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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	4 November 2026
Date of residual value payment	No later than 10 November 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
57346	Bear	13:00:02	Hang Seng Index	10,000	1	10,000	23,650	24,749.08	0	0
60262	Bear	13:00:02	Hang Seng Index	10,000	1	10,000	23,680	24,749.08	0	0
56860	Bear	13:00:16	Hang Seng Index	10,000	1	10,000	23,700	24,749.08	0	0
58404	Bear	13:00:42	Hang Seng Index	10,000	1	10,000	23,730	24,749.08	0	0
54776	Bear	13:21:06	Hang Seng Index	10,000	1	10,000	23,760	24,749.08	0	0
57348	Bear	13:29:00	Hang Seng Index	10,000	1	10,000	23,780	24,749.08	0	0
55892	Bear	13:30:34	Hang Seng Index	10,000	1	10,000	23,800	24,749.08	0	0
59835	Bear	13:32:22	Hang Seng Index	10,000	1	10,000	23,830	24,749.08	0	0

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
56862	Bear	13:37:04	Hang Seng Index	10,000	1	10,000	23,850	24,749.08	0	0
58436	Bear	13:52:44	Hang Seng Index	10,000	1	10,000	23,880	24,749.08	0	0
54778	Bear	14:00:36	Hang Seng Index	10,000	1	10,000	23,900	24,749.08	0	0
60278	Bear	14:08:04	Hang Seng Index	10,000	1	10,000	23,930	24,749.08	0	0
57351	Bear	14:40:06	Hang Seng Index	10,000	1	10,000	23,950	24,749.08	0	0
53247	Bear	15:25:52	Hang Seng Index	10,000	1	10,000	23,970	24,749.08	0	0
55896	Bear	16:08:34	Hang Seng Index	10,000	1	10,000	24,000	24,749.08	0	0

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: 5 November 2026