Disclaimer

Notice of Valuation of Residual Value

A. General information

Issuer	BNP Paribas Issuance B.V.
Guarantor (where applicable)	BNP Paribas
Underlying type	Local stock/ETF
Date of mandatory call event	5 February 2026
Date of residual value payment	No later than 10 February 2026
Status	New announcement

B. CBBC information

Stock code	Type	MCE time	Underlying	Entitlement(share/unit)	No. of CBBCs per entitlement	Board lot	Strike price HKD	Maximum/Minimum trade price HKD	Residual value per CBBC HKD	Residual value per board lot HKD
63250	Bull	09:20:41	Tencent Holdings Ltd.	1	500	5,000	551.2	541	0	0
65612	Bull	09:20:41	NetEase, Inc.	1	500	5,000	188	188.6	0.0012	6
60749	Bull	09:30:00	Hua Hong Semiconductor Limited	1	100	10,000	97	95.65	0	0
61518	Bear	09:33:44	Pop Mart International Group Limited	1	500	10,000	253	251.2	0.0036	36
63256	Bull	09:37:46	Tencent Holdings Ltd.	1	500	5,000	544.2	541	0	0
55949	Bull	09:41:36	Alibaba Group Holding Ltd.	1	500	5,000	153.5	154	0.001	5

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62402	Bull	09:49:15	Semiconductor Manufacturing International Corporation	1	100	5,000	65.2	65.5	0.003	15
54029	Bull	10:52:26	Ping An Insurance (Group) Co. of China Ltd.	1	100	5,000	69.2	69.4	0.002	10

C. Calculation formula

The residual value per board lot is determined by the Issuer by reference to the following formula:

In the case of a series of stock/ETF Bull CBBCs:

$$\frac{\text{Entitlement x (Minimum Trade Price - Strike Price) x one Board Lot}}{\text{Number of CBBC(s) per Entitlement}}$$

In the case of a series of stock/ETF Bear CBBCs:

$$\frac{\text{Entitlement x (Strike Price - Maximum Trade Price) x one Board Lot}}{\text{Number of CBBC(s) per Entitlement}}$$

D. Additional information

Nil

Date: 5 February 2026