PATRIOT TECHNOLOGY INDEX

05. INDEX PERFORMANCE

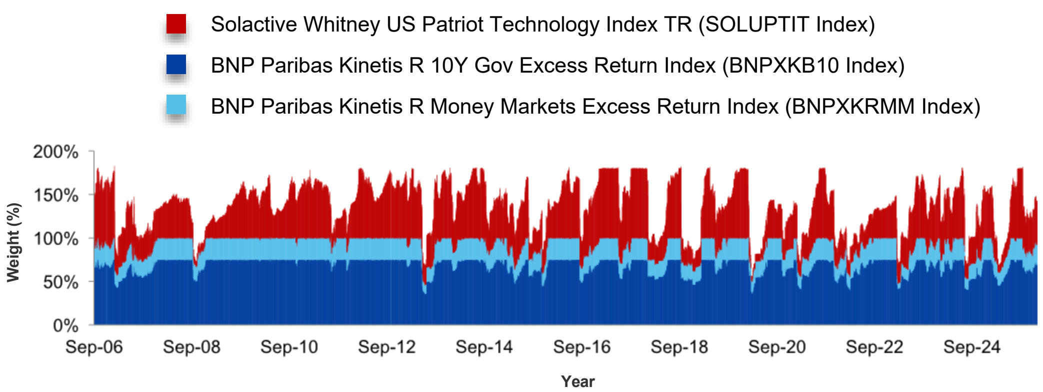
INDEX INFORMATION

Bloomberg Ticker	PATRIOT Index
Calculation Agent	BNP Paribas Financial Markets
Index Sponsor	BNP Paribas
Index Start Date	September 29th, 2006

Index Launch Date	June 18th, 2024
Index Type	Excess Return[1]
Weighting	Daily Rebalancing

HISTORICAL & HYPOTHETICAL INDEX PERFORMANCE & EXPOSURE[2]

As of January 30th, 2026



	YTD	1Y	2Y	3Y	5Y	10Y	Since Start Date
Return p.a.	0.33%	-1.47%	0.68%	0.82%	1.38%	5.30%	5.95%
Volatility p.a.	5.72%	6.99%	7.08%	7.08%	7.00%	7.01%	7.03%
Sharpe Ratio	0.06	-	0.10	0.12	0.20	0.76	0.85

Source: Bloomberg, BNP Paribas from September 29th 2006. Past performance is not an indicator of future performance.

[1]the Patriot Technology Index is an "Excess Return Index" meaning its returns are derived from changes in the level of its components (known as "price return") and profit or loss gained from rolling from one futures contract to another (known as "roll return"). Unlike Total Return Indices, it does not derive returns based on interest earned on cash or other collateral deposited in connection with the purchase of futures contracts (known as "collateral return").

[2]The Patriot Technology Index is based on hypothetical Past Performance Data ("PPD") prior to the Launch Date of June 18th 2024, actual/historical performance begins after Launch Date. Because the Patriot Technology Index did not exist prior to the Launch Date, all retrospective levels provided in the graphs and tables above are simulated and must be considered illustrative only. The presentation of hypothetical data reflects the deduction of fees and charges. These simulations are the result of estimates made by BNP Paribas at a given moment on the basis of the parameters selected by BNP Paribas, certain assumptions that may or may not hold in future periods, of market conditions at this given moment and of historical data, which should not be used as guidance, in any way, of the future results of the Patriot Technology Index.