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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 stock/ETF |
| 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 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|
| 55822 | Bear | 09:20:12 | Hong Kong Exchanges and Clearing Ltd. | 1 | 500 | 5,000 | 388 | 397.2 | 0 | 0 |
| 62716 | Bear | 09:20:12 | Xiaomi Corporation | 1 | 100 | 20,000 | 29.9 | 31.4 | 0 | 0 |
| 55797 | Bear | 09:20:12 | Tencent Holdings Ltd. | 1 | 500 | 5,000 | 411 | 431.2 | 0 | 0 |
| 60315 | Bull | 09:30:05 | Lenovo Group Limited | 1 | 100 | 20,000 | 18.4 | 18.44 | 0.0004 | 8 |
| 58484 | Bull | 09:30:06 | CNOOC Ltd. | 1 | 50 | 5,000 | 22.75 | 22.56 | 0 | 0 |
| 56827 | Bull | 09:30:07 | Lenovo Group Limited | 1 | 100 | 20,000 | 18.2 | 18.44 | 0.0024 | 48 |
| 56822 | Bear | 09:36:03 | Alibaba Group Holding Ltd. | 1 | 200 | 2,000 | 107.5 | 109.4 | 0 | 0 |

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|
| 60925 | Bear | 10:03:48 | Semiconductor Manufacturing International Corporation | 1 | 100 | 5,000 | 48.6 | 48.88 | 0 | 0 |
| 53086 | Bear | 10:38:36 | Tencent Holdings Ltd. | 1 | 500 | 5,000 | 431 | 431.2 | 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 stock/ETF Bull CBBCs:

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

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

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

## D. Additional information

Nil

Date: 5 November 2026