

**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    | 85VCVSKVSGDWMW2QH0H83       | GB0002634946 | MORGAN STANLEY & CO INTERNATIONAL PLC | 4PQUHN3JFFGNF38B653               | 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                 | 26/08/2021             | GB0002634946                              | 28,288                           | 567.49  | AQXE  | 569.20                               | 564.60                              |
| BAE SYSTEMS PLC                 | 26/08/2021             | GB0002634946                              | 28,888                           | 567.42  | BATE  | 569.20                               | 564.00                              |
| BAE SYSTEMS PLC                 | 26/08/2021             | GB0002634946                              | 56,843                           | 566.74  | CHIX  | 569.20                               | 564.00                              |
| BAE SYSTEMS PLC                 | 26/08/2021             | GB0002634946                              | 27,212                           | 566.84  | TRQX  | 569.20                               | 563.80                              |
| BAE SYSTEMS PLC                 | 26/08/2021             | GB0002634946                              | 337,904                          | 566.96  | XLON  | 569.40                               | 564.00                              |
| * Rounded to two decimal places |                        |   | <b>SUM:</b>                      | <b>479.135</b>  |       | <b>569.40</b>                        | <b>563.80</b>                       |

**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    | 26/08/2021 | 08:02:06   | GB0002634946                              | 567.20        | 1,274           | XLON           | E07BK4KARQVR                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:02:06   | GB0002634946                              | 567.20        | 1,274           | XLON           | E07BK4KARQVY                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:02:06   | GB0002634946                              | 567.20        | 213             | XLON           | E07BK4KARQVg                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:02:06   | GB0002634946                              | 567.00        | 245             | CHIX           | 2918460451525                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:02:06   | GB0002634946                              | 567.00        | 152             | CHIX           | 2918460451526                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:02:06   | GB0002634946                              | 567.00        | 215             | BATE           | 97350543868                         | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:02:06   | GB0002634946                              | 567.00        | 1,365           | XLON           | E07BK4KARQWI                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:02:06   | GB0002634946                              | 567.00        | 266             | CHIX           | 2918460451527                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:04:17   | GB0002634946                              | 566.80        | 1,283           | XLON           | E07BK4KARVIk                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:04:17   | GB0002634946                              | 566.80        | 1,392           | XLON           | E07BK4KARVIO                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:04:17   | GB0002634946                              | 566.80        | 1,283           | XLON           | E07BK4KARVm4                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:04:17   | GB0002634946                              | 566.80        | 271             | XLON           | E07BK4KARVMD                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:04:21   | GB0002634946                              | 566.80        | 1,739           | XLON           | E07BK4KARVx0                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:04:36   | GB0002634946                              | 566.40        | 527             | CHIX           | 2918460452123                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:04:36   | GB0002634946                              | 566.40        | 1,323           | CHIX           | 2918460452124                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:04:36   | GB0002634946                              | 566.20        | 850             | XLON           | E07BK4KARWbw                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:04:58   | GB0002634946                              | 566.20        | 155             | XLON           | E07BK4KARXgf                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:04:58   | GB0002634946                              | 566.00        | 1,204           | XLON           | E07BK4KARXgs                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:04:58   | GB0002634946                              | 565.80        | 750             | XLON           | E07BK4KARXIQ                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:06:38   | GB0002634946                              | 565.40        | 1,404           | XLON           | E07BK4KARBeY                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:07:15   | GB0002634946                              | 564.60        | 546             | XLON           | E07BK4KARdGJ                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:07:15   | GB0002634946                              | 564.60        | 619             | XLON           | E07BK4KARdGN                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:09:31   | GB0002634946                              | 564.20        | 980             | XLON           | E07BK4KARthyo                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:09:31   | GB0002634946                              | 564.20        | 957             | XLON           | E07BK4KARthyy                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:10:21   | GB0002634946                              | 564.00        | 206             | TRQX           | E07BK4KASaJJP                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:10:21   | GB0002634946                              | 564.00        | 1,398           | XLON           | E07BK4KARkLW                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:10:21   | GB0002634946                              | 564.00        | 220             | BATE           | 97350545596                         | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:10:25   | GB0002634946                              | 564.00        | 679             | TRQX           | E07BK4KASaKsh                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:10:31   | GB0002634946                              | 563.80        | 1,051           | TRQX           | E07BK4KASaKsm9                      | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:11:22   | GB0002634946                              | 564.20        | 2               | XLON           | E07BK4KARnOb                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:12:47   | GB0002634946                              | 565.20        | 1,908           | XLON           | E07BK4KARqal                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:12:47   | GB0002634946                              | 565.20        | 1,908           | XLON           | E07BK4KARqal                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:12:47   | GB0002634946                              | 565.20        | 276             | XLON           | E07BK4KARqat                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:12:47   | GB0002634946                              | 565.20        | 879             | XLON           | E07BK4KARqat                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:12:47   | GB0002634946                              | 565.20        | 1,029           | XLON           | E07BK4KARqax                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:12:47   | GB0002634946                              | 565.20        | 1,029           | XLON           | E07BK4KARqax                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:12:47   | GB0002634946                              | 565.20        | 419             | XLON           | E07BK4KARqag                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:12:47   | GB0002634946                              | 565.00        | 716             | XLON           | E07BK4KARqax                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:12:47   | GB0002634946                              | 565.00        | 1,839           | XLON           | E07BK4KARqob                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:12:47   | GB0002634946                              | 565.00        | 376             | TRQX           | E07BK4KASaUO0                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:12:47   | GB0002634946                              | 565.00        | 403             | BATE           | 97350546162                         | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:12:47   | GB0002634946                              | 565.00        | 340             | BATE           | 97350546163                         | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:13:46   | GB0002634946                              | 565.00        | 865             | XLON           | E07BK4KARsPC                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:14:03   | GB0002634946                              | 565.00        | 80              | XLON           | E07BK4KARsP4                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:14:04   | GB0002634946                              | 564.80        | 2               | XLON           | E07BK4KARs88                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:14:52   | GB0002634946                              | 564.80        | 1,367           | XLON           | E07BK4KARuFg                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:14:52   | GB0002634946                              | 564.80        | 967             | XLON           | E07BK4KARuFi                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:14:52   | GB0002634946                              | 564.80        | 1,837           | XLON           | E07BK4KARuFq                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:14:52   | GB0002634946                              | 564.80        | 949             | XLON           | E07BK4KARuFs                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:14:56   | GB0002634946                              | 564.60        | 443             | XLON           | E07BK4KARuG4                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:15:04   | GB0002634946                              | 564.60        | 1,048           | XLON           | E07BK4KARupf                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:15:04   | GB0002634946                              | 564.60        | 1,127           | CHIX           | 2918460455813                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:15:04   | GB0002634946                              | 564.60        | 818             | XLON           | E07BK4KARupw                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:16:17   | GB0002634946                              | 564.40        | 277             | XLON           | E07BK4KARxR5                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:16:17   | GB0002634946                              | 564.40        | 185             | XLON           | E07BK4KARxR7                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:16:17   | GB0002634946                              | 564.40        | 158             | XLON           | E07BK4KARxR9                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:16:17   | GB0002634946                              | 564.40        | 253             | XLON           | E07BK4KARxRB                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:16:17   | GB0002634946                              | 564.40        | 330             | TRQX           | E07BK4KASaILw                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:16:17   | GB0002634946                              | 564.40        | 1,010           | TRQX           | E07BK4KASaILz                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:16:17   | GB0002634946                              | 564.40        | 149             | XLON           | E07BK4KARxRf                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:16:17   | GB0002634946                              | 564.40        | 532             | CHIX           | 2918460456311                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:16:17   | GB0002634946                              | 564.40        | 552             | CHIX           | 2918460456312                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:16:21   | GB0002634946                              | 564.40        | 84              | CHIX           | 2918460456362                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:16:38   | GB0002634946                              | 564.20        | 931             | TRQX           | E07BK4KASaJzT                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:17:08   | GB0002634946                              | 564.20        | 979             | XLON           | E07BK4KARz1I                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:17:08   | GB0002634946                              | 564.20        | 890             | TRQX           | E07BK4KASaSirE                      | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:19:39   | GB0002634946                              | 564.40        | 810             | XLON           | E07BK4KAS3NO                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:19:39   | GB0002634946                              | 564.40        | 591             | XLON           | E07BK4KAS3NR                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:19:39   | GB0002634946                              | 564.40        | 144             | XLON           | E07BK4KAS3NU                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:19:44   | GB0002634946                              | 564.40        | 1,545           | XLON           | E07BK4KAS3ah                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:19:44   | GB0002634946                              | 564.40        | 1,545           | XLON           | E07BK4KAS3au                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:19:44   | GB0002634946                              | 564.40        | 296             | XLON           | E07BK4KAS3aw                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:19:44   | GB0002634946                              | 564.40        | 103             | XLON           | E07BK4KAS3aw                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:21:09   | GB0002634946                              | 564.20        | 964             | XLON           | E07BK4KAS5IZ                        | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:21:09   | GB0002634946                              | 564.00        | 748             | CHIX           | 2918460457647                       | 2001001123                                       |
| BAE SYSTEMS PLC    | 26/08/2021 | 08:21:09   | GB0002634946                              | 564.00        | 165             | CHIX           | 2918460457648                       | 2001001123                                       |

|                 |            |          |              |        |  |       |      |               |            |
|-----------------|------------|----------|--------------|--------|--|-------|------|---------------|------------|
| BAE SYSTEMS PLC | 26/08/2021 | 08:21:09 | GB0002634946 | 564.00 |  | 136   | CHIX | 2918460457649 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:21:09 | GB0002634946 | 564.00 |  | 705   | CHIX | 2918460457651 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:21:12 | GB0002634946 | 564.00 |  | 68    | CHIX | 2918460457700 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:28:05 | GB0002634946 | 564.60 |  | 1,165 | XLON | E07BK4KASDnS  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:35:40 | GB0002634946 | 566.20 |  | 276   | XLON | E07BK4KASWoc  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:35:47 | GB0002634946 | 566.20 |  | 442   | XLON | E07BK4KASX95  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:35:47 | GB0002634946 | 566.20 |  | 703   | XLON | E07BK4KASX98  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:04 | GB0002634946 | 566.20 |  | 1,200 | XLON | E07BK4KASbT   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:04 | GB0002634946 | 566.20 |  | 373   | XLON | E07BK4KASbta  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:04 | GB0002634946 | 566.20 |  | 221   | XLON | E07BK4KASbW   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:04 | GB0002634946 | 566.20 |  | 1,411 | XLON | E07BK4KASbY   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:04 | GB0002634946 | 566.20 |  | 1,283 | XLON | E07BK4KASbth  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:04 | GB0002634946 | 566.20 |  | 1,493 | BATE | 97350551446   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:04 | GB0002634946 | 566.00 |  | 14    | XLON | E07BK4KASbUL  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:49 | GB0002634946 | 566.00 |  | 433   | XLON | E07BK4KAScr4  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:49 | GB0002634946 | 566.00 |  | 1,063 | XLON | E07BK4KAScr6  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:49 | GB0002634946 | 566.00 |  | 1,063 | XLON | E07BK4KAScrB  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:49 | GB0002634946 | 566.00 |  | 447   | XLON | E07BK4KAScrF  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:49 | GB0002634946 | 566.00 |  | 616   | XLON | E07BK4KAScrH  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:49 | GB0002634946 | 566.00 |  | 499   | XLON | E07BK4KAScrS  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:49 | GB0002634946 | 566.00 |  | 1,011 | XLON | E07BK4KAScrb  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:38:49 | GB0002634946 | 566.00 |  | 267   | XLON | E07BK4KAScrd  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:41:05 | GB0002634946 | 566.40 |  | 944   | XLON | E07BK4KASgTj  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:41:05 | GB0002634946 | 566.20 |  | 12    | XLON | E07BK4KASgU3  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:41:15 | GB0002634946 | 566.20 |  | 2     | XLON | E07BK4KAShOc  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:41:27 | GB0002634946 | 566.20 |  | 1,381 | XLON | E07BK4KAShCB  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:41:27 | GB0002634946 | 566.20 |  | 1,395 | XLON | E07BK4KAShCh  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:41:27 | GB0002634946 | 566.20 |  | 4     | XLON | E07BK4KAShCJ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:41:27 | GB0002634946 | 566.20 |  | 185   | XLON | E07BK4KAShCT  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:46:03 | GB0002634946 | 566.20 |  | 1,489 | XLON | E07BK4KASnOz  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:46:03 | GB0002634946 | 566.20 |  | 1,489 | XLON | E07BK4KASnR5  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:46:03 | GB0002634946 | 566.20 |  | 66    | XLON | E07BK4KASnR7  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:46:03 | GB0002634946 | 566.20 |  | 538   | XLON | E07BK4KASnRD  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:46:03 | GB0002634946 | 566.00 |  | 1,441 | XLON | E07BK4KASnRg  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:46:03 | GB0002634946 | 566.00 |  | 1,441 | XLON | E07BK4KASnRw  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:46:03 | GB0002634946 | 566.00 |  | 145   | XLON | E07BK4KASnS2  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:49:08 | GB0002634946 | 565.80 |  | 27    | XLON | E07BK4KASr6f  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:49:08 | GB0002634946 | 565.80 |  | 1,446 | XLON | E07BK4KASr6j  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:49:08 | GB0002634946 | 565.80 |  | 471   | XLON | E07BK4KASr6p  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 08:53:48 | GB0002634946 | 565.80 |  | 1,163 | TRQX | E07BK4KASrVDI | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:23:59 | GB0002634946 | 566.40 |  | 1,247 | XLON | E07BK4KATYoh  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:23:59 | GB0002634946 | 566.40 |  | 2,104 | XLON | E07BK4KATYcj  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:24:26 | GB0002634946 | 566.20 |  | 350   | XLON | E07BK4KATZU9  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:24:26 | GB0002634946 | 566.20 |  | 1,288 | XLON | E07BK4KATZUB  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:24:26 | GB0002634946 | 566.20 |  | 258   | BATE | 97350559315   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:24:26 | GB0002634946 | 566.20 |  | 476   | CHIX | 2918460473220 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:24:26 | GB0002634946 | 566.20 |  | 241   | TRQX | E07BK4SawWy3d | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:24:26 | GB0002634946 | 566.20 |  | 319   | CHIX | 2918460473221 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:26:35 | GB0002634946 | 566.00 |  | 442   | XLON | E07BK4KATb5   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:26:35 | GB0002634946 | 566.00 |  | 958   | XLON | E07BK4KATb7   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:26:35 | GB0002634946 | 566.00 |  | 1,822 | XLON | E07BK4KATb9   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:26:35 | GB0002634946 | 566.00 |  | 1,472 | XLON | E07BK4KATbB   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:28:14 | GB0002634946 | 565.80 |  | 167   | TRQX | E07BK4SaxAMy  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:28:14 | GB0002634946 | 565.80 |  | 807   | TRQX | E07BK4SaxAN1  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:28:14 | GB0002634946 | 565.80 |  | 1,277 | XLON | E07BK4KATdMs  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:28:14 | GB0002634946 | 565.60 |  | 1,315 | XLON | E07BK4KATdOn  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:28:14 | GB0002634946 | 565.60 |  | 1,094 | XLON | E07BK4KATdOa  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:56:11 | GB0002634946 | 565.60 |  | 1,457 | XLON | E07BK4KAU2Yj  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:56:44 | GB0002634946 | 565.40 |  | 2,185 | XLON | E07BK4KAU3DT  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:56:44 | GB0002634946 | 565.40 |  | 748   | CHIX | 2918460478840 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:56:44 | GB0002634946 | 565.40 |  | 962   | CHIX | 2918460478841 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:57:05 | GB0002634946 | 565.20 |  | 143   | XLON | E07BK4KAU3bw  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:59:05 | GB0002634946 | 565.20 |  | 112   | XLON | E07BK4KAU5K7  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:59:05 | GB0002634946 | 565.20 |  | 66    | XLON | E07BK4KAU5KD  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:59:05 | GB0002634946 | 565.20 |  | 1,177 | XLON | E07BK4KAU5KF  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:59:05 | GB0002634946 | 565.20 |  | 1,141 | XLON | E07BK4KAU5KH  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:59:05 | GB0002634946 | 565.20 |  | 665   | XLON | E07BK4KAU5KJ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 09:59:10 | GB0002634946 | 565.20 |  | 10    | XLON | E07BK4KAU5uM  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:00:06 | GB0002634946 | 565.20 |  | 457   | XLON | E07BK4KAU6ff  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:01:05 | GB0002634946 | 565.00 |  | 1,398 | CHIX | 2918460479818 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:01:05 | GB0002634946 | 565.00 |  | 749   | CHIX | 2918460479819 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:01:11 | GB0002634946 | 564.80 |  | 472   | XLON | E07BK4KAU8a0  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:04:05 | GB0002634946 | 564.60 |  | 748   | CHIX | 2918460480614 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:04:05 | GB0002634946 | 564.60 |  | 36    | CHIX | 2918460480615 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:04:05 | GB0002634946 | 564.60 |  | 429   | CHIX | 2918460480616 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:04:05 | GB0002634946 | 564.60 |  | 30    | AQXE | 28848         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:08:08 | GB0002634946 | 564.20 |  | 1,318 | XLON | E07BK4KAUJ52  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:08:08 | GB0002634946 | 564.20 |  | 765   | XLON | E07BK4KAUJ62  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:21:55 | GB0002634946 | 564.80 |  | 1,340 | XLON | E07BK4KAUUIQ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:21:55 | GB0002634946 | 564.80 |  | 984   | XLON | E07BK4KAUIUW  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:21:55 | GB0002634946 | 564.80 |  | 919   | XLON | E07BK4KAUIUq  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:22:31 | GB0002634946 | 564.80 |  | 673   | CHIX | 2918460484097 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:24:37 | GB0002634946 | 564.80 |  | 294   | CHIX | 2918460484471 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:29:28 | GB0002634946 | 565.00 |  | 26    | AQXE | 33744         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:30:02 | GB0002634946 | 565.00 |  | 167   | TRQX | E07BK4SaaTRpd | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:30:02 | GB0002634946 | 565.00 |  | 1,200 | XLON | E07BK4KAUId2  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:30:02 | GB0002634946 | 565.00 |  | 798   | XLON | E07BK4KAUIdF  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:30:02 | GB0002634946 | 565.00 |  | 74    | CHIX | 2918460485555 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:30:02 | GB0002634946 | 565.00 |  | 74    | CHIX | 2918460485557 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:30:02 | GB0002634946 | 565.00 |  | 63    | CHIX | 2918460485558 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:30:49 | GB0002634946 | 565.00 |  | 1,533 | XLON | E07BK4KAUePe  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:30:52 | GB0002634946 | 565.00 |  | 709   | XLON | E07BK4KAUeYs  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:31:01 | GB0002634946 | 565.00 |  | 824   | XLON | E07BK4KAUf5y  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:31:01 | GB0002634946 | 565.00 |  | 824   | XLON | E07BK4KAUf63  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:31:01 | GB0002634946 | 565.00 |  | 709   | XLON | E07BK4KAUf6A  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:31:01 | GB0002634946 | 565.00 |  | 115   | XLON | E07BK4KAUf6C  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:31:01 | GB0002634946 | 565.00 |  | 609   | XLON | E07BK4KAUf6L  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:31:01 | GB0002634946 | 565.00 |  | 215   | XLON | E07BK4KAUf6N  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:31:14 | GB0002634946 | 565.00 |  | 149   | XLON | E07BK4KAUfO4  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:31:14 | GB0002634946 | 565.00 |  | 133   | XLON | E07BK4KAUfO6  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:31:21 | GB0002634946 | 565.00 |  | 211   | XLON | E07BK4KAUfXr  | 2001001123 |

|                 |            |          |              |        |       |      |               |            |
|-----------------|------------|----------|--------------|--------|-------|------|---------------|------------|
| BAE SYSTEMS PLC | 26/08/2021 | 10:33:43 | GB0002634946 | 565.40 | 588   | XLON | E07BK4KAUJeq  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:35:13 | GB0002634946 | 565.40 | 1,163 | XLON | E07BK4KAUK7I  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:35:13 | GB0002634946 | 565.40 | 931   | XLON | E07BK4KAUK7X  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:35:13 | GB0002634946 | 565.40 | 1,519 | XLON | E07BK4KAUK86  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:35:13 | GB0002634946 | 565.40 | 325   | XLON | E07BK4KAUK8A  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:38:11 | GB0002634946 | 565.60 | 1,984 | BATE | 97350570607   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:41:02 | GB0002634946 | 565.60 | 1,094 | XLON | E07BK4KAUqo7  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:41:02 | GB0002634946 | 565.60 | 156   | XLON | E07BK4KAUqo9  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:41:02 | GB0002634946 | 565.60 | 1,501 | XLON | E07BK4KAUqoB  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:41:02 | GB0002634946 | 565.60 | 886   | XLON | E07BK4KAUqoF  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:41:02 | GB0002634946 | 565.60 | 1,147 | XLON | E07BK4KAUqoJ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:41:02 | GB0002634946 | 565.60 | 64    | BATE | 97350571164   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:41:02 | GB0002634946 | 565.60 | 123   | CHIX | 2918460488508 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:41:02 | GB0002634946 | 565.60 | 133   | BATE | 97350571165   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:41:02 | GB0002634946 | 565.60 | 241   | CHIX | 2918460488509 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:41:24 | GB0002634946 | 565.60 | 1,051 | XLON | E07BK4KAUnNH  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:45:01 | GB0002634946 | 565.80 | 433   | TRQX | E07BK4SAbGGs  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:45:01 | GB0002634946 | 565.80 | 2,929 | XLON | E07BK4KAUuaj  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:45:01 | GB0002634946 | 565.80 | 852   | CHIX | 2918460489422 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:45:01 | GB0002634946 | 565.80 | 462   | BATE | 97350571854   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:45:01 | GB0002634946 | 565.80 | 1,324 | BATE | 97350571856   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:45:01 | GB0002634946 | 565.80 | 569   | TRQX | E07BK4SAbGGq  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:47:15 | GB0002634946 | 565.80 | 1,492 | XLON | E07BK4KAUx70  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:47:15 | GB0002634946 | 565.80 | 220   | TRQX | E07BK4SAbMQJ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:47:15 | GB0002634946 | 565.80 | 290   | AQXE | 37358         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:47:15 | GB0002634946 | 565.80 | 235   | BATE | 97350572219   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:47:15 | GB0002634946 | 565.80 | 434   | CHIX | 2918460489920 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:50:10 | GB0002634946 | 565.60 | 64    | AQXE | 37778         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:50:10 | GB0002634946 | 565.60 | 442   | AQXE | 37779         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:04 | GB0002634946 | 565.60 | 109   | XLON | E07BK4KAU1Uh  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:04 | GB0002634946 | 565.60 | 1,583 | XLON | E07BK4KAU1Uj  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:04 | GB0002634946 | 565.60 | 1,192 | XLON | E07BK4KAU1Ui  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:04 | GB0002634946 | 565.60 | 24    | XLON | E07BK4KAU1Uk  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:04 | GB0002634946 | 565.60 | 128   | XLON | E07BK4KAU1Up  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:04 | GB0002634946 | 565.60 | 74    | XLON | E07BK4KAU1Ur  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:04 | GB0002634946 | 565.60 | 1,975 | XLON | E07BK4KAU1Ut  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:04 | GB0002634946 | 565.60 | 428   | XLON | E07BK4KAU1VR  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:04 | GB0002634946 | 565.60 | 657   | CHIX | 2918460490909 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:33 | GB0002634946 | 565.40 | 1,291 | XLON | E07BK4KAU260  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:33 | GB0002634946 | 565.40 | 118   | XLON | E07BK4KAU26Z  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:33 | GB0002634946 | 565.40 | 748   | CHIX | 2918460491085 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:50 | GB0002634946 | 565.40 | 1,291 | AQXE | 38513         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:50 | GB0002634946 | 565.40 | 812   | CHIX | 2918460491110 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:50 | GB0002634946 | 565.40 | 83    | CHIX | 2918460491111 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:50 | GB0002634946 | 565.40 | 294   | CHIX | 2918460491112 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:50 | GB0002634946 | 565.40 | 136   | CHIX | 2918460491113 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:50 | GB0002634946 | 565.40 | 141   | CHIX | 2918460491114 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:50 | GB0002634946 | 565.40 | 177   | CHIX | 2918460491115 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:50 | GB0002634946 | 565.40 | 979   | CHIX | 2918460491116 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:53:50 | GB0002634946 | 565.40 | 600   | CHIX | 2918460491117 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:54:08 | GB0002634946 | 565.20 | 1,461 | XLON | E07BK4KAU22zw | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:54:08 | GB0002634946 | 565.20 | 438   | XLON | E07BK4KAU24a  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:54:08 | GB0002634946 | 565.20 | 1,023 | XLON | E07BK4KAU24e  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:54:08 | GB0002634946 | 565.20 | 230   | XLON | E07BK4KAU24h  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:54:08 | GB0002634946 | 565.20 | 252   | XLON | E07BK4KAU24j  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:54:08 | GB0002634946 | 565.20 | 1,500 | AQXE | 38561         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 10:54:08 | GB0002634946 | 565.20 | 722   | CHIX | 2918460491164 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:06:34 | GB0002634946 | 565.40 | 1,392 | XLON | E07BK4KAUVDTP | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:06:34 | GB0002634946 | 565.40 | 1,392 | XLON | E07BK4KAUVDU1 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:06:34 | GB0002634946 | 565.40 | 75    | XLON | E07BK4KAUVDU3 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:06:52 | GB0002634946 | 565.20 | 8     | CHIX | 2918460493660 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:08:43 | GB0002634946 | 565.20 | 435   | CHIX | 2918460494048 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:08:43 | GB0002634946 | 565.20 | 1,254 | TRQX | E07BK4SACk8f  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:08:43 | GB0002634946 | 565.20 | 1,344 | CHIX | 2918460494049 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:08:43 | GB0002634946 | 565.20 | 1,850 | CHIX | 2918460494050 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:09:30 | GB0002634946 | 565.00 | 216   | TRQX | E07BK4SACmY   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:09:30 | GB0002634946 | 565.00 | 1,469 | XLON | E07BK4KAUVG3b | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:09:30 | GB0002634946 | 565.00 | 979   | XLON | E07BK4KAUVG3X | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:09:30 | GB0002634946 | 565.00 | 1,389 | XLON | E07BK4KAUVG3Z | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:09:30 | GB0002634946 | 565.00 | 231   | BATE | 97350575647   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:09:30 | GB0002634946 | 565.00 | 1,043 | CHIX | 2918460494250 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:09:30 | GB0002634946 | 565.00 | 1,173 | CHIX | 2918460494251 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:09:30 | GB0002634946 | 565.00 | 308   | CHIX | 2918460494252 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:09:30 | GB0002634946 | 565.00 | 428   | CHIX | 2918460494253 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:09:30 | GB0002634946 | 565.00 | 180   | CHIX | 2918460494254 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:09:30 | GB0002634946 | 565.00 | 286   | CHIX | 2918460494255 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:14:56 | GB0002634946 | 564.80 | 1,648 | XLON | E07BK4KAUKE8  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:18:50 | GB0002634946 | 564.80 | 101   | CHIX | 2918460495961 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:18:50 | GB0002634946 | 564.80 | 216   | CHIX | 2918460495962 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:18:50 | GB0002634946 | 564.80 | 650   | XLON | E07BK4KAUVMi  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:18:55 | GB0002634946 | 564.80 | 60    | CHIX | 2918460495967 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:18:55 | GB0002634946 | 564.80 | 59    | CHIX | 2918460495968 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:18:55 | GB0002634946 | 564.80 | 216   | CHIX | 2918460495969 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:18:55 | GB0002634946 | 564.80 | 151   | XLON | E07BK4KAUVMqk | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:27:20 | GB0002634946 | 564.80 | 2,164 | XLON | E07BK4KAUVT4F | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:31:50 | GB0002634946 | 564.60 | 1,200 | XLON | E07BK4KAUVD0C | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:31:50 | GB0002634946 | 564.60 | 16    | BATE | 97350578690   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:31:50 | GB0002634946 | 564.60 | 20    | CHIX | 2918460498173 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:31:50 | GB0002634946 | 564.60 | 167   | TRQX | E07BK4SAdKK3  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:33:28 | GB0002634946 | 564.40 | 1,496 | XLON | E07BK4KAUVY1M | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:33:28 | GB0002634946 | 564.40 | 1,360 | XLON | E07BK4KAUVY10 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:37:01 | GB0002634946 | 564.40 | 12    | XLON | E07BK4KAVaWL  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:45:06 | GB0002634946 | 565.00 | 1,500 | AQXE | 47579         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:45:06 | GB0002634946 | 565.00 | 1,500 | AQXE | 47580         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:45:06 | GB0002634946 | 565.00 | 900   | CHIX | 2918460500322 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:45:06 | GB0002634946 | 565.00 | 500   | BATE | 97350580397   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:45:06 | GB0002634946 | 565.00 | 1,241 | XLON | E07BK4KAUVg8H | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 11:45:06 | GB0002634946 | 565.00 | 194   | BATE | 97350580398   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:02:39 | GB0002634946 | 566.00 | 1,599 | XLON | E07BK4KAUVw2  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:02:39 | GB0002634946 | 566.00 | 315   | TRQX | E07BK4SaeFu2  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:02:39 | GB0002634946 | 566.00 | 534   | XLON | E07BK4KAUVw4  | 2001001123 |

|                 |            |          |              |        |  |       |      |               |            |
|-----------------|------------|----------|--------------|--------|--|-------|------|---------------|------------|
| BAE SYSTEMS PLC | 26/08/2021 | 12:02:39 | GB0002634946 | 566.00 |  | 336   | BATE | 97350582900   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:02:39 | GB0002634946 | 566.00 |  | 621   | CHIX | 291846053559  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:04:35 | GB0002634946 | 566.20 |  | 1,352 | XLON | E07BK4kAVxS   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:04:35 | GB0002634946 | 566.20 |  | 333   | XLON | E07BK4kAVxU   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:04:35 | GB0002634946 | 566.20 |  | 832   | XLON | E07BK4kAVxY   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:04:35 | GB0002634946 | 566.20 |  | 1,352 | XLON | E07BK4kAVxZ   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:04:35 | GB0002634946 | 566.20 |  | 1,352 | XLON | E07BK4kAVx1   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:04:35 | GB0002634946 | 566.20 |  | 551   | XLON | E07BK4kAVxh   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:06:31 | GB0002634946 | 566.00 |  | 442   | AQXE | 51151         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:17 | GB0002634946 | 566.40 |  | 6     | XLON | E07BK4kAW4M   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:38 | GB0002634946 | 566.40 |  | 893   | XLON | E07BK4kAW4V   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:38 | GB0002634946 | 566.40 |  | 420   | XLON | E07BK4kAW4W   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:38 | GB0002634946 | 566.40 |  | 420   | XLON | E07BK4kAW4X   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:38 | GB0002634946 | 566.40 |  | 899   | XLON | E07BK4kAW4Y   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.40 |  | 102   | XLON | E07BK4kAW4Z   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.40 |  | 92    | XLON | E07BK4kAW41   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.40 |  | 504   | XLON | E07BK4kAW4YR  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.40 |  | 621   | XLON | E07BK4kAW4YT  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.40 |  | 596   | XLON | E07BK4kAW4YV  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.40 |  | 2     | AQXE | 52465         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.20 |  | 1,358 | XLON | E07BK4kAW4Yq  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.20 |  | 1,255 | XLON | E07BK4kAW4ZU  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.20 |  | 498   | BATE | 97350584639   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.20 |  | 77    | XLON | E07BK4kAW4Za  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.20 |  | 183   | XLON | E07BK4kAW4Zc  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.20 |  | 474   | XLON | E07BK4kAW4Ze  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.20 |  | 600   | XLON | E07BK4kAW4Zg  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.20 |  | 700   | XLON | E07BK4kAW4Zr  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:15:43 | GB0002634946 | 566.20 |  | 91    | XLON | E07BK4kAW4Zt  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:19:01 | GB0002634946 | 566.00 |  | 415   | XLON | E07BK4kAW6wy  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:19:01 | GB0002634946 | 566.00 |  | 335   | XLON | E07BK4kAW6x0  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:26:32 | GB0002634946 | 567.00 |  | 330   | CHIX | 2918460507663 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:45:05 | GB0002634946 | 567.80 |  | 1,398 | XLON | E07BK4kAWPfq  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:45:05 | GB0002634946 | 567.80 |  | 558   | XLON | E07BK4kAWPfu  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:45:05 | GB0002634946 | 567.80 |  | 1,398 | XLON | E07BK4kAWPfv  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:45:05 | GB0002634946 | 567.80 |  | 1,227 | XLON | E07BK4kAWPfw  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:45:05 | GB0002634946 | 567.80 |  | 1,075 | XLON | E07BK4kAWPfg  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:45:56 | GB0002634946 | 567.80 |  | 347   | AQXE | 58035         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:46:05 | GB0002634946 | 567.80 |  | 291   | AQXE | 58077         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:46:05 | GB0002634946 | 567.80 |  | 116   | AQXE | 58078         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:46:05 | GB0002634946 | 567.80 |  | 225   | CHIX | 2918460511087 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:46:07 | GB0002634946 | 567.80 |  | 161   | XLON | E07BK4kAWQVQ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:46:07 | GB0002634946 | 567.80 |  | 1,326 | XLON | E07BK4kAWQVX  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:59:30 | GB0002634946 | 568.40 |  | 233   | BATE | 97350590816   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:59:30 | GB0002634946 | 568.40 |  | 430   | CHIX | 2918460513410 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:59:30 | GB0002634946 | 568.40 |  | 218   | TRQX | E07BK4kAWh7j  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:59:30 | GB0002634946 | 568.40 |  | 234   | XLON | E07BK4kAWZ7y  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:59:30 | GB0002634946 | 568.40 |  | 1,246 | XLON | E07BK4kAWZ71  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 12:59:30 | GB0002634946 | 568.40 |  | 288   | AQXE | 60137         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:01:04 | GB0002634946 | 568.20 |  | 1,521 | XLON | E07BK4kAWb3d  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:01:04 | GB0002634946 | 568.20 |  | 27    | XLON | E07BK4kAWb4L  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:05:52 | GB0002634946 | 568.00 |  | 126   | XLON | E07BK4kAWenF  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:05:52 | GB0002634946 | 568.00 |  | 500   | AQXE | 61220         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:07:22 | GB0002634946 | 568.00 |  | 329   | XLON | E07BK4kAWfv9  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:08:03 | GB0002634946 | 568.00 |  | 342   | XLON | E07BK4kAWgOM  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:08:05 | GB0002634946 | 568.00 |  | 441   | XLON | E07BK4kAWgPA  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:08:08 | GB0002634946 | 568.00 |  | 140   | TRQX | E07BK4kAWhRP2 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:08:52 | GB0002634946 | 568.00 |  | 171   | TRQX | E07BK4kAWhTjP | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:33 | GB0002634946 | 568.60 |  | 198   | TRQX | E07BK4kAWhvek | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:33 | GB0002634946 | 568.60 |  | 1,289 | TRQX | E07BK4kAWhveq | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:33 | GB0002634946 | 568.60 |  | 1,340 | XLON | E07BK4kAWhpj  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:33 | GB0002634946 | 568.60 |  | 1,453 | XLON | E07BK4kAWpcl  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:33 | GB0002634946 | 568.60 |  | 390   | CHIX | 2918460517159 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:33 | GB0002634946 | 568.60 |  | 211   | BATE | 97350593755   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:33 | GB0002634946 | 568.60 |  | 261   | BATE | 97350593758   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:33 | GB0002634946 | 568.40 |  | 409   | CHIX | 2918460517161 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:33 | GB0002634946 | 568.40 |  | 57    | CHIX | 2918460517162 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:33 | GB0002634946 | 568.40 |  | 137   | BATE | 97350593759   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:33 | GB0002634946 | 568.40 |  | 110   | CHIX | 2918460517163 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:33 | GB0002634946 | 568.40 |  | 844   | CHIX | 2918460517164 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:33 | GB0002634946 | 568.40 |  | 1,141 | XLON | E07BK4kAWpdc  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:33 | GB0002634946 | 568.40 |  | 833   | XLON | E07BK4kAWpde  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:35 | GB0002634946 | 568.20 |  | 1,107 | XLON | E07BK4kAWp9g  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:35 | GB0002634946 | 568.20 |  | 1,518 | XLON | E07BK4kAWp9b  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:40 | GB0002634946 | 568.20 |  | 266   | XLON | E07BK4kAWp9i  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:40 | GB0002634946 | 568.20 |  | 1,252 | XLON | E07BK4kAWp9j  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:40 | GB0002634946 | 568.20 |  | 246   | XLON | E07BK4kAWp9h  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:40 | GB0002634946 | 568.20 |  | 104   | BATE | 97350593765   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:19:40 | GB0002634946 | 568.20 |  | 1,146 | BATE | 97350593766   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:04 | GB0002634946 | 568.00 |  | 1,642 | XLON | E07BK4kAX0Sp  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:04 | GB0002634946 | 568.00 |  | 1,103 | AQXE | 66627         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:04 | GB0002634946 | 568.00 |  | 997   | CHIX | 2918460519642 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:04 | GB0002634946 | 568.00 |  | 686   | TRQX | E07BK4kASuUB9 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:06 | GB0002634946 | 567.80 |  | 58    | AQXE | 66637         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:15 | GB0002634946 | 567.80 |  | 46    | BATE | 97350595735   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:15 | GB0002634946 | 567.80 |  | 124   | TRQX | E07BK4kASuUgB | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:21 | GB0002634946 | 567.80 |  | 1,200 | XLON | E07BK4kAX0ih  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:21 | GB0002634946 | 567.80 |  | 85    | CHIX | 2918460519718 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:21 | GB0002634946 | 567.80 |  | 46    | BATE | 97350595781   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:21 | GB0002634946 | 567.80 |  | 991   | XLON | E07BK4kAX0it  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:21 | GB0002634946 | 567.80 |  | 85    | CHIX | 2918460519719 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:21 | GB0002634946 | 567.80 |  | 85    | CHIX | 2918460519720 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:21 | GB0002634946 | 567.80 |  | 61    | CHIX | 2918460519721 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:21 | GB0002634946 | 567.80 |  | 46    | BATE | 97350595782   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:21 | GB0002634946 | 567.80 |  | 46    | BATE | 97350595783   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:21 | GB0002634946 | 567.80 |  | 46    | BATE | 97350595784   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:21 | GB0002634946 | 567.80 |  | 37    | BATE | 97350595785   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:23 | GB0002634946 | 567.80 |  | 335   | XLON | E07BK4kAX0iO  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:24 | GB0002634946 | 567.80 |  | 865   | XLON | E07BK4kAX0ih  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:33:25 | GB0002634946 | 567.60 |  | 6     | XLON | E07BK4kAX0mD  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:34:39 | GB0002634946 | 567.60 |  | 20    | XLON | E07BK4kAX1IE  | 2001001123 |

|                 |            |          |              |        |       |      |               |            |
|-----------------|------------|----------|--------------|--------|-------|------|---------------|------------|
| BAE SYSTEMS PLC | 26/08/2021 | 13:35:45 | GB0002634946 | 567.60 | 1,161 | XLON | E07BK4kAX2FQ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:35:45 | GB0002634946 | 567.60 | 693   | XLON | E07BK4kAX2FS  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:44:13 | GB0002634946 | 567.40 | 339   | XLON | E07BK4kAXB0S  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:50:29 | GB0002634946 | 567.40 | 4     | XLON | E07BK4kAXG6g  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:53:03 | GB0002634946 | 567.40 | 334   | XLON | E07BK4kAXHyt  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:57:25 | GB0002634946 | 567.40 | 1,025 | TRQX | E07BK4Sajbnp  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:57:25 | GB0002634946 | 567.40 | 385   | XLON | E07BK4kAXLDZ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:57:25 | GB0002634946 | 567.20 | 1,357 | AQXE | 71883         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 13:57:25 | GB0002634946 | 567.20 | 531   | AQXE | 71884         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:10:26 | GB0002634946 | 567.80 | 1,306 | XLON | E07BK4kAXXFT  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:22:31 | GB0002634946 | 567.80 | 396   | CHIX | 2918460529538 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:22:31 | GB0002634946 | 567.80 | 215   | BATE | 97350603966   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:22:31 | GB0002634946 | 567.80 | 201   | TRQX | E07BK4Saks4V  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:22:31 | GB0002634946 | 567.80 | 1,364 | XLON | E07BK4kAXhnd  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:22:31 | GB0002634946 | 567.80 | 265   | CHIX | 2918460529541 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:26:43 | GB0002634946 | 567.60 | 38    | TRQX | E07BK4Sals0p  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:26:43 | GB0002634946 | 567.60 | 19    | BATE | 97350604675   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:28:55 | GB0002634946 | 567.60 | 77    | TRQX | E07BK4SalcGS  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:31:04 | GB0002634946 | 567.60 | 1,756 | BATE | 97350605986   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:31:04 | GB0002634946 | 567.60 | 1,283 | TRQX | E07BK4SaiNKq  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:31:05 | GB0002634946 | 567.40 | 189   | XLON | E07BK4kAXalb  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:31:05 | GB0002634946 | 567.40 | 1,233 | XLON | E07BK4kAXalsd | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:31:05 | GB0002634946 | 567.40 | 1,734 | XLON | E07BK4kAXalsi | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:31:05 | GB0002634946 | 567.40 | 1,194 | XLON | E07BK4kAXalsp | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:31:05 | GB0002634946 | 567.40 | 228   | XLON | E07BK4kAXalsr | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:31:05 | GB0002634946 | 567.40 | 104   | XLON | E07BK4kAXalts | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:31:05 | GB0002634946 | 567.40 | 71    | BATE | 97350605995   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:31:05 | GB0002634946 | 567.40 | 1,028 | BATE | 97350605996   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:33:03 | GB0002634946 | 567.80 | 1,209 | CHIX | 2918460533238 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:33:08 | GB0002634946 | 567.60 | 14    | AQXE | 81170         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:33:23 | GB0002634946 | 567.60 | 14    | AQXE | 81265         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:33:35 | GB0002634946 | 567.60 | 14    | AQXE | 81361         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 43    | BATE | 97350609138   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 81    | CHIX | 2918460536342 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 166   | TRQX | E07BK4SamsZ   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 1,200 | XLON | E07BK4kAY8gZ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 1,200 | XLON | E07BK4kAY8gh  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 123   | XLON | E07BK4kAY8gj  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 43    | BATE | 97350609140   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 43    | BATE | 97350609141   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 43    | BATE | 97350609142   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 43    | BATE | 97350609143   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 32    | BATE | 97350609144   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 81    | CHIX | 2918460536343 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 43    | BATE | 97350609145   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 43    | BATE | 97350609146   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 43    | BATE | 97350609147   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 43    | BATE | 97350609148   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 23    | BATE | 97350609149   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 25    | BATE | 97350609150   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 48    | TRQX | E07BK4SamsNw  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 118   | TRQX | E07BK4Sams05  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 48    | TRQX | E07BK4Sams07  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 18    | BATE | 97350609151   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 81    | CHIX | 2918460536344 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 500   | BATE | 97350609152   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 1,018 | CHIX | 2918460536345 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 679   | AQXE | 83957         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:39:31 | GB0002634946 | 568.00 | 679   | AQXE | 83958         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:44:24 | GB0002634946 | 568.20 | 1,406 | XLON | E07BK4kAYGIN  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:44:24 | GB0002634946 | 568.20 | 981   | XLON | E07BK4kAYGIR  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:44:24 | GB0002634946 | 568.20 | 1,554 | XLON | E07BK4kAYGIU  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:44:24 | GB0002634946 | 568.20 | 1,406 | XLON | E07BK4kAYGIJ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:44:24 | GB0002634946 | 568.20 | 921   | XLON | E07BK4kAYGIK  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:44:24 | GB0002634946 | 568.20 | 1,406 | XLON | E07BK4kAYGIO  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:44:24 | GB0002634946 | 568.20 | 60    | LIQ  | E07BK4kAYGIQ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:44:38 | GB0002634946 | 568.00 | 1,547 | XLON | E07BK4kAYTHAL | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:44:38 | GB0002634946 | 568.00 | 1,260 | XLON | E07BK4kAYTHAR | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:44:39 | GB0002634946 | 568.00 | 612   | CHIX | 2918460538542 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:44:39 | GB0002634946 | 568.00 | 223   | XLON | E07BK4kAYHCHW | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:44:39 | GB0002634946 | 567.80 | 1,721 | BATE | 97350610928   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:44:39 | GB0002634946 | 568.00 | 199   | CHIX | 2918460538549 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:44:39 | GB0002634946 | 568.00 | 57    | CHIX | 2918460538550 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:48:43 | GB0002634946 | 568.60 | 1,230 | XLON | E07BK4kAYNKd  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:48:43 | GB0002634946 | 568.60 | 1,070 | XLON | E07BK4kAYNKf  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:48:43 | GB0002634946 | 568.60 | 1,230 | XLON | E07BK4kAYNKj  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:48:43 | GB0002634946 | 568.60 | 791   | XLON | E07BK4kAYNKi  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:50:26 | GB0002634946 | 568.40 | 697   | XLON | E07BK4kAYQ6P  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:50:26 | GB0002634946 | 568.40 | 838   | XLON | E07BK4kAYQ8R  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:50:26 | GB0002634946 | 568.40 | 13    | XLON | E07BK4kAYQ8d  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:50:26 | GB0002634946 | 568.40 | 1,522 | XLON | E07BK4kAYQ8f  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:50:26 | GB0002634946 | 568.40 | 245   | XLON | E07BK4kAYQ8h  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:50:38 | GB0002634946 | 568.40 | 440   | AQXE | 88578         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:50:41 | GB0002634946 | 568.40 | 358   | AQXE | 88586         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:50:43 | GB0002634946 | 568.40 | 345   | XLON | E07BK4kAYQHj  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:54:52 | GB0002634946 | 568.20 | 1,281 | XLON | E07BK4kAYWYN  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:54:52 | GB0002634946 | 568.20 | 1,480 | XLON | E07BK4kAYWYP  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:54:52 | GB0002634946 | 568.20 | 1,480 | XLON | E07BK4kAYWYd  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:54:52 | GB0002634946 | 568.20 | 1,114 | XLON | E07BK4kAYWYf  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:57:05 | GB0002634946 | 568.20 | 1,463 | CHIX | 2918460543818 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:57:05 | GB0002634946 | 568.20 | 491   | CHIX | 2918460543819 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:57:16 | GB0002634946 | 568.00 | 147   | TRQX | E07BK4SanN55  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:57:16 | GB0002634946 | 568.00 | 120   | TRQX | E07BK4SanN87  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:59:10 | GB0002634946 | 568.00 | 1,069 | XLON | E07BK4kAYcLI  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:59:10 | GB0002634946 | 568.00 | 5     | XLON | E07BK4kAYcLn  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:59:44 | GB0002634946 | 568.00 | 1,215 | XLON | E07BK4kAYdYtQ | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:59:44 | GB0002634946 | 568.00 | 37    | TRQX | E07BK4SanXcw  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:59:44 | GB0002634946 | 568.00 | 27    | XLON | E07BK4kAYdYtH | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:59:44 | GB0002634946 | 568.00 | 1,267 | AQXE | 91983         | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:59:44 | GB0002634946 | 568.00 | 767   | CHIX | 2918460545002 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 14:59:44 | GB0002634946 | 568.00 | 97    | XLON | E07BK4kAYdU3  | 2001001123 |





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|-----------------|------------|----------|--------------|--------|-------|------|---------------|------------|
| BAE SYSTEMS PLC | 26/08/2021 | 15:39:07 | GB0002634946 | 569.00 | 38    | BATE | 97350629102   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:39:07 | GB0002634946 | 569.00 | 25    | CHIX | 2918460562876 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:39:07 | GB0002634946 | 569.00 | 1     | BATE | 97350629103   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:39:07 | GB0002634946 | 569.00 | 24    | CHIX | 2918460562877 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:39:08 | GB0002634946 | 569.00 | 52    | AQXE | 109189        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:39:26 | GB0002634946 | 569.00 | 528   | XLON | E07BK4iAZmh0  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:39:26 | GB0002634946 | 569.00 | 21    | XLON | E07BK4iAZmhJ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:39:26 | GB0002634946 | 569.00 | 52    | AQXE | 109304        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:42:16 | GB0002634946 | 569.20 | 288   | TRQX | E07BK4Sar6tw  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:42:16 | GB0002634946 | 569.20 | 64    | TRQX | E07BK4Sar6tz  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:42:16 | GB0002634946 | 569.20 | 496   | AQXE | 110461        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:33 | GB0002634946 | 569.20 | 1     | AQXE | 110978        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:42 | GB0002634946 | 569.20 | 1,110 | XLON | E07BK4kAZuhM  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:42 | GB0002634946 | 569.20 | 506   | CHIX | 2918460564840 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:42 | GB0002634946 | 569.20 | 1,235 | BATE | 97350630621   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:42 | GB0002634946 | 569.20 | 6,719 | XLON | E07BK4kAZuhO  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:42 | GB0002634946 | 569.20 | 2,113 | XLON | E07BK4kAZuhS  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:42 | GB0002634946 | 569.20 | 190   | TRQX | E07BK4SarFbF  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:42 | GB0002634946 | 569.20 | 633   | TRQX | E07BK4SarFbI  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:42 | GB0002634946 | 569.20 | 1,772 | CHIX | 2918460564841 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:42 | GB0002634946 | 569.20 | 99    | AQXE | 111061        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:42 | GB0002634946 | 569.00 | 39    | BATE | 97350630626   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:42 | GB0002634946 | 569.20 | 419   | CHIX | 2918460564844 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:42 | GB0002634946 | 569.20 | 506   | CHIX | 2918460564845 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:42 | GB0002634946 | 569.00 | 52    | AQXE | 111069        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:43 | GB0002634946 | 569.00 | 73    | CHIX | 2918460564851 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:43 | GB0002634946 | 569.00 | 39    | BATE | 97350630636   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:43 | GB0002634946 | 569.00 | 39    | BATE | 97350630637   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:43 | GB0002634946 | 569.00 | 39    | BATE | 97350630638   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:43 | GB0002634946 | 569.00 | 420   | XLON | E07BK4kAZuI5  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:43 | GB0002634946 | 569.00 | 39    | BATE | 97350630639   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:43 | GB0002634946 | 569.00 | 42    | TRQX | E07BK4SarFh7  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:43 | GB0002634946 | 569.00 | 601   | XLON | E07BK4kAZuIA  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:43 | GB0002634946 | 569.00 | 86    | TRQX | E07BK4SarFhA  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:45 | GB0002634946 | 569.00 | 52    | AQXE | 111094        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:43:46 | GB0002634946 | 569.00 | 52    | AQXE | 111104        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:44:18 | GB0002634946 | 569.00 | 12    | AQXE | 111400        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:44:35 | GB0002634946 | 569.00 | 158   | XLON | E07BK4kAZwyr  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:44:38 | GB0002634946 | 569.00 | 40    | AQXE | 111618        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:45:03 | GB0002634946 | 569.20 | 2,122 | XLON | E07BK4kAZxqo  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:45:05 | GB0002634946 | 569.20 | 879   | XLON | E07BK4kAZxuj  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:45:06 | GB0002634946 | 569.20 | 799   | XLON | E07BK4kAZxvN  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:47:40 | GB0002634946 | 569.40 | 1,504 | XLON | E07BK4kAa2oz  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:47:40 | GB0002634946 | 569.40 | 1,504 | XLON | E07BK4kAa2pB  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:47:40 | GB0002634946 | 569.40 | 2,253 | XLON | E07BK4kAa2pD  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:47:40 | GB0002634946 | 569.40 | 874   | XLON | E07BK4kAa2pO  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:47:40 | GB0002634946 | 569.40 | 630   | XLON | E07BK4kAa2pR  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:47:40 | GB0002634946 | 569.40 | 632   | XLON | E07BK4kAa2pT  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:48:13 | GB0002634946 | 569.20 | 440   | AQXE | 113188        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:48:21 | GB0002634946 | 569.20 | 1,716 | XLON | E07BK4kAa449  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:48:21 | GB0002634946 | 569.20 | 303   | XLON | E07BK4kAa44a  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:48:25 | GB0002634946 | 569.20 | 522   | AQXE | 113311        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:48:25 | GB0002634946 | 569.20 | 777   | AQXE | 113312        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:49:03 | GB0002634946 | 569.20 | 1,307 | CHIX | 2918460567401 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:49:31 | GB0002634946 | 569.00 | 52    | AQXE | 113802        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:49:52 | GB0002634946 | 569.00 | 44    | AQXE | 113972        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:50:17 | GB0002634946 | 569.00 | 8     | AQXE | 114146        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:50:58 | GB0002634946 | 569.00 | 52    | AQXE | 114452        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 73    | CHIX | 2918460568499 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 73    | CHIX | 2918460568508 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 73    | CHIX | 2918460568509 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 73    | CHIX | 2918460568510 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 73    | CHIX | 2918460568511 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 59    | CHIX | 2918460568512 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 39    | BATE | 97350633304   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 39    | TRQX | E07BK4SaryGt  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 64    | TRQX | E07BK4SaryGv  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 1,200 | XLON | E07BK4kAa9Zq  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 183   | XLON | E07BK4kAa9Zg  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 19    | TRQX | E07BK4SaryH4  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 992   | XLON | E07BK4kAa9Zk  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 39    | BATE | 97350633312   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 25    | XLON | E07BK4kAa9Zn  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 1,687 | XLON | E07BK4kAa9Zp  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 1,788 | TRQX | E07BK4SaryH8  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 167   | TRQX | E07BK4SaryHA  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 39    | BATE | 97350633313   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 73    | CHIX | 2918460568513 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:02 | GB0002634946 | 569.00 | 1,017 | XLON | E07BK4kAa9aR  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:14 | GB0002634946 | 568.80 | 2,524 | XLON | E07BK4kAaABs  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:14 | GB0002634946 | 568.80 | 445   | TRQX | E07BK4SarxzB  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:14 | GB0002634946 | 568.80 | 499   | XLON | E07BK4kAaABu  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:14 | GB0002634946 | 568.80 | 880   | CHIX | 2918460568648 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:14 | GB0002634946 | 568.80 | 476   | BATE | 97350633410   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:14 | GB0002634946 | 568.80 | 1,185 | BATE | 97350633411   | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:14 | GB0002634946 | 568.80 | 588   | CHIX | 2918460568650 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:46 | GB0002634946 | 568.60 | 935   | XLON | E07BK4kAaBF7  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:46 | GB0002634946 | 568.60 | 366   | XLON | E07BK4kAaBF9  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:46 | GB0002634946 | 568.60 | 935   | XLON | E07BK4kAaBFF  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:46 | GB0002634946 | 568.60 | 1,056 | XLON | E07BK4kAaBFO  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:46 | GB0002634946 | 568.60 | 202   | XLON | E07BK4kAaBFV  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:46 | GB0002634946 | 568.60 | 434   | XLON | E07BK4kAaBFY  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:51:46 | GB0002634946 | 568.60 | 43    | XLON | E07BK4kAaBFZ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:53:53 | GB0002634946 | 568.40 | 157   | AQXE | 115715        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:53:59 | GB0002634946 | 568.40 | 22    | XLON | E07BK4kAaFAW  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:54:02 | GB0002634946 | 568.40 | 115   | AQXE | 115809        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:54:16 | GB0002634946 | 568.40 | 1,375 | XLON | E07BK4kAaFob  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:54:16 | GB0002634946 | 568.40 | 206   | TRQX | E07BK4SasH6Z  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:54:16 | GB0002634946 | 568.40 | 1,038 | AQXE | 115935        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:54:16 | GB0002634946 | 568.40 | 462   | AQXE | 115936        | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 15:54:16 | GB0002634946 | 568.40 | 164   | CHIX | 2918460569941 | 2001001123 |



|                 |            |          |              |        |       |      |              |            |
|-----------------|------------|----------|--------------|--------|-------|------|--------------|------------|
| BAE SYSTEMS PLC | 26/08/2021 | 16:00:01 | GB0002634946 | 568.20 | 1,326 | XLON | E07BK4KaPIS  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:00:01 | GB0002634946 | 568.20 | 783   | AQXE | 118508       | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:00:51 | GB0002634946 | 568.20 | 162   | XLON | E07BK4KaARam | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:06:08 | GB0002634946 | 567.80 | 938   | XLON | E07BK4KaZny  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:06:10 | GB0002634946 | 567.80 | 325   | XLON | E07BK4KaZpQ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:15:16 | GB0002634946 | 567.80 | 1,263 | XLON | E07BK4KaamM  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:16:03 | GB0002634946 | 568.00 | 266   | XLON | E07BK4KaaoQ  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:16:03 | GB0002634946 | 568.00 | 716   | XLON | E07BK4KaaoV  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:18:57 | GB0002634946 | 568.00 | 997   | BATE | 97350643679  | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:24:16 | GB0002634946 | 568.20 | 440   | AQXE | 131864       | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:24:26 | GB0002634946 | 568.20 | 1,313 | XLON | E07BK4KaazOk | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:24:33 | GB0002634946 | 568.20 | 440   | AQXE | 132042       | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:24:34 | GB0002634946 | 568.20 | 4     | XLON | E07BK4Kaazga | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:24:39 | GB0002634946 | 568.20 | 482   | XLON | E07BK4Kaazmk | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:24:39 | GB0002634946 | 568.20 | 76    | AQXE | 132094       | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:24:46 | GB0002634946 | 568.20 | 827   | XLON | E07BK4Kaazxs | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:24:46 | GB0002634946 | 568.20 | 2     | XLON | E07BK4Kaazy4 | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:25:00 | GB0002634946 | 568.20 | 106   | AQXE | 132985       | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:25:18 | GB0002634946 | 568.20 | 1,069 | XLON | E07BK4KaAbnz | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:25:22 | GB0002634946 | 568.20 | 242   | XLON | E07BK4KaAbxx | 2001001123 |
| BAE SYSTEMS PLC | 26/08/2021 | 16:25:55 | GB0002634946 | 568.20 | 1,086 | TRQX | E07BK4Sav9Ky | 2001001123 |

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