

Disclaimer

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Notice of Valuation of Residual Value**A. General information**

Issuer	BNP Paribas Issuance B.V.
Guarantor (where applicable)	BNP Paribas
Underlying type	Local index
Date of mandatory call event	6 February 2026
Date of residual value payment	No later than 11 February 2026
Status	New announcement

B. CBBC information

Stock code	Type	MCE time	Underlying	Divisor	Index currency amount HKD	Board lot	Strike Level	Maximum/Minimum index level	Residual value per CBBC HKD	Residual value per board lot HKD
56674	Bull	09:20:58	Hang Seng Index	10,000	1	10,000	26,400	26,295.03	0	0
56773	Bull	09:20:58	Hang Seng Index	10,000	1	10,000	26,350	26,295.03	0	0
56771	Bull	09:20:58	Hang Seng Index	10,000	1	10,000	26,550	26,295.03	0	0
56780	Bull	09:20:58	Hang Seng Index	10,000	1	10,000	26,600	26,295.03	0	0
56781	Bull	09:20:58	Hang Seng Index	10,000	1	10,000	26,730	26,295.03	0	0
60199	Bull	09:20:58	Hang Seng Index	10,000	1	10,000	26,300	26,295.03	0	0
54695	Bull	09:32:22	Hang Seng Index	10,000	1	10,000	26,250	26,295.03	0.00451	45.1
56530	Bull	09:32:58	Hang Seng Index	10,000	1	10,000	26,200	26,295.03	0.00951	95.1

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 index Bull CBBCs:

$$\frac{(\text{Minimum Index Level} - \text{Strike Level}) \times \text{one Board Lot} \times \text{Index Currency Amount}}{\text{Divisor}}$$

In the case of a series of index Bear CBBCs:

$$\frac{(\text{Strike Level} - \text{Maximum Index Level}) \times \text{one Board Lot} \times \text{Index Currency Amount}}{\text{Divisor}}$$

D. Additional information

Nil

Date: 6 February 2026