

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	28 August 2026
Date of residual value payment	No later than 2 September 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
62197	Bull	09:20:34	Hang Seng Index	10,000	1	10,000	25,330	25,410.46	0.00805	80.5
62691	Bull	09:20:34	Hang Seng Index	10,000	1	10,000	25,400	25,410.46	0.00105	10.5
63277	Bull	09:20:34	Hang Seng Index	10,000	1	10,000	25,350	25,410.46	0.00605	60.5
63293	Bear	09:31:44	Hang Seng Index	10,000	1	10,000	25,560	25,699.09	0	0
63294	Bear	10:25:00	Hang Seng Index	10,000	1	10,000	25,720	25,699.09	0.0021	21

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: 28 August 2026