

MiFID II product governance / Retail investors, professional investors and eligible counterparties target market – Solely for the purposes of the manufacturer's product approval process, the target market assessment in respect of the Securities, taking into account the five (5) categories referred to in item 19 of the Guidelines published by the European Securities and Markets Authority (**ESMA**) on 3 August 2023, has led to the conclusion that the target market for the Securities is eligible counterparties, professional clients and retail clients, each as defined in Directive 2014/65/EU (as amended, **MiFID II**). Any person subsequently offering, selling or recommending the Securities (a **Distributor**) should take into consideration the manufacturer's target market assessment; however, a Distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer's target market assessment) and determining appropriate distribution channels.

UK MiFIR product governance / Retail investors, professional investors and eligible counterparties target market – Solely for the purposes of the manufacturer's product approval process, the target market assessment in respect of the Securities has led to the conclusion that the target market for the Securities is only eligible counterparties, as defined in the FCA Handbook Conduct of Business Sourcebook (**COBS**), and professional clients, as defined in Regulation (EU) No 600/2014, as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 (**EUWA**) (**UK MiFIR**), and retail clients, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of domestic law by virtue of EUWA. Any person subsequently offering, selling or recommending the Securities (a **Distributor**) should take into consideration the manufacturer's target market assessment; however, a Distributor subject to the FCA Handbook Product Intervention and Product Governance Sourcebook (the **UK MiFIR Product Governance Rules**) is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer's target market assessment) and determining appropriate distribution channels.

PRIIPs Regulation – PROHIBITION OF SALES TO EEA RETAIL INVESTORS WITHOUT KID – The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the European Economic Area (**EEA**) without an updated key information document required by Regulation (EU) No 1286/2014 (as amended, the **PRIIPs Regulation**) for offering or selling the Securities or otherwise making them available to retail investors in the EEA. For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of MiFID II; (ii) a customer within the meaning of Directive (EU) 2016/97, as amended, where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129, as amended (the **Prospectus Regulation**).

UK PRIIPs Regulation – PROHIBITION OF SALES TO UK RETAIL INVESTORS WITHOUT KID – The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom (**UK**) without an updated key information document required by Regulation (EU) No 1286/2014 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 (**EUWA**) (as amended, the **UK PRIIPs Regulation**) for offering or selling the Securities or otherwise making them available to retail investors in the UK. For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of domestic law by virtue of the EUWA; (ii) a customer within the meaning of the provisions of the FSMA and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the EUWA (the **UK Prospectus Regulation**).

Prohibition of Offer to Private Clients in Switzerland without KID - The Securities are not intended to be offered or recommended to private clients within the meaning of the Swiss Federal Financial Services Act (the **FinSA**) in Switzerland without an updated key information document according to the FinSA or any equivalent document under the FinSA in relation to the Securities. For these purposes, a private client means a person who is

not one (or more) of the following: (i) a professional client as defined in Article 4(3) FinSA (not having opted-in on the basis of Article 5 (5) FinSA) or Article 5 (1) FinSA; or (ii) an institutional client as defined in Article 4(4) FinSA; or (iii) a private client with an asset management agreement according to Article 58(2) FinSA.

The Securities do not constitute a participation in a collective investment scheme in the meaning of the Swiss Federal Act on Collective Investment Schemes (**CISA**). They are neither subject to authorisation nor supervision by the Swiss Financial Market Supervisory Authority FINMA (**FINMA**), and investors in Securities will not benefit from protection under the CISA or supervision by any Swiss regulatory authority and are exposed to the risk of the Issuer and Guarantor (if applicable).

FINAL TERMS DATED 11 FEBRUARY 2026

Issue of 200 Fixed Rate Credit Linked Certificates on a Linear Basket, as of the Trade Date, on the Reference Entities set out in the iTraxx Europe Crossover Series 44 due December 2030

under the Structured Debt Instruments Issuance Programme

By

CRÉDIT AGRICOLE CIB FS

Legal entity identifier (LEI): 969500HUHIE5GG515X42

guaranteed by CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK

PART A – CONTRACTUAL TERMS

This document does not constitute final terms of the Securities described herein for the purposes of Regulation (EU) 2017/1129, as amended (the **Prospectus Regulation**) and must be read in conjunction with the Base Prospectus dated 7 May 2025 as supplemented by the supplements to the Base Prospectus dated 31 December 2025 and 19 January 2026 (the “**Supplements**”) (provided that to the extent any such Supplement (i) is published and approved after the date of these Final Terms and (ii) provides for any change to the Conditions such changes shall have no effect with respect to the Conditions of the Securities to which these Final Terms relate) which together constitute a base prospectus for the purposes of the Prospectus Regulation (the **Base Prospectus**). The issue of Exempt Securities does not require the publication of a base prospectus pursuant to the Prospectus Regulation since the issue of Exempt Securities is exempted under the Prospectus Regulation. The Base Prospectus and any Supplements are available for viewing on the Luxembourg Stock Exchange’s website (www.luxse.com) and during normal business hours at the registered office of Crédit Agricole CIB and on its website (<https://www.documentation.ca-cib.com/IssuanceProgram>).

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|----------|---|---------------------|
| 1 | (a) Series Number: | 19160 |
| | (b) Type of Securities: | Certificates |
| | (c) Tranche Number: | 1 |
| | (d) Date on which the Securities become fungible: | Not Applicable |
| 2 | (a) Specified Currency: | Euro (EUR) |
| | (b) Alternative Currency Conditions : | Not Applicable |

3	Aggregate Nominal Amount:	
	(a) Series:	200 Certificates
	(b) Tranche:	200 Certificates
4	Issue Price:	EUR 10,000 per Certificate
5	(a) Specified Denominations:	EUR 10,000
		Calculation of Interest and Redemption based on the Specified Denomination: Not Applicable
	(b) Minimum Trading Size:	Not Applicable
	(c) Calculation Amount:	EUR 10,000
6	(a) Issue Date:	11 February 2026
	(b) Trade Date(s):	12 January 2026
	(c) Interest Commencement Date:	Issue Date
7	Redemption Date:	30 December 2030, subject to the provisions of Annex 2 (<i>Credit Linked Conditions</i>) and paragraph 18 “Credit Linked Securities” of these Final Terms and to any early redemption date
	Expiry Date (<i>Data di Scadenza</i>):	Two (2) Exchange Business Days preceding the Redemption Date or any further date not later than the Redemption Date as required by EuroTLX S.p.A., in accordance with EuroTLX S.p.A. regulations applicable from time to time
8	Type of Notes:	
	(a) Interest:	Fixed Rate Security (Further particulars specified below in “PROVISIONS RELATING TO INTEREST (IF ANY) PAYABLE”)
	(b) Redemption:	For the purpose of determining the Final Redemption Amount: Standard Redemption (See paragraph 16(b) of these Final Terms) Credit Linked Security (Further particulars specified below in “PROVISIONS RELATING TO REDEMPTION”)
	(c) U.S. Securities:	Not Applicable
	(d) Partly Paid Securities Provisions:	Not Applicable
9	Date Board approval for issuance of Securities obtained:	Authorisation given by the Board of Directors of Crédit Agricole CIB Financial Solutions dated 6 June 2025.

PROVISIONS RELATING TO INTEREST (IF ANY) PAYABLE

10	Fixed Rate Security:	Applicable subject to Annex 2 (Credit Linked Conditions) and paragraph 18 “Credit Linked Securities” of these Final Terms
	(a) Applicable to:	All Interest Accrual Periods
	(b) Rate(s) of Interest:	6.05 per cent. <i>per annum</i> payable quarterly in arrear

- (c) Interest Payment Dates: Quaterly on 30 March, 30 June, 30 September and 30 December in each year from and including 30 March 2026 up to and including the Redemption Date
There will be a short first Interest Accrual Period from and including the Interest Commencement Date up to but excluding 30 March 2026
- (d) Interest Period Dates: Not Applicable
- (e) Fixed Coupon Amount(s): Not Applicable
- (f) Broken Amount(s): Not Applicable
- (g) Day Count Fraction: 30/360
- (h) Interest Accrual Periods: Interest Accrual Periods will be unadjusted
- 11 Floating Rate Security:** Not Applicable
- 12 Linked Interest Security:** Not Applicable
- 13 Zero Coupon Security:** Not Applicable

PAYOFF FEATURES (IF ANY) RELATING TO INTEREST

- 14 Payoff Features:** Not Applicable

PROVISIONS RELATING TO REDEMPTION

- 15 Redemption Determination Date(s):** For the purposes of determining the Final Redemption Amount, and subject to Annex 2 (Credit Linked Conditions) and paragraph “Credit Linked Securities” of these Final Terms, the Redemption Date

16 Redemption Method:

- (a) Early Redemption Amount for the purposes of General Condition 6.2 (*Early Redemption Trigger Events*) determined in accordance with: Not Applicable
- (b) Final Redemption Amount for the purposes of General Condition 6.1 (*Redemption by Instalments and Final Redemption*) determined in accordance with: **Standard Redemption** in accordance with Annex 9, Paragraph 2, subject to Annex 2 (Credit Linked Conditions) and paragraph 18 “Credit Linked Securities” of these Final Terms.

The Final Redemption Amount will be equal to:

Reference Price x Nominal Amount – Redemption Unwind Costs

as determined by the Calculation Agent on the Redemption Determination Date.

- (i) Redemption Payoff: Not Applicable
- (ii) Redemption Unwind Costs: Not Applicable
- (iii) Payoff Feature Unwind Costs: Not Applicable
- (iv) Reference Price: 100.00 per cent

(c)	Fair Market Value Redemption Amount:	Applicable
(i)	Hedge Amount:	Applicable
(ii)	Fair Market Value Redemption Amount Percentage:	Not Applicable
(d)	Instalment Redemption Amount determined in accordance with:	Not Applicable
(e)	Physical Settlement:	Not Applicable
(f)	Clean-up Call Option (General Condition 6.7 (<i>Clean-up Call Option</i>)):	Not Applicable
17	Instalment Securities:	Not Applicable
18	Credit Linked Securities:	Applicable in accordance with Annex 2 (Credit Linked Conditions)
(a)	Type of Credit Linked Securities:	<p>Linear Basket CLS relating to a basket of Reference Entities as set out in the table in Annex A (the “Table”) and which is based on the Reference Entities set out in the iTraxx Europe Crossover Series 44® index as of the Trade Date (the “Index”) provided that: (i) the Securities will always reference the basket of Reference Entities set out in the Table (and any Successors) and not the relevant Index itself; and (ii) the basket of Reference Entities set out in the Table (and any Successors) will not roll on to the on-the-run Index.</p> <p>If there is any inconsistency between the Reference Entities and/or Reference Obligations set out in the Table and those set out in the Index, the Reference Entities and/or Reference Obligations set out in the Table shall prevail.</p> <p>Fixed Recovery CLS Fixed Recovery Percentage: 0.00 (zero) per cent. Zero Recovery CLS</p>
(b)	Transaction Type	Standard European Corporate
(c)	Reference Entity:	Each Reference Entity as set out in the Table and any Successors
(d)	Specified Currency(ies):	Standard Specified Currencies
(e)	Maximum Maturity:	Applicable 30 years

(f) Reference Obligation(s):	The corresponding obligation(s) applicable to such Reference Entity as set out in the Table.
(g) Standard Reference Obligation(s):	Applicable – the obligation specified as the “Reference Obligation(s)” at paragraph 21(e) above (or any Substitute Reference Obligation therefor) shall be the Reference Obligation unless and until the date ISDA publishes a Standard Reference Obligation on the SRO List, in which case, such Standard Reference Obligation shall, subject to the definition of “Reference Obligation” in Credit Linked Condition 10, be the Reference Obligation from that date.
– Seniority Level:	Senior Level
(h) Non-Reference Entity Original Non-Standard Reference Obligation(s):	Not Applicable
(i) Scheduled Redemption Date:	30 December 2030
(j) Calculation Agent responsible for making calculations and determinations pursuant to Annex 2 (<i>Credit Linked Conditions</i>):	Crédit Agricole Corporate and Investment Bank
(k) CLS Business Day:	London and T2
(l) Relevant Time:	Greenwich Mean Time
(m) All Guarantees:	Applicable
(n) Credit Event:	Bankruptcy Failure to Pay Restructuring
– Payment Requirement (Failure to Pay):	As per Credit Linked Condition 10
– Credit Deterioration Requirement (Failure to Pay):	Applicable
– Fallback Discounting (Credit Linked Condition 10):	Applicable
– Default Requirement (Obligation Acceleration, Obligation Default, Repudiation/Moratorium, Restructuring):	As per Credit Linked Condition 10
– Restructuring (<i>Additional provisions (if any) where Restructuring is specified as applicable in paragraph 21(m) above</i>):	Mod Mod R Applicable
(o) Financial Reference Entity Terms	Not Applicable
(p) Obligation Category:	Borrowed Money

(q) Obligation Characteristic(s):	None
(r) Settlement Method:	Cash Settlement
– Fallback Settlement Method:	Not Applicable
– Terms relating to Cash Settlement:	Applicable
• Cash Settlement Amount:	‘R’ means Final Price
– Partial Cash Settlement:	Not Applicable
– Physical Settlement Procedure (Credit Linked Condition 4.7(a)):	Not Applicable
– Physical Settlement Period:	Not Applicable
– Notice Cut-Off Date:	Not Applicable
– Escrow:	Not Applicable
– Escrow Agent:	Not Applicable
(s) Deliverable Obligation Category:	Not Applicable - The Securities are Fixed Recovery CLS
(t) Deliverable Obligation Characteristic(s):	Not Applicable – The Securities are Fixed Recovery CLS.
(u) Subordinated European Insurance Terms	Not Applicable
(v) Capped Reference Entity(ies):	Not Applicable
(w) LPN Reference Entity:	Not Applicable
(x) Floating Rate Payer Calculation Amount:	Subject to Credit Linked Condition 6.3, the Floating Rate Payer Calculation Amount for each Reference Entity is equal to the Aggregate Nominal Amount of the Securities multiplied by the weighting corresponding to such Reference Entity as shown in the Table under the column headed “Weighting”
(y) Excluded Obligation:	Not Applicable
(z) Obligation:	As per Credit Linked Condition 10
(aa) Excluded Deliverable Obligation:	Not Applicable
(bb) Domestic Currency:	As per Credit Linked Condition 10
(cc) Domestic Law:	As per Credit Linked Condition 10
(dd) Cessation of Interest Accrual (Credit Linked Condition 3.1):	CIA Type 1
(ee) Settlement at Maturity:	Not Applicable
(ff) Notice Delivery Period:	As per Credit Linked Condition 10
(gg) Notice of Publicly Available Information:	Applicable
(hh) Public Source:	As per Credit Linked Condition 10

(ii) Settlement Currency:	EUR
(jj) Hedge Amount:	Not Applicable
(kk) Quotations:	Not Applicable – Zero Recovery CLS
(ll) Deliverable/Valuation Obligation Accrued Interest:	Not Specified – Calculation Agent to determine
(mm) Credit Event Backstop Date:	Trade Date
(nn) Event Determination Date:	Including prior to the Trade Date: Not Applicable
(oo) Extension Date:	Scheduled Redemption Date (or such later date determined in accordance with the Credit Linked Conditions)
(pp) Grace Period (for the purposes of sub-paragraph (b) in the definition of "Grace Period" in Credit Linked Condition 10):	Not Applicable
(qq) Grace Period Extension:	Not Applicable
(rr) Limitation Date Adjustment:	Not Applicable
(ss) Redemption following a Merger Event (Credit Linked Condition 2.8):	Not Applicable
(tt) Additional Disruption Event:	Change in Law is applicable Hedging Disruption is applicable Increased Cost of Hedging is applicable
(uu) Qualifying Participation Seller requirements:	None
(vv) Additional Provisions:	Not Applicable
(ww) Quantum of the Claim:	As per Credit Linked Condition 10
(xx) Senior Non-Preferred Reference Obligation:	Not Applicable

19 Bond Linked Securities: Not Applicable

20 Preference Share Linked Securities: Not Applicable

21 Linked Redemption Security: Not Applicable

PAYOFF FEATURES (IF ANY) RELATING TO REDEMPTION

22 Payoff Features: Not Applicable

23 PROVISIONS APPLICABLE TO THE UNDERLYING(S) IF ANY

Not Applicable

PROVISIONS APPLICABLE TO SECURED SECURITIES

24 Secured Security Provisions: Not Applicable

GENERAL PROVISIONS APPLICABLE TO THE SECURITIES

25 (a) Form: Bearer Form:
Temporary Bearer Global Security exchangeable for a Permanent Bearer Global Security which is exchangeable for Definitive Bearer Securities only upon an Exchange Event

	(b) Notes in New Global Note form (NGN Notes) or Certificates in New Global Note form (NGN Certificates):	NGN Certificates
	(c) CMU Securities:	Not Applicable
26	Branch of Account for the purposes of General Condition 5.5 (<i>General provisions applicable to payments</i>):	Not Applicable
27	Business Day Convention for the purposes of "Payment Business Day" election in accordance with General Condition 5.6 (<i>Payment Business Day</i>):	Modified Following Payment Business Day
28	Additional Financial Centre(s):	T2
29	Additional Business Centre(s):	For the purpose of the determination of "Business Days" under the Credit Linked Conditions and unless otherwise specified therein or in paragraph 21 above, the following shall be Additional Business Centres: T2 and London
30	Talons for future Coupons or Receipts to be attached to Definitive Bearer Securities and dates on which such Talons mature:	No
31	Redenomination (for the purposes of General Condition 3.1):	Not Applicable
32	(a) Redemption for tax reasons (General Condition 6.3 (<i>Redemption for tax reasons</i>)):	Not Applicable
	(b) Special Tax Redemption (General Condition 6.4 (<i>Special Tax Redemption</i>)):	Not Applicable
	(c) Redemption for FATCA Withholding (General Condition 6.5 (<i>Redemption for FATCA Withholding</i>)):	Applicable
	(d) Regulatory Redemption or Compulsory Resales (General Condition 6.6 (<i>Regulatory Redemption or Compulsory Resales</i>)):	Applicable
	(e) Events of Default (General Condition 10 (<i>Events of Default</i>)):	Applicable
	(f) Illegality and Force Majeure (General Condition 19 (<i>Illegality and Force Majeure</i>)):	Applicable
33	Gross Up (General Condition 8.2 (<i>Gross Up</i>)):	Not Applicable
34	Calculation Agent:	Crédit Agricole Corporate and Investment Bank

- 35** Governing Law: English Law
The Guarantee is governed by English law
- (a) Agent for service of process: Crédit Agricole CIB, London branch
Broadwalk House, 5 Appold Street, London EC2A
2DA
- 36** French Law Securities Provisions: Not Applicable
- 37** Essential Trigger: Not Applicable
- 38** Business Day Convention: Modified Following Business Day Convention
- 39** Benchmark Provisions: Applicable as per the relevant Additional Conditions
applicable to the Securities

THIRD PARTY INFORMATION

Not Applicable

PART B – OTHER INFORMATION

1 LISTING AND ADMISSION TO TRADING

- (a) Listing and admission to trading: Application has been made by the relevant Issuer (or on its behalf) for the Securities to be admitted to trading on **EuroTLX** and to be listed on the **Official List of Borsa Italiana S.p.A.** with effect from or as soon as practicable on or after the Issue Date.
- (b) Estimate of total expenses related to admission to trading: See paragraph 4(c) of this Part B

2 RATINGS

The Securities to be issued have not been rated

3 INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

Save as discussed in “Subscription and Sale” in the Base Prospectus and save for any fees payable to the Dealer, and any distributor in connection with the issue of Securities, so far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the offer.

4 REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

Not Applicable

5 PERFORMANCE OF UNDERLYING AND OTHER INFORMATION CONCERNING THE UNDERLYING

Post-issuance information

The Issuer does not intend to publish post-issuance information in relation to any underlying element to which the Securities are linked.

6 DISTRIBUTION

- (a) Method of distribution: Non-syndicated
- (b) If syndicated: Not Applicable
- (c) If non-syndicated, name of Dealer: Crédit Agricole Corporate and Investment Bank
- (d) Indication of the overall amount of the underwriting commission and of the placing commission: Not Applicable

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|---|---|
| (e) U.S. Selling Restrictions: | To a Permitted Transferee outside the United States in accordance with Regulation S Securities in Bearer Form – TEFRA D |
| (f) Prohibition of Sales to EEA Retail Investors: | Not Applicable |
| (g) Prohibition of Sales to UK Retail Investors: | Applicable |
| (h) Prohibition of Sales to Belgian Consumers: | Applicable |
| (i) Prohibition of Offer to Private Clients in Switzerland: | Not Applicable |
| (j) U.S. Dividend Equivalent Withholding: | The Securities are not subject to withholding under the Section 871(m) Regulations. |
| (k) Swiss Non-exempt Offer: | Not Applicable |

7 OPERATIONAL INFORMATION

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|--|---|
| (a) ISIN: | XS3177382424 |
| (b) Temporary ISIN: | Not Applicable |
| (c) Common Code: | 317738242 |
| (d) VALOREN Code: | CH149200979 |
| (e) Other applicable security identification number: | Not Applicable |
| (f) Relevant clearing system(s) other than Euroclear Bank S.A./N.V. and Clearstream Banking, S.A. and the relevant identification number(s): | Not Applicable |
| (g) Delivery: | Delivery against payment |
| (h) Names and addresses of additional Paying Agent(s) (if any): | Not Applicable |
| (i) Securities intended to be held in a manner which would allow Eurosystem eligibility: | No
Whilst the designation is specified as "no" at the date of these Final Terms, should the Eurosystem eligibility criteria be amended in the future such that the Securities are capable of meeting them, the Securities may then be deposited with one of the ICSDs as common safekeeper. Note that this does not necessarily mean that the Securities will then be recognised as eligible collateral for Eurosystem monetary policy and intraday credit operations by the Eurosystem at any time during their life. Such recognition will depend upon the ECB being satisfied that Eurosystem eligibility criteria have been met. |

8 BENCHMARKS REGULATION

Benchmark Regulation: Article 29(2) Not Applicable
statement on benchmarks:

9 TERMS AND CONDITIONS OF THE OFFER

Not Applicable

ANNEX A

TABLES RELATING TO BASKET OF REFERENCE ENTITIES iTraxx Europe Crossover Series 44

No.	Reference Entity	ISIN	Maturity	Coupon	Transaction Type	SRO	Weighting	CLIP
1	AIR FRANCE - KLM	FR001400F200	31-May-2026	7.25%	EUROPEAN CORPORATE		1.334%	009A2AAC8
2	Albion Financing 1 S.a r.l.	XS3066681704	21-May-2030	5.375%	EUROPEAN CORPORATE		1.334%	LLRXDTAA0
3	ALLWYN ENTERTAINMENT FINANCING (UK) PLC	USG0295CAB66	30-Apr-2029	7.875%	EUROPEAN CORPORATE		1.334%	GG2BEHAB5
4	BELLIS ACQUISITION COMPANY PLC	XS3099155932	01-Jul-2031	8%	EUROPEAN CORPORATE		1.334%	GJ307BAB3
5	BELRON UK FINANCE PLC	XS2915529783	15-Oct-2029	4.625%	EUROPEAN CORPORATE		1.334%	GG9HIAA9
6	Boparan Finance PLC	XS1082473395	15-Jul-2021	4.375%	EUROPEAN CORPORATE		1.334%	GH376GAA4
7	Brightstar Lottery PLC	XS2051904733	15-Apr-2028	2.375%	EUROPEAN CORPORATE		1.334%	GH7A8YAB0
8	CECONOMY AG	XS2356316872	24-Jun-2026	1.75%	EUROPEAN CORPORATE		1.334%	DE5DGSAC8
9	Cheplapharm Arzneimittel GmbH	XS3087220664	15-Jun-2031	7.125%	EUROPEAN CORPORATE		1.334%	17A53GAB9
10	Cirsa Finance International S.a r.l.	XS2388186996	15-Mar-2027	4.5%	EUROPEAN CORPORATE		1.334%	LM7D8XAC7
11	CMA CGM	XS2852136816	15-Jul-2029	5.5%	EUROPEAN CORPORATE		1.334%	FH222UAF9
12	Constellium SE	XS2335148024	15-Jul-2029	3.125%	EUROPEAN CORPORATE		1.334%	NP423IAD1
13	CPI Property Group	XS2171875839	12-May-2026	2.75%	EUROPEAN CORPORATE		1.334%	LO9E87AB8
14	CROWN EUROPEAN HOLDINGS	XS2623222978	15-May-2028	5%	EUROPEAN CORPORATE		1.334%	FH5CHZAE0
15	DUFREY ONE B.V.	XS2079388828	15-Feb-2027	2%	EUROPEAN CORPORATE		1.334%	NPAFBJAB8
16	EG Global Finance plc	XS2719998952	30-Nov-2028	11%	EUROPEAN CORPORATE		1.334%	GK403KAB3
17	ELO	FR0013524865	23-Jul-2027	3.25%	EUROPEAN CORPORATE		1.334%	FHBHAF6
18	Essendi S.A.	XS2900445375	15-Oct-2029	6.375%	EUROPEAN CORPORATE		1.334%	LO4190AA5
19	Eutelsat S.A.	FR0013422623	13-Jul-2027	2.25%	EUROPEAN CORPORATE		1.334%	FIFBHAA1
20	FiberCop S.p.A.	XS2804500069	25-May-2026	3.625%	EUROPEAN CORPORATE		1.334%	TX634IAA9
21	FORVIA	XS2081474046	15-Jun-2027	2.375%	EUROPEAN CORPORATE		1.334%	FJ75BPAD9
22	GRIFOLS, S.A.	XS2393001891	15-Oct-2028	3.875%	EUROPEAN CORPORATE		1.334%	EJC763AB9
23	Hapag-Lloyd Aktiengesellschaft	XS2326548562	15-Apr-2028	2.5%	EUROPEAN CORPORATE		1.334%	DG37B4AC6
24	I.M.A. Industria Machine Automatiche S.p.A.	XS2275090749	15-Jan-2028	3.75%	EUROPEAN CORPORATE		1.334%	TYWXFLAA3
25	Iceland Bondco PLC	XS2660424008	15-Dec-2027	10.875%	EUROPEAN CORPORATE		1.334%	GKBAC5AD2
26	ILIAD HOLDING	USF507APAB73	15-Oct-2028	7%	EUROPEAN CORPORATE		1.333%	FK57HZAB0
27	INEOS Finance plc	XS2587558474	15-May-2028	6.625%	EUROPEAN CORPORATE		1.333%	GKBFGBAB7
28	INEOS QUATTRO FINANCE 2 PLC	XS2719090636	15-Mar-2029	8.5%	EUROPEAN CORPORATE		1.333%	GKBE9IAB4

No.	Reference Entity	ISIN	Maturity	Coupon	Transaction Type	SRO	Weighting	CLIP
29	JAGUAR LAND ROVER AUTOMOTIVE PLC	XS2364593579	15-Jul-2028	4.5%	EUROPEAN CORPORATE		1.333%	GL501UAJ3
30	Kaixo Bondco Telecom, S.A.U.	XS2397198487	30-Sep-2029	5.125%	EUROPEAN CORPORATE		1.333%	EKFHAAH7
31	Lagardere SA	FR001400YQA5	12-Jun-2030	4.75%	EUROPEAN CORPORATE		1.333%	FKAEBHAD1
32	LANXESS Aktiengesellschaft	XS1501367921	07-Oct-2026	1%	EUROPEAN CORPORATE		1.333%	D1535DAG7
33	Lottomatica Group S.p.A.	XS2824643220	01-Jun-2030	5.375%	EUROPEAN CORPORATE		1.333%	TZ7B0AB7
34	LOXAM	XS1975716595	15-Apr-2027	4.5%	EUROPEAN CORPORATE		1.333%	FKDBAWAE0
35	Matterhorn Telecom S.A.	XS2052290439	15-Sep-2026	3.125%	EUROPEAN CORPORATE		1.333%	LR87D4AB8
36	Metsa Board Corporation	FI4000282629	29-Sep-2027	2.75%	EUROPEAN CORPORATE		1.333%	XC859YAC9
37	Monitchem Holdco 3 S.A.	XS2615006470	01-May-2028	8.75%	EUROPEAN CORPORATE		1.333%	LRACEIAD8
38	MOTION BONDCO DESIGNATED ACTIVITY COMPANY	USG6329EAB95	15-Nov-2027	6.625%	EUROPEAN CORPORATE		1.333%	GM95BNAA0
39	Mundys S.p.A.	XS2301390089	12-Feb-2028	1.875%	EUROPEAN CORPORATE		1.333%	TZEB7QAB4
40	Nexi S.p.A.	XS2332589972	30-Apr-2026	1.625%	EUROPEAN CORPORATE		1.333%	T08ABHAA7
41	Nidda Healthcare Holding GmbH	XS3067482896	23-Oct-2030	5.375%	EUROPEAN CORPORATE		1.333%	D1BB6NAB0
42	Nokia Oyj	XS2171872570	15-May-2028	3.125%	EUROPEAN CORPORATE		1.333%	XD79FAAF8
43	OI European Group B.V.	XS2624554320	15-May-2028	6.25%	EUROPEAN CORPORATE		1.333%	NTD74VAD2
44	Pachelbel Bidco S.P.A.	XS28186638873	17-May-2031	7.125%	EUROPEAN CORPORATE		1.333%	TOZVGLAB5
45	Picard Bondco S.A.	XS2361344315	01-Jul-2027	5.375%	EUROPEAN CORPORATE		1.333%	LSCCCMA1
46	Premier Foods Finance PLC	XS2347091279	15-Oct-2026	3.5%	EUROPEAN CORPORATE		1.333%	GN93B0AD7
47	PUBLIC POWER CORPORATION S.A.	XS2359929812	31-Jul-2028	3.375%	EUROPEAN CORPORATE		1.333%	7B8874AC2
48	Q-Park Holding I B.V.	XS2115190451	01-Mar-2027	2%	EUROPEAN CORPORATE		1.333%	NU988VAA4
49	RENAULT	FR0013451416	04-Oct-2027	1.125%	EUROPEAN CORPORATE		1.333%	7CFDAA14
50	REXEL	XS2403428472	15-Dec-2028	2.125%	EUROPEAN CORPORATE		1.333%	FMEFALAF7
51	Rossini S.a r.l.	XS2854303729	31-Dec-2029	6.75%	EUROPEAN CORPORATE		1.333%	LSGH8HAA4
52	Saipem Finance International B.V.	XS2202907510	15-Jul-2026	3.375%	EUROPEAN CORPORATE		1.333%	NQ964AAC3
53	Samhallsbyggnadsbolaget i Norden AB	XS2114871945	12-Aug-2027	1%	EUROPEAN CORPORATE		1.333%	WE800JAC9
54	Schaeffler AG	DE000A2YB7B5	26-Mar-2027	2.875%	EUROPEAN CORPORATE		1.333%	816886AD0
55	SES	XS2075811781	04-Nov-2027	.875%	EUROPEAN CORPORATE		1.333%	LTB30HAE8
56	Sherwood Financing Plc	XS2953567745	15-Dec-2029	Float	EUROPEAN CORPORATE		1.333%	GO89IQAAS

No.	Reference Entity	ISIN	Maturity	Coupon	Transaction Type	SRO	Weighting	CLIP
57	Stena Aktiebolag	USW8758PAK22	01-Feb-2024	7%	EUROPEAN CORPORATE		1.333%	W4FCDXAC2
58	Sunrise HoldCo IV B.V.	USN9T41QAG33	15-Jan-2028	5.5%	EUROPEAN CORPORATE		1.333%	NVC45RAB7
59	Syngenta AG	XS1199954691	10-Sep-2027	1.25%	EUROPEAN CORPORATE		1.333%	8F876AAD9
60	TeamSystem S.p.A.	XS2295690742	15-Feb-2028	3.5%	EUROPEAN CORPORATE		1.333%	T22WAEAB7
61	Techem Verwaltungsgesellschaft 675 mbH	XS2932084507	15-Jul-2029	5.375%	EUROPEAN CORPORATE		1.333%	DLB48IAA0
62	TELECOM ITALIA SPA	XS1698218523	12-Oct-2027	2.375%	EUROPEAN CORPORATE		1.333%	T2B9EFAL9
63	Telefonaktiebolaget L M Ericsson	XS2441574089	08-Feb-2027	1.125%	EUROPEAN CORPORATE		1.333%	WY7EJBAG5
64	TUI AG	XS2776523669	15-Mar-2029	5.875%	EUROPEAN CORPORATE		1.333%	DLCCCOAH8
65	TUI Cruises GmbH	XS2941359288	15-May-2030	5%	EUROPEAN CORPORATE		1.333%	DL1YIJAA2
66	United Group B.V.	XS2111947748	15-Feb-2028	3.625%	EUROPEAN CORPORATE		1.333%	NW9160AC1
67	VALEO	FR001400EA16	28-May-2027	5.375%	EUROPEAN CORPORATE		1.333%	9AAA47AI7
68	Verisure Midholding AB	XS2287912450	15-Feb-2029	5.25%	EUROPEAN CORPORATE		1.333%	W5HA3KAB2
69	VIRGIN MEDIA FINANCE PLC	XS2189766970	15-Jul-2030	3.75%	EUROPEAN CORPORATE		1.333%	GPCA8FAM3
70	Volvo Car AB	XS2486825669	31-May-2028	4.25%	EUROPEAN CORPORATE		1.333%	W5HB8QAC0
71	Webuild S.p.A.	XS2102392276	28-Jan-2027	3.625%	EUROPEAN CORPORATE		1.333%	9DCC9RAC9
72	WORLDLINE	FR0013521564	30-Jun-2027	.875%	EUROPEAN CORPORATE		1.333%	FOHED0AA7
73	ZEGONA FINANCE PLC	XS2859406139	15-Jul-2029	6.75%	EUROPEAN CORPORATE		1.333%	GND69HAA7
74	ZF Europe Finance B.V.	XS2010039977	23-Oct-2027	2.5%	EUROPEAN CORPORATE		1.333%	NWGGDFJAA0
75	Ziggo Bond Company B.V.	USN9836ZAA68	28-Feb-2030	5.125%	EUROPEAN CORPORATE		1.333%	NWHB95AD4

ANNEX B

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