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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	5 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
53230	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,100	24,871.92	0	0
53235	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,250	24,871.92	0	0
53236	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,400	24,871.92	0	0
54779	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,050	24,871.92	0	0
54792	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,200	24,871.92	0	0
54798	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,350	24,871.92	0	0
55899	Bear	09:20:38	Hang Seng Index	20,000	1	10,000	24,100	24,871.92	0	0
58462	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,030	24,871.92	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
60281	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,130	24,871.92	0	0
56886	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,150	24,871.92	0	0
59852	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,080	24,871.92	0	0
61523	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	23,550	24,871.92	0	0
61538	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	23,450	24,871.92	0	0
61543	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	23,860	24,871.92	0	0
69119	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,330	24,871.92	0	0
69652	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,180	24,871.92	0	0
69660	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,300	24,871.92	0	0
69661	Bear	09:31:14	Hang Seng Index	10,000	1	10,000	24,430	24,871.92	0	0
68625	Bear	09:31:32	Hang Seng Index	10,000	1	10,000	24,450	24,871.92	0	0
69120	Bear	09:32:14	Hang Seng Index	10,000	1	10,000	24,480	24,871.92	0	0
68058	Bear	09:32:30	Hang Seng Index	10,000	1	10,000	24,500	24,871.92	0	0
54817	Bear	09:37:20	Hang Seng Index	10,000	1	10,000	24,530	24,871.92	0	0
53239	Bear	09:39:12	Hang Seng Index	10,000	1	10,000	24,550	24,871.92	0	0
68335	Bear	09:39:12	Hang Seng Index	10,000	1	10,000	24,550	24,871.92	0	0
53240	Bear	09:42:10	Hang Seng Index	20,000	1	10,000	24,600	24,871.92	0	0
68639	Bear	09:42:10	Hang Seng Index	10,000	1	10,000	24,600	24,871.92	0	0
64738	Bear	09:47:44	Hang Seng Index	10,000	1	10,000	24,630	24,871.92	0	0
63792	Bear	09:48:24	Hang Seng Index	10,000	1	10,000	24,650	24,871.92	0	0
65231	Bear	09:49:18	Hang Seng Index	10,000	1	10,000	24,680	24,871.92	0	0
64321	Bear	09:52:06	Hang Seng Index	10,000	1	10,000	24,700	24,871.92	0	0
65914	Bear	10:21:22	Hang Seng Index	10,000	1	10,000	24,730	24,871.92	0	0
62954	Bear	10:22:38	Hang Seng Index	10,000	1	10,000	24,750	24,871.92	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
64744	Bear	10:36:04	Hang Seng Index	10,000	1	10,000	24,780	24,871.92	0	0
63793	Bear	10:38:42	Hang Seng Index	10,000	1	10,000	24,800	24,871.92	0	0
61460	Bear	11:05:16	Hang Seng Index	10,000	1	10,000	24,810	24,871.92	0	0
66303	Bear	11:06:38	Hang Seng Index	10,000	1	10,000	24,830	24,871.92	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