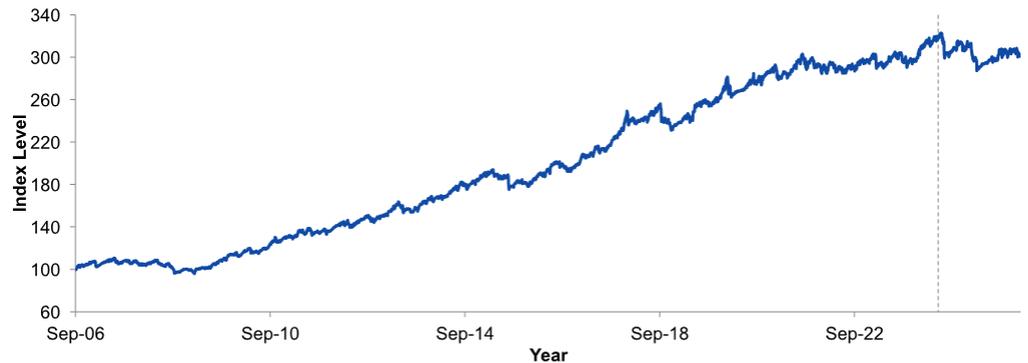


INDEX INFORMATION

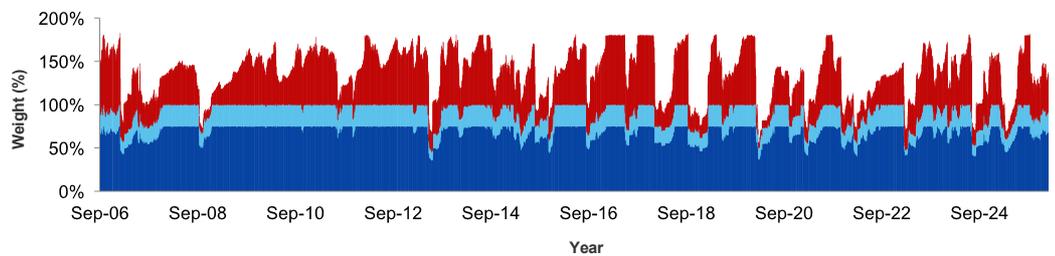
| | | | |
|--------------------------|-----------------------------------|--------------------------|------------------------------|
| Bloomberg Ticker | PATRIOT Index | Index Launch Date | June 18 th , 2024 |
| Calculation Agent | BNP Paribas Financial Markets | Index Type | Excess Return ¹ |
| Index Sponsor | BNP Paribas | Weighting | Daily Rebalancing |
| Index Start Date | September 29 th , 2006 | | |

HISTORICAL & HYPOTHETICAL INDEX PERFORMANCE & EXPOSURE²

As of February 27th, 2026



- Solactive Whitney US Patriot Technology Index TR (SOLUPTIT Index)
- BNP Paribas Kinetis R 10Y Gov Excess Return Index (BNPXKB10 Index)
- BNP Paribas Kinetis R Money Markets Excess Return Index (BNPXKRMM Index)



| | YTD | 1Y | 2Y | 3Y | 5Y | 10Y | Since Start Date |
|------------------------|--------|--------|--------|-------|-------|-------|------------------|
| Return p.a. | -0.79% | -0.09% | -1.43% | 0.45% | 1.48% | 5.07% | 5.87% |
| Volatility p.a. | 6.55% | 6.93% | 7.10% | 7.13% | 6.95% | 7.03% | 7.03% |
| Sharpe Ratio | - | - | - | 0.06 | 0.21 | 0.72 | 0.83 |

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

¹The 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").

²The 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.