 50    | CHIX   | 2918460522871  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:41:20 | GB0002634946 | 583.80 | 68    | CHIX   | 2918460522872  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:43:06 | GB0002634946 | 583.80 | 360   | BATE   | 97350591743    | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:43:06 | GB0002634946 | 583.80 | 180   | CHIX   | 2918460523283  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:43:06 | GB0002634946 | 583.80 | 337   | TRQX   | E06tv2aKDvYz   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:43:06 | GB0002634946 | 583.80 | 2,285 | XLON   | E06tv39rtzaxC  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:43:06 | GB0002634946 | 583.80 | 485   | CHIX   | 2918460523284  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:43:06 | GB0002634946 | 583.80 | 444   | CHIX   | 2918460523286  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:43:06 | GB0002634946 | 583.80 | 656   | CHIX   | 2918460523287  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:43:06 | GB0002634946 | 583.80 | 377   | CHIX   | 2918460523288  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:43:58 | GB0002634946 | 583.60 | 1,141 | TRQX   | E06tv2aKDvAi   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:43:58 | GB0002634946 | 583.60 | 33    | TRQX   | E06tv2aKDvAi   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:45:00 | GB0002634946 | 583.20 | 469   | BATE   | 97350592158    | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:45:50 | GB0002634946 | 583.20 | 436   | BATE   | 97350592326    | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:45:50 | GB0002634946 | 583.20 | 100   | BATE   | 97350592327    | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:45:50 | GB0002634946 | 583.20 | 346   | BATE   | 97350592328    | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:45:50 | GB0002634946 | 583.20 | 638   | CHIX   | 2918460524072  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:45:50 | GB0002634946 | 583.20 | 2,192 | XLON   | E06tv39rtzaxKJ | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:45:50 | GB0002634946 | 583.20 | 277   | TRQX   | E06tv2aKE1YG   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:46:13 | GB0002634946 | 583.20 | 473   | XLON   | E06tv39rtvnmT  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:46:13 | GB0002634946 | 583.00 | 84    | XLON   | E06tv39rtvnxX  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:46:13 | GB0002634946 | 583.00 | 957   | XLON   | E06tv39rtznva  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:46:13 | GB0002634946 | 582.80 | 1,817 | BATE   | 97350592430    | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:52:28 | GB0002634946 | 583.00 | 1,200 | XLON   | E06tv39u027A   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:52:28 | GB0002634946 | 583.00 | 12    | TRQX   | E06tv2aKENJD   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:52:28 | GB0002634946 | 583.00 | 112   | TRQX   | E06tv2aKENJl   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:52:28 | GB0002634946 | 583.00 | 847   | XLON   | E06tv39u027E   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:52:28 | GB0002634946 | 583.00 | 44    | BATE   | 97350593613    | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:52:28 | GB0002634946 | 583.00 | 50    | CHIX   | 2918460525598  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:52:28 | GB0002634946 | 583.00 | 32    | CHIX   | 2918460525599  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:52:28 | GB0002634946 | 583.00 | 950   | CHIX   | 2918460525601  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:52:28 | GB0002634946 | 583.00 | 500   | XLON   | E06tv39u027f   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:52:28 | GB0002634946 | 583.00 | 87    | XLON   | E06tv39u027u   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:57:02 | GB0002634946 | 583.60 | 2,081 | XLON   | E06tv39u060r   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:57:02 | GB0002634946 | 583.60 | 228   | TRQX   | E06tv2aKEcaQ   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:57:02 | GB0002634946 | 583.60 | 79    | TRQX   | E06tv2aKEcaQ   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:57:02 | GB0002634946 | 583.60 | 328   | BATE   | 97350594316    | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:57:02 | GB0002634946 | 583.60 | 605   | CHIX   | 2918460526627  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 13:57:02 | GB0002634946 | 583.60 | 405   | XLON   | E06tv39u060pJ  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:00:50 | GB0002634946 | 583.60 | 1,921 | XLON   | E06tv39u060Ap  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:00:50 | GB0002634946 | 583.60 | 252   | TRQX   | E06tv2aKEq47   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:00:50 | GB0002634946 | 583.60 | 303   | BATE   | 97350595051    | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:00:50 | GB0002634946 | 583.60 | 558   | CHIX   | 2918460527673  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:00:54 | GB0002634946 | 583.60 | 333   | CHIX   | 2918460527692  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:00:54 | GB0002634946 | 583.60 | 72    | CHIX   | 2918460527693  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:03:16 | GB0002634946 | 583.80 | 1,437 | XLON   | E06tv39u0DAu   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:03:29 | GB0002634946 | 584.00 | 121   | TRQX   | E06tv2aKEzmZ   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:03:29 | GB0002634946 | 584.00 | 1,200 | XLON   | E06tv39u0DSk   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:03:50 | GB0002634946 | 584.00 | 1,379 | XLON   | E06tv39u0DIJ   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:03:50 | GB0002634946 | 584.00 | 1,379 | XLON   | E06tv39u0DIO   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:03:50 | GB0002634946 | 584.00 | 930   | CHIX   | 2918460528458  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:04:11 | GB0002634946 | 584.20 | 1,602 | XLON   | E06tv39u0Dxw   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:04:35 | GB0002634946 | 584.00 | 800   | CHIX   | 2918460528748  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:04:35 | GB0002634946 | 584.00 | 79    | CHIX   | 2918460528749  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:04:35 | GB0002634946 | 584.00 | 330   | BATE   | 97350595737    | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:04:35 | GB0002634946 | 584.00 | 79    | CHIX   | 2918460528750  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:06:31 | GB0002634946 | 584.40 | 1,673 | XLON   | E06tv39u0Grx   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:06:31 | GB0002634946 | 584.40 | 453   | CHIX   | 2918460529380  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:06:31 | GB0002634946 | 584.40 | 263   | BATE   | 97350596181    | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:06:31 | GB0002634946 | 584.40 | 34    | CHIX   | 2918460529381  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:06:31 | GB0002634946 | 584.40 | 325   | CHIX   | 2918460529382  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:14:26 | GB0002634946 | 584.20 | 19    | BATE   | 97350597647    | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:14:26 | GB0002634946 | 584.20 | 28    | CHIX   | 2918460531380  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:14:26 | GB0002634946 | 584.20 | 7     | CHIX</ |                |            |

|                 |            |          |              |        |       |      |               |            |
|-----------------|------------|----------|--------------|--------|-------|------|---------------|------------|
| BAE SYSTEMS PLC | 02/08/2021 | 14:24:00 | GB0002634946 | 584.60 | 301   | BATE | 97350599708   | 2001001126 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:24:00 | GB0002634946 | 584.60 | 282   | TRQX | E06tv2aKGcD9  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:24:00 | GB0002634946 | 584.60 | 1,912 | XLON | E06tv39u0YBQ  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:24:00 | GB0002634946 | 584.60 | 372   | TRQX | E06tv2aKGcE8  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:27:22 | GB0002634946 | 584.20 | 125   | CHIX | 2918460535284 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:29:16 | GB0002634946 | 584.20 | 1,937 | XLON | E06tv39u0eP1  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:29:16 | GB0002634946 | 584.20 | 285   | TRQX | E06tv2aKGyAZ  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:29:16 | GB0002634946 | 584.20 | 305   | BATE | 97350600864   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:29:16 | GB0002634946 | 584.20 | 439   | CHIX | 2918460535826 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:29:16 | GB0002634946 | 584.20 | 377   | TRQX | E06tv2aKGySL  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:03 | GB0002634946 | 584.40 | 28    | CHIX | 2918460536254 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:03 | GB0002634946 | 584.40 | 319   | CHIX | 2918460536255 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:03 | GB0002634946 | 584.40 | 337   | BATE | 97350601159   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:03 | GB0002634946 | 584.40 | 275   | CHIX | 2918460536256 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:03 | GB0002634946 | 594.40 | 1,412 | XLON | E06tv39u0fWtR | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:03 | GB0002634946 | 594.40 | 315   | TRQX | E06tv2aKGbkh  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:03 | GB0002634946 | 584.40 | 702   | XLON | E06tv39u0fWv  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:03 | GB0002634946 | 584.40 | 23    | XLON | E06tv39u0fWa  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:03 | GB0002634946 | 584.40 | 416   | CHIX | 2918460536257 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:16 | GB0002634946 | 584.00 | 1,079 | XLON | E06tv39u0hBa  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:29 | GB0002634946 | 583.80 | 181   | BATE | 97350601476   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:29 | GB0002634946 | 583.80 | 55    | BATE | 97350601477   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:29 | GB0002634946 | 583.80 | 891   | BATE | 97350601478   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:50 | GB0002634946 | 583.80 | 514   | CHIX | 2918460537022 | 2001001126 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:50 | GB0002634946 | 583.80 | 65    | CHIX | 2918460537023 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:50 | GB0002634946 | 583.80 | 91    | BATE | 97350601669   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:50 | GB0002634946 | 583.80 | 201   | BATE | 97350601670   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:50 | GB0002634946 | 583.80 | 178   | TRQX | E06tv2aKGiHZ  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:50 | GB0002634946 | 583.80 | 638   | XLON | E06tv39u0j0m  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:50 | GB0002634946 | 583.80 | 1,351 | XLON | E06tv39u0j0q  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:50 | GB0002634946 | 583.80 | 115   | TRQX | E06tv2aKGiHd  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:30:50 | GB0002634946 | 583.80 | 408   | AQXE | 91795         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:32:01 | GB0002634946 | 584.20 | 324   | BATE | 97350603026   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:32:01 | GB0002634946 | 584.20 | 2,059 | XLON | E06tv39u0mmp  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:32:01 | GB0002634946 | 584.20 | 304   | TRQX | E06tv2aKG07u  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:32:01 | GB0002634946 | 584.20 | 600   | CHIX | 2918460538580 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:32:01 | GB0002634946 | 584.20 | 400   | TRQX | E06tv2aKGv8E  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:33:52 | GB0002634946 | 583.80 | 444   | AQXE | 94231         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:34:03 | GB0002634946 | 583.80 | 1,113 | AQXE | 94409         | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:34:03 | GB0002634946 | 583.80 | 45    | AQXE | 94411         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:34:03 | GB0002634946 | 583.80 | 1,250 | AQXE | 94412         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:34:03 | GB0002634946 | 583.80 | 1,250 | AQXE | 94413         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:34:03 | GB0002634946 | 583.80 | 868   | TRQX | E06tv2aKH6EI  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:34:50 | GB0002634946 | 583.80 | 2,651 | XLON | E06tv39u0u5D  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:34:50 | GB0002634946 | 583.80 | 2,791 | XLON | E06tv39u0u5I  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:34:50 | GB0002634946 | 583.80 | 443   | XLON | E06tv39u0u5K  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:34:50 | GB0002634946 | 583.80 | 1,172 | TRQX | E06tv2aKHAZg  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:34:50 | GB0002634946 | 583.80 | 928   | BATE | 97350604326   | 2001001126 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:34:50 | GB0002634946 | 583.80 | 1,712 | CHIX | 2918460540537 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:34:50 | GB0002634946 | 583.80 | 593   | CHIX | 2918460540538 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:34:50 | GB0002634946 | 583.80 | 550   | BATE | 97350604328   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:35:33 | GB0002634946 | 583.80 | 1,055 | XLON | E06tv39u0w6L  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:35:33 | GB0002634946 | 583.80 | 2,789 | XLON | E06tv39u0w6P  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:35:33 | GB0002634946 | 583.80 | 412   | TRQX | E06tv2aKHfC6  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:35:33 | GB0002634946 | 583.80 | 440   | BATE | 97350604710   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:35:33 | GB0002634946 | 583.80 | 811   | CHIX | 2918460541183 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:35:33 | GB0002634946 | 583.80 | 500   | XLON | E06tv39u0w6f  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:35:33 | GB0002634946 | 583.80 | 42    | XLON | E06tv39u0w6h  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:36:13 | GB0002634946 | 583.80 | 1,841 | XLON | E06tv39u0y11  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:36:15 | GB0002634946 | 583.80 | 462   | AQXE | 95572         | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:36:19 | GB0002634946 | 583.80 | 543   | XLON | E06tv39u0y1fV | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:36:19 | GB0002634946 | 583.80 | 1,085 | AQXE | 95621         | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:36:19 | GB0002634946 | 583.80 | 4     | AQXE | 95622         | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:36:19 | GB0002634946 | 583.80 | 703   | AQXE | 95623         | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:36:35 | GB0002634946 | 583.80 | 1,048 | XLON | E06tv39u0y25  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:36:42 | GB0002634946 | 583.60 | 301   | BATE | 97350605250   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:37:25 | GB0002634946 | 583.60 | 100   | BATE | 97350605470   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:39:54 | GB0002634946 | 584.00 | 1,182 | XLON | E06tv39u15HA  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:41:09 | GB0002634946 | 583.60 | 429   | BATE | 97350606898   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:41:23 | GB0002634946 | 583.60 | 992   | BATE | 97350606979   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:41:45 | GB0002634946 | 583.60 | 96    | BATE | 97350607061   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:41:45 | GB0002634946 | 583.40 | 320   | CHIX | 2918460544678 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:41:45 | GB0002634946 | 583.40 | 515   | CHIX | 2918460544679 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:41:45 | GB0002634946 | 583.40 | 185   | CHIX | 2918460544681 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:41:46 | GB0002634946 | 583.40 | 119   | CHIX | 2918460544684 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:41:46 | GB0002634946 | 583.40 | 242   | CHIX | 2918460544685 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:41:46 | GB0002634946 | 583.40 | 174   | CHIX | 2918460544686 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:41:57 | GB0002634946 | 583.20 | 257   | AQXE | 98310         | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:42:04 | GB0002634946 | 583.20 | 277   | AQXE | 98351         | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:42:04 | GB0002634946 | 583.20 | 833   | CHIX | 2918460544815 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:43:22 | GB0002634946 | 583.40 | 630   | CHIX | 2918460545491 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:43:22 | GB0002634946 | 583.40 | 341   | BATE | 97350607610   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:43:22 | GB0002634946 | 583.40 | 319   | TRQX | E06tv2aKH47N  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:43:22 | GB0002634946 | 583.40 | 2,164 | XLON | E06tv39u1B0o  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:43:22 | GB0002634946 | 583.40 | 421   | CHIX | 2918460545492 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:45:22 | GB0002634946 | 583.00 | 103   | CHIX | 2918460546398 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:45:22 | GB0002634946 | 583.00 | 620   | CHIX | 2918460546399 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:45:22 | GB0002634946 | 583.00 | 245   | BATE | 97350608207   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:45:22 | GB0002634946 | 583.00 | 366   | TRQX | E06tv2aKiTyQ  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:45:22 | GB0002634946 | 583.00 | 127   | BATE | 97350608208   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:45:22 | GB0002634946 | 583.00 | 19    | BATE | 97350608209   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:45:22 | GB0002634946 | 583.00 | 2,483 | XLON | E06tv39u1EbF  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:45:22 | GB0002634946 | 583.00 | 483   | CHIX | 2918460546402 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:49:03 | GB0002634946 | 583.20 | 2,072 | XLON | E06tv39u1Mcq  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:49:03 | GB0002634946 | 583.20 | 1,200 | XLON | E06tv39u1Mcs  | 2001001126 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:49:03 | GB0002634946 | 583.20 | 860   | XLON | E06tv39u1Mcw  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:49:03 | GB0002634946 | 583.20 | 306   | TRQX | E06tv2aKiTmo  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:49:03 | GB0002634946 | 583.20 | 120   | TRQX | E06tv2aKiTmq  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:49:03 | GB0002634946 | 583.20 | 603   | CHIX | 2918460548620 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:49:03 | GB0002634946 | 583.20 | 31    | CHIX | 2918460548623 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:49:03 | GB0002634946 | 583.20 | 326   | BATE | 97350609683   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:49:03 | GB0002634946 | 583.20 | 1,146 | BATE | 97350609684   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:49:03 | GB0002634946 | 583.20 | 33    | BATE | 97350609685   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:49:03 | GB0002634946 | 583.20 | 599   | XLON | E06tv39u1MdlN | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:49:03 | GB0002634946 | 583.20 | 635   | XLON | E06tv39u1MdlN | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:49:03 | GB0002634946 | 583.20 | 343   | CHIX | 2918460546629 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:49:03 | GB0002634946 | 583.20 | 403   | TRQX | E06tv2aKiTnl  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 14:50:24 | GB0002634946 | 583.20 | 1,471 | XLON | E06tv39u1Pyh  | 2001001125 |
|                 |            |          |              |        |       |      |               |            |



|                 |            |          |              |        |       |      |               |            |
|-----------------|------------|----------|--------------|--------|-------|------|---------------|------------|
| BAE SYSTEMS PLC | 02/08/2021 | 15:03:43 | GB0002634946 | 583.80 | 1,057 | CHIX | 2918460556553 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:03:43 | GB0002634946 | 583.80 | 12    | CHIX | 2918460556554 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:03:43 | GB0002634946 | 583.80 | 1,187 | XLON | E06tv39ur1tdn | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:03:43 | GB0002634946 | 583.80 | 1,267 | XLON | E06tv39ur1tdt | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:03:43 | GB0002634946 | 583.80 | 938   | XLON | E06tv39ur1tdv | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:03:43 | GB0002634946 | 583.80 | 752   | XLON | E06tv39ur1te3 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.60 | 186   | XLON | E06tv39ur1v8j | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.60 | 1,584 | XLON | E06tv39ur1v8l | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.60 | 1,674 | XLON | E06tv39ur1v8u | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.60 | 143   | TRQX | E06tv2aKJvEp  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.60 | 484   | CHIX | 2918460556908 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.60 | 104   | TRQX | E06tv2aKJvF1  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.60 | 264   | BATE | 97350614094   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.60 | 2     | CHIX | 2918460556909 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.40 | 172   | TRQX | E06tv2aKJvFi  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.40 | 164   | BATE | 97350614895   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.60 | 325   | CHIX | 2918460556910 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.40 | 338   | CHIX | 2918460556911 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.40 | 224   | CHIX | 2918460556912 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.40 | 730   | CHIX | 2918460556913 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.40 | 281   | CHIX | 2918460556914 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:04:25 | GB0002634946 | 583.40 | 173   | CHIX | 2918460556915 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:05:19 | GB0002634946 | 582.80 | 1,250 | AQXE | 110890        | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:05:21 | GB0002634946 | 582.80 | 110   | BATE | 97350615137   | 2001001126 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:05:21 | GB0002634946 | 582.80 | 277   | AQXE | 110908        | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:05:26 | GB0002634946 | 582.80 | 247   | BATE | 97350615184   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:05:26 | GB0002634946 | 582.80 | 566   | CHIX | 2918460557381 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:05:26 | GB0002634946 | 582.80 | 250   | TRQX | E06tv2aKK23Uj | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:05:26 | GB0002634946 | 582.80 | 393   | XLON | E06tv39ur1xie | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:05:26 | GB0002634946 | 582.80 | 534   | XLON | E06tv39ur1xig | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:05:26 | GB0002634946 | 582.80 | 1,019 | XLON | E06tv39ur1xik | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:05:26 | GB0002634946 | 582.80 | 37    | TRQX | E06tv2aKK23Yj | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:05:26 | GB0002634946 | 582.80 | 438   | XLON | E06tv39ur1xjt | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:05:49 | GB0002634946 | 582.60 | 1,189 | BATE | 97350615261   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:05:49 | GB0002634946 | 582.60 | 110   | BATE | 97350615262   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:07:38 | GB0002634946 | 582.80 | 1,184 | XLON | E06tv39u220A  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:07:57 | GB0002634946 | 582.80 | 24    | BATE | 973506152945  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:07:57 | GB0002634946 | 582.80 | 701   | CHIX | 2918460556997 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:07:57 | GB0002634946 | 582.80 | 355   | BATE | 973506152946  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:07:57 | GB0002634946 | 582.80 | 355   | TRQX | E06tv2aKKHzP  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:07:57 | GB0002634946 | 582.80 | 2,408 | XLON | E06tv39u220df | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:07:57 | GB0002634946 | 582.80 | 412   | BATE | 973506152947  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:07:57 | GB0002634946 | 582.80 | 24    | BATE | 973506152948  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:07:58 | GB0002634946 | 582.80 | 32    | BATE | 973506152949  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:10:01 | GB0002634946 | 583.60 | 160   | XLON | E06tv39u26Su  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:10:01 | GB0002634946 | 583.60 | 1,318 | XLON | E06tv39u26Sx  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:10:37 | GB0002634946 | 583.40 | 303   | TRQX | E06tv2aKKVe8  | 2001001126 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:10:37 | GB0002634946 | 583.40 | 2,048 | XLON | E06tv39u27N1  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:10:37 | GB0002634946 | 583.40 | 596   | CHIX | 2918460559777 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:10:37 | GB0002634946 | 583.40 | 323   | BATE | 97350616673   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:10:37 | GB0002634946 | 583.40 | 380   | TRQX | E06tv2aKKVeg  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:10:37 | GB0002634946 | 583.40 | 18    | AQXE | 113158        | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:12 | GB0002634946 | 583.40 | 1,724 | XLON | E06tv39u28YX  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:12 | GB0002634946 | 583.40 | 254   | TRQX | E06tv2aKKYsT  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:12 | GB0002634946 | 583.40 | 271   | BATE | 97350616856   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:12 | GB0002634946 | 583.40 | 502   | CHIX | 2918460560100 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:12 | GB0002634946 | 583.40 | 383   | XLON | E06tv39u28Z5  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:12 | GB0002634946 | 583.40 | 1,228 | XLON | E06tv39u28Z8  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:12 | GB0002634946 | 583.40 | 320   | BATE | 97350616857   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:12 | GB0002634946 | 583.40 | 7     | BATE | 97350616858   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:38 | GB0002634946 | 583.40 | 47    | XLON | E06tv39u29Aa  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:38 | GB0002634946 | 583.40 | 1,753 | XLON | E06tv39u29Ag  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:38 | GB0002634946 | 583.40 | 349   | CHIX | 2918460560246 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:38 | GB0002634946 | 583.40 | 237   | CHIX | 2918460560247 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:38 | GB0002634946 | 583.40 | 296   | CHIX | 2918460560248 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:38 | GB0002634946 | 583.40 | 21    | CHIX | 2918460560249 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:11:38 | GB0002634946 | 583.40 | 173   | CHIX | 2918460560250 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:02 | GB0002634946 | 583.20 | 248   | AQXE | 113690        | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:02 | GB0002634946 | 583.20 | 1,344 | XLON | E06tv39u29g8  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:02 | GB0002634946 | 583.20 | 210   | CHIX | 2918460560343 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:02 | GB0002634946 | 583.20 | 75    | BATE | 97350617028   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:04 | GB0002634946 | 583.20 | 50    | CHIX | 2918460560373 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:04 | GB0002634946 | 583.20 | 480   | CHIX | 2918460560374 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:04 | GB0002634946 | 583.20 | 1,065 | XLON | E06tv39u29lr  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:04 | GB0002634946 | 583.20 | 1,236 | AQXE | 113719        | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:24 | GB0002634946 | 582.80 | 266   | AQXE | 113897        | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:24 | GB0002634946 | 582.80 | 215   | BATE | 97350617156   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:24 | GB0002634946 | 582.80 | 398   | CHIX | 2918460560527 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:24 | GB0002634946 | 582.80 | 539   | TRQX | E06tv2aKKeqj  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:24 | GB0002634946 | 582.80 | 43    | TRQX | E06tv2aKKeqz  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:24 | GB0002634946 | 582.80 | 395   | TRQX | E06tv2aKKerr  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:24 | GB0002634946 | 582.80 | 477   | XLON | E06tv39u2Ahtj | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:24 | GB0002634946 | 582.80 | 536   | TRQX | E06tv2aKKewb  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:12:24 | GB0002634946 | 582.80 | 1,064 | XLON | E06tv39u2ALJ  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:14:17 | GB0002634946 | 583.20 | 592   | XLON | E06tv39u2dMc  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:14:17 | GB0002634946 | 583.20 | 723   | XLON | E06tv39u2dMe  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:37 | GB0002634946 | 583.20 | 394   | BATE | 97350617962   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:37 | GB0002634946 | 583.20 | 728   | CHIX | 2918460561884 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:37 | GB0002634946 | 583.20 | 284   | TRQX | E06tv2aKKuMS  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:37 | GB0002634946 | 583.20 | 2,502 | XLON | E06tv39u2FvX  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:37 | GB0002634946 | 583.20 | 85    | TRQX | E06tv2aKKuMW  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:37 | GB0002634946 | 583.20 | 486   | CHIX | 2918460561885 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:56 | GB0002634946 | 583.00 | 270   | CHIX | 2918460561968 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:56 | GB0002634946 | 583.00 | 297   | CHIX | 2918460561969 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:56 | GB0002634946 | 583.00 | 16    | CHIX | 2918460561970 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:56 | GB0002634946 | 583.00 | 175   | BATE | 97350618017   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:56 | GB0002634946 | 583.00 | 103   | BATE | 97350618018   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:56 | GB0002634946 | 583.00 | 38    | BATE | 97350618019   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:56 | GB0002634946 | 583.00 | 318   | XLON | E06tv39u2GgZ  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:56 | GB0002634946 | 583.00 | 1,384 | XLON | E06tv39u2Ggb  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:56 | GB0002634946 | 583.00 | 302   | XLON | E06tv39u2Gge  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:56 | GB0002634946 | 583.00 | 61    | TRQX | E06tv2aKKvdt  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:56 | GB0002634946 | 583.00 | 34    | TRQX | E06tv2aKKvdy  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:56 | GB0002634946 | 583.00 | 201   | TRQX | E06tv2aKKve1  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:15:56 | GB0002634946 | 583.00 | 390   | CHIX | 2918460561972 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:16:07 | GB0002634946 | 582.80 | 463   | XLON | E06tv39u2H7k  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:16:07 | GB0002634946 | 582.80 | 833   | XLON | E06tv39u2H8Q  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:16:41 | GB0002634946 | 582.60 | 1,562 | BATE | 97350618219</ |            |

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|-----------------|------------|----------|--------------|--------|-------|------|---------------|--|------------|
| BAE SYSTEMS PLC | 02/08/2021 | 15:20:19 | GB0002634946 | 581.00 | 25    | BATE | 97350619137   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:20:19 | GB0002634946 | 581.00 | 13    | BATE | 97350619138   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:20:19 | GB0002634946 | 581.00 | 12    | BATE | 97350619139   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:20:19 | GB0002634946 | 581.00 | 47    | BATE | 97350619140   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:20:19 | GB0002634946 | 581.00 | 19    | BATE | 97350619141   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:20:19 | GB0002634946 | 581.00 | 175   | AQXE | 117261        |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:21:43 | GB0002634946 | 581.40 | 70    | CHIX | 2918460564467 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:21:43 | GB0002634946 | 581.40 | 489   | CHIX | 2918460564468 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:21:43 | GB0002634946 | 581.40 | 125   | BATE | 97350619629   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:21:43 | GB0002634946 | 581.40 | 66    | BATE | 97350619630   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:21:44 | GB0002634946 | 581.40 | 31    | CHIX | 2918460564472 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:21:44 | GB0002634946 | 581.40 | 39    | CHIX | 2918460564473 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:21:45 | GB0002634946 | 581.40 | 62    | BATE | 97350619639   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:21:45 | GB0002634946 | 581.40 | 65    | BATE | 97350619640   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:21:47 | GB0002634946 | 581.40 | 319   | TROX | E06tv3uKLOZM  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:21:47 | GB0002634946 | 581.40 | 2,159 | XLON | E06tv39u2R6J  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:21:47 | GB0002634946 | 581.40 | 420   | AQXE | 117946        |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:21:47 | GB0002634946 | 581.40 | 52    | BATE | 97350619646   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:27:31 | GB0002634946 | 582.40 | 2     | XLON | E06tv39u2aeP  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:27:31 | GB0002634946 | 582.40 | 1,225 | XLON | E06tv39u2aeR  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:27:31 | GB0002634946 | 582.40 | 1,225 | XLON | E06tv39u2aeG  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:27:31 | GB0002634946 | 582.40 | 2     | XLON | E06tv39u2aeJ  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:27:31 | GB0002634946 | 582.40 | 793   | XLON | E06tv39u2aeN  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:27:31 | GB0002634946 | 582.40 | 1,250 | AQXE | 120420        |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:27:31 | GB0002634946 | 582.40 | 571   | AQXE | 120421        |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:27:31 | GB0002634946 | 582.40 | 819   | CHIX | 2918460566969 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:27:31 | GB0002634946 | 582.40 | 1,551 | XLON | E06tv39u2af6  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:27:31 | GB0002634946 | 582.40 | 500   | XLON | E06tv39u2afA  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:27:31 | GB0002634946 | 582.40 | 1,671 | CHIX | 2918460566970 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 12    | BATE | 97350621472   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 169   | BATE | 97350621473   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 230   | BATE | 97350621474   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 479   | BATE | 97350621475   |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 27    | TRQX | E06tv2uKLeHv  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 916   | XLON | E06tv39u2bTq  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 2,058 | XLON | E06tv39u2bTg  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 3,035 | XLON | E06tv39u2bTu  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 32    | TRQX | E06tv2uKLeHm  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 326   | TRQX | E06tv2uKLeHs  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 4     | TRQX | E06tv2uKLeHs  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 444   | TRQX | E06tv2uKLeHl  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 759   | CHIX | 2918460567236 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 191   | CHIX | 2918460567237 |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 507   | XLON | E06tv39u2bUe  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 850   | XLON | E06tv39u2bXO  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:06 | GB0002634946 | 582.40 | 432   | XLON | E06tv39u2bXQ  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:39 | GB0002634946 | 582.40 | 363   | BATE | 97350621641   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:39 | GB0002634946 | 582.40 | 670   | CHIX | 2918460567494 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:39 | GB0002634946 | 582.40 | 2,303 | XLON | E06tv39u2cRe  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:39 | GB0002634946 | 582.40 | 1,829 | XLON | E06tv39u2cRg  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:39 | GB0002634946 | 582.40 | 339   | TRQX | E06tv2uKLevJB |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:39 | GB0002634946 | 582.40 | 448   | AQXE | 120942        |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:39 | GB0002634946 | 582.20 | 1,209 | XLON | E06tv39u2cSh  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:39 | GB0002634946 | 582.20 | 427   | XLON | E06tv39u2cSn  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:39 | GB0002634946 | 582.20 | 327   | XLON | E06tv39u2cSr  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:39 | GB0002634946 | 582.20 | 882   | XLON | E06tv39u2cSw  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:28:39 | GB0002634946 | 582.20 | 271   | XLON | E06tv39u2cSy  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:29:48 | GB0002634946 | 582.00 | 32    | BATE | 97350622002   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:30:01 | GB0002634946 | 582.00 | 441   | AQXE | 121639        |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:31:26 | GB0002634946 | 582.20 | 324   | BATE | 97350622551   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:31:26 | GB0002634946 | 582.20 | 448   | BATE | 97350622552   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:31:26 | GB0002634946 | 582.20 | 598   | CHIX | 2918460568968 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:31:26 | GB0002634946 | 582.20 | 811   | CHIX | 2918460568970 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:31:26 | GB0002634946 | 582.20 | 16    | CHIX | 2918460568971 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:31:26 | GB0002634946 | 582.20 | 2,055 | XLON | E06tv39u2i0y  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:31:26 | GB0002634946 | 582.20 | 1,864 | XLON | E06tv39u2i10  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:31:26 | GB0002634946 | 582.20 | 303   | TRQX | E06tv2uKM9n7  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:31:26 | GB0002634946 | 582.20 | 406   | TRQX | E06tv2uKM9n9  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:31:26 | GB0002634946 | 582.20 | 977   | XLON | E06tv39u2i12  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:31:26 | GB0002634946 | 582.20 | 14    | TRQX | E06tv2uKM9nD  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:31:26 | GB0002634946 | 582.20 | 400   | CHIX | 2918460568972 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:31:26 | GB0002634946 | 582.20 | 552   | AQXE | 122374        |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:33:47 | GB0002634946 | 582.40 | 511   | BATE | 97350623206   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:33:47 | GB0002634946 | 582.40 | 478   | TRQX | E06tv2uKMLuB  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:33:47 | GB0002634946 | 582.40 | 3,242 | XLON | E06tv39u2iN1  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:34:04 | GB0002634946 | 582.40 | 1,064 | XLON | E06tv39u2iOt  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:34:04 | GB0002634946 | 582.40 | 509   | XLON | E06tv39u2iOv  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:34:04 | GB0002634946 | 582.40 | 1,244 | XLON | E06tv39u2iOx  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:35:02 | GB0002634946 | 582.00 | 1,163 | XLON | E06tv39u2n8p  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:37:22 | GB0002634946 | 582.60 | 900   | AQXE | 124970        |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:37:22 | GB0002634946 | 582.60 | 1,250 | AQXE | 124971        |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:37:22 | GB0002634946 | 582.60 | 1,250 | AQXE | 124972        |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:37:22 | GB0002634946 | 582.60 | 570   | AQXE | 124973        |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:37:22 | GB0002634946 | 582.60 | 1,000 | AQXE | 124974        |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:37:22 | GB0002634946 | 582.60 | 500   | XLON | E06tv39u2qYL  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:37:22 | GB0002634946 | 582.60 | 380   | TRQX | E06tv2uKMLUJ  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:38:20 | GB0002634946 | 582.60 | 1,242 | XLON | E06tv39u2qRb  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:38:20 | GB0002634946 | 582.60 | 1,754 | XLON | E06tv39u2qRd  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:38:20 | GB0002634946 | 582.60 | 754   | XLON | E06tv39u2qRh  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:39:07 | GB0002634946 | 582.40 | 765   | XLON | E06tv39u2i5K  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:39:07 | GB0002634946 | 582.40 | 590   | XLON | E06tv39u2i5M  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:39:07 | GB0002634946 | 582.40 | 1,455 | XLON | E06tv39u2i5O  |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:39:07 | GB0002634946 | 582.40 | 2,729 | XLON | E06tv39u2i5W  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:39:07 | GB0002634946 | 582.40 | 402   | TRQX | E06tv2uKM9nA  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:39:07 | GB0002634946 | 582.40 | 322   | CHIX | 2918460572288 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:39:07 | GB0002634946 | 582.40 | 430   | BATE | 97350624944   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:39:07 | GB0002634946 | 582.40 | 472   | CHIX | 2918460572289 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:39:07 | GB0002634946 | 582.40 | 500   | XLON | E06tv39u2i5n  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:39:07 | GB0002634946 | 582.40 | 31    | XLON | E06tv39u2i5p  |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:40:34 | GB0002634946 | 582.20 | 203   | CHIX | 2918460572907 |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:40:34 | GB0002634946 | 582.20 | 80    | CHIX | 2918460572908 |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:40:52 | GB0002634946 | 582.20 | 799   | CHIX | 2918460573044 |  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:45:45 | GB0002634946 | 582.40 | 778   | CHIX | 2918460575211 |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:45:45 | GB0002634946 | 582.40 | 476   | BATE | 97350627063   |  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 15:45:45 | GB0002634946 | 582.40 | 445</ |      |               |  |            |



|                 |            |          |              |        |       |      |               |            |
|-----------------|------------|----------|--------------|--------|-------|------|---------------|------------|
| BAE SYSTEMS PLC | 02/08/2021 | 16:16:56 | GB0002634946 | 584.00 | 341   | AQXE | 146236        | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:16:56 | GB0002634946 | 584.00 | 120   | XLON | E06tv39u3wD4  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:18:22 | GB0002634946 | 584.00 | 1,359 | XLON | E06tv39u3yqo  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:18:22 | GB0002634946 | 584.00 | 2,845 | XLON | E06tv39u3yqs  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:19:29 | GB0002634946 | 584.00 | 200   | CHIX | 2918460593521 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:00 | GB0002634946 | 584.00 | 3,050 | XLON | E06tv39u41cz  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:01 | GB0002634946 | 584.00 | 262   | AQXE | 148605        | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:01 | GB0002634946 | 584.00 | 1,346 | XLON | E06tv39u41JZ  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:14 | GB0002634946 | 584.00 | 50    | CHIX | 2918460593911 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:14 | GB0002634946 | 584.00 | 803   | XLON | E06tv39u424L  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:14 | GB0002634946 | 584.00 | 186   | CHIX | 2918460593913 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:14 | GB0002634946 | 584.00 | 730   | CHIX | 2918460593914 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:14 | GB0002634946 | 584.00 | 55    | CHIX | 2918460593915 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:35 | GB0002634946 | 584.00 | 1,009 | XLON | E06tv39u42J   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:35 | GB0002634946 | 584.00 | 555   | CHIX | 2918460594160 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:35 | GB0002634946 | 584.00 | 132   | CHIX | 2918460594161 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:38 | GB0002634946 | 583.80 | 369   | XLON | E06tv39u42oh  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:38 | GB0002634946 | 583.80 | 477   | XLON | E06tv39u42om  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:44 | GB0002634946 | 583.80 | 350   | AQXE | 149082        | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:45 | GB0002634946 | 583.80 | 558   | XLON | E06tv39u42z8  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:20:59 | GB0002634946 | 583.80 | 981   | XLON | E06tv39u43J5  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 138   | CHIX | 2918460594889 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 73    | CHIX | 2918460594890 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 5,626 | XLON | E06tv39u44MJ  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 553   | XLON | E06tv39u44MI  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 28    | TRQX | E06tv2aKQI9I  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 45    | TRQX | E06tv2aKQI9L  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 213   | TRQX | E06tv2aKQI9R  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 625   | TRQX | E06tv2aKQI9T  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 61    | CHIX | 2918460594891 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 25    | BATE | 97350640426   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 161   | BATE | 97350640427   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 730   | CHIX | 2918460594892 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 669   | CHIX | 2918460594893 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 27    | BATE | 97350640428   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 299   | BATE | 97350640429   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 344   | CHIX | 2918460594894 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 175   | TRQX | E06tv2aKQI9f  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 872   | XLON | E06tv39u44N5  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:35 | GB0002634946 | 584.00 | 490   | AQXE | 149686        | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:44 | GB0002634946 | 583.80 | 106   | AQXE | 149781        | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:44 | GB0002634946 | 583.80 | 278   | TRQX | E06tv2aKQIxx  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:44 | GB0002634946 | 583.80 | 1,404 | XLON | E06tv39u44Zb  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:44 | GB0002634946 | 583.80 | 1,878 | XLON | E06tv39u44Zh  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:44 | GB0002634946 | 583.80 | 547   | CHIX | 2918460594894 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:44 | GB0002634946 | 583.80 | 296   | BATE | 97350640542   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:44 | GB0002634946 | 583.80 | 238   | XLON | E06tv39u44Zo  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:21:44 | GB0002634946 | 583.80 | 259   | XLON | E06tv39u44aB  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:22:08 | GB0002634946 | 583.60 | 1,042 | XLON | E06tv39u457I  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:22:08 | GB0002634946 | 583.60 | 344   | AQXE | 150014        | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:22:08 | GB0002634946 | 583.60 | 48    | XLON | E06tv39u457q  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:22:08 | GB0002634946 | 583.60 | 1,768 | XLON | E06tv39u457y  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:22:08 | GB0002634946 | 583.60 | 1,305 | BATE | 97350640711   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:22:08 | GB0002634946 | 583.60 | 212   | BATE | 97350640713   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:22:08 | GB0002634946 | 583.60 | 261   | TRQX | E06tv2aKQIc2  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:22:08 | GB0002634946 | 583.60 | 87    | BATE | 97350640714   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:22:08 | GB0002634946 | 583.60 | 174   | BATE | 97350640715   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:22:08 | GB0002634946 | 583.60 | 581   | AQXE | 150015        | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:22:08 | GB0002634946 | 583.40 | 426   | CHIX | 2918460595218 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:25:00 | GB0002634946 | 583.60 | 1,778 | XLON | E06tv39u48ZQ  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:25:14 | GB0002634946 | 583.40 | 408   | XLON | E06tv39u4A2k  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:26:30 | GB0002634946 | 583.40 | 262   | XLON | E06tv39u4Bp3  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:26:30 | GB0002634946 | 583.40 | 89    | XLON | E06tv39u4Bp7  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:26:30 | GB0002634946 | 583.40 | 1,250 | AQXE | 153650        | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:26:30 | GB0002634946 | 583.40 | 147   | CHIX | 2918460597941 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:26:30 | GB0002634946 | 583.20 | 718   | XLON | E06tv39u4BxB  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:26:41 | GB0002634946 | 583.20 | 292   | XLON | E06tv39u4C8E  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:26:41 | GB0002634946 | 583.20 | 917   | CHIX | 2918460598053 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:26:41 | GB0002634946 | 583.20 | 107   | CHIX | 2918460598054 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:27:55 | GB0002634946 | 583.20 | 505   | AQXE | 154495        | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:28:02 | GB0002634946 | 583.20 | 756   | CHIX | 2918460598897 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:28:02 | GB0002634946 | 583.20 | 409   | BATE | 97350643611   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:28:02 | GB0002634946 | 583.20 | 262   | BATE | 97350643615   | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:28:02 | GB0002634946 | 583.20 | 224   | TRQX | E06tv2aKRIJy  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:28:29 | GB0002634946 | 583.20 | 405   | CHIX | 2918460599278 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:28:29 | GB0002634946 | 583.20 | 1,392 | XLON | E06tv39u4Faf  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:28:29 | GB0002634946 | 583.20 | 444   | XLON | E06tv39u4Fah  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:28:30 | GB0002634946 | 583.20 | 505   | CHIX | 2918460599304 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:28:31 | GB0002634946 | 583.20 | 290   | CHIX | 2918460599315 | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:28:32 | GB0002634946 | 583.20 | 479   | XLON | E06tv39u4FJb  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:29:21 | GB0002634946 | 583.00 | 1,335 | BATE | 97350644390   | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:29:21 | GB0002634946 | 582.80 | 855   | XLON | E06tv39u4Hbtr | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:29:30 | GB0002634946 | 582.80 | 457   | XLON | E06tv39u4HyK  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:29:30 | GB0002634946 | 582.80 | 939   | XLON | E06tv39u4HyO  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:29:30 | GB0002634946 | 582.80 | 1,402 | XLON | E06tv39u4HyY  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:29:30 | GB0002634946 | 582.60 | 1,049 | TRQX | E06tv2aKRPaN  | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:29:30 | GB0002634946 | 582.40 | 1,058 | CHIX | 2918460600070 | 2001001123 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:29:41 | GB0002634946 | 582.60 | 1,006 | XLON | E06tv39u4IRq  | 2001001125 |
| BAE SYSTEMS PLC | 02/08/2021 | 16:29:49 | GB0002634946 | 582.60 | 28    | AQXE | 156327        | 2001001125 |

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