

**Pursuant to Article 28(1) of Regulation (EU) 2016/1011**

Date: 4 August 2026

Reference: KK/2026/BCA/003

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| <p style="text-align: center;"><b>CESSATION NOTICE</b><br/><b>VINTER WAVEBRIDGE BITCOIN COVERED CALL INDEX - BTCC</b></p> |
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Kaiko Indices, a benchmark administrator authorized and regulated by the French Financial Markets Authority (the "AMF") under Regulation (EU) 2016/1011 (the "EU Benchmark Regulation" or "BMR"), hereby notifies benchmark users of the forthcoming cessation of the following benchmark.

**1. Cessation details**

Benchmark Name: Vinter Wavebridge Bitcoin Covered Call Index

Ticker: BTCC

ISIN: SE0016787121

Type: Multi-asset strategy index

Regulated Product: None

Publication Frequency: Daily

Last Publication: 9 August 2026

Cessation Date: 10 August 2026

**2. Background**

Kaiko Indices has determined that the Vinter Wavebridge Bitcoin Covered Call Index (BTCC) no longer serves an active market purpose. The index has no licensed clients or known users, and has not been publicly disseminated outside of Kaiko's REST API for an extended period of at least a year. In light of the complete absence of user demand, Kaiko Indices has taken the decision to formally cease administration of this benchmark.



No regulated financial instruments, funds, or structured products reference this index.

### **3. Continuity of Service**

Kaiko Indices will:

- Continue to calculate and publish the benchmarks until the specified cessation date
- Provide updates through our usual communication channels if any material changes occur.

### **4. Support During Transition**

For queries regarding this announcement, please contact:

Benchmark Operations Team

Email: [indices@kaiko.com](mailto:indices@kaiko.com)

### **5. Regulatory Notice**

This announcement is made in compliance with Article 28(1) of the EU Benchmark Regulation and has been communicated to relevant competent authorities.

### **6. Important Information**

This notice constitutes an official notification under the EU Benchmark Regulation. All benchmark users should carefully consider the implications of this announcement and take appropriate action. This notice may be updated or amended as circumstances require.

The cessation timeline provided above is subject to any applicable regulatory requirements or operational considerations. Users will be notified of any material changes to this timeline.



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