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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	11 November 2024
Date of residual value payment	No later than 14 November 2024
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
58373	Bull	09:21:08	Hang Seng Index	10,000	1	10,000	20,200	20,151.38	0	0
58374	Bull	09:21:08	Hang Seng Index	10,000	1	10,000	20,210	20,151.38	0	0
58710	Bull	09:21:08	Hang Seng Index	10,000	1	10,000	20,210	20,151.38	0	0
58708	Bull	09:21:08	Hang Seng Index	10,000	1	10,000	20,250	20,151.38	0	0
59375	Bull	09:21:08	Hang Seng Index	10,000	1	10,000	20,600	20,151.38	0	0
59385	Bull	09:21:08	Hang Seng Index	10,000	1	10,000	20,550	20,151.38	0	0
59626	Bull	09:21:08	Hang Seng Index	10,000	1	10,000	20,400	20,151.38	0	0
59617	Bull	09:21:08	Hang Seng Index	10,000	1	10,000	20,300	20,151.38	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
59627	Bull	09:21:08	Hang Seng Index	10,000	1	10,000	20,430	20,151.38	0	0
57010	Bull	09:30:02	Hang Seng Index	10,000	1	10,000	20,150	20,151.38	0.00014	1.4
56881	Bull	09:30:02	Hang Seng Index	10,000	1	10,000	20,150	20,151.38	0.00014	1.4
57644	Bull	09:30:02	Hang Seng Index	10,000	1	10,000	20,150	20,151.38	0.00014	1.4
57001	Bull	09:49:38	Hang Seng Index	10,000	1	10,000	20,120	20,151.38	0.00314	31.4
56646	Bull	10:21:14	Hang Seng Index	10,000	1	10,000	20,100	20,151.38	0.00514	51.4
56993	Bull	10:21:14	Hang Seng Index	10,000	1	10,000	20,100	20,151.38	0.00514	51.4

### 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: 11 November 2024