

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

Date: 26 May 2026

Reference: KK/2026/BCA/001

**NOTICE OF INTENDED CESSATION OF ADMINISTRATION OF CERTAIN
BENCHMARKS**

Kaiko Indices SAS, 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 announces its intention to cease the administration of the following benchmarks:

Benchmark Name	Regulated Product relying on the Benchmark	Benchmark Type	Current Publication
Trakx Blockchain Crypto Index (VTRXBC)	n/a	Multi-asset index (crypto)	Daily
Issuance Swiss Indexes (VCFWB3, VCFMOM)	CF Crypto Momentum ETP CF Crypto Web3 ETP	Multi-asset index (crypto) Staked Indexes	Daily

I. Cessation Detail

For Trakx Blockchain Crypto Index

Last day of benchmark calculation and publication	2026-05-31
Last rebalancing date	2026-04-30
Final cessation effective date	2026-04-26

For Issuance Swiss Indexes:

Last day of benchmark calculation and publication	2026-05-31
Last rebalancing date	2026-03-20
Final cessation effective date	2026-04-17

II. Background

The Trakx Blockchain Crypto Index

- VTRXBC — The Index was established to track the foundational infrastructure of the crypto ecosystem, comprising the 10 largest smart contract platforms by market capitalisation, weighted proportionally with a 30% concentration cap, rebalanced monthly on the last business day of the month, and disseminated as a daily fixing at 16:10 London time.

The Index is no longer used as the underlying value for any financial instrument, investment fund, or financial contract. The sole commercial licence for the Index has been terminated. No other licensee has contracted for use of the Index. In the absence of any licensed use, the continued provision of the Index does not serve any identified market or economic purpose and cannot be justified from an administrative, commercial, or regulatory standpoint.

In accordance with Kaiko Indices' policies and procedures, and pursuant to Article 28(1) of the BMR, Kaiko Indices has determined that it is appropriate to cease the calculation and publication of the Index.

Issuance Swiss Indexes

- VCFWB3 – The Index was established to track the performance of the Web3 ecosystem, comprising all eligible digital assets classified under the "Web3Ecosystem" label, weighted by a composite score of market capitalisation, social media interest, and price momentum, with a 30% cap and 2% floor, rebalanced quarterly on the third Friday of March, June, September, and December, and disseminated as a daily fixing at 16 London time.
- VCFMOM – The Index was established to track digital assets exhibiting the highest on-chain adoption and price momentum, selecting from the top 15 assets by market capitalisation and weighting them by a momentum score combining active address activity and multi-horizon price signals, with a 15% cap and 2% floor, rebalanced monthly on the third Friday of the month, and disseminated as a daily fixing at 16 London time.
- Issuance Swiss staking indexes
Staking indexes includes the staking APR into the index values. The indexes are published daily with no rebalancing, and disseminated as a daily fixing at 16 London time.
 - Vinter ETH Staking Index (vntr-steth-1-d)
 - Vinter SOL Staking Index (vntr-stsol-1-d)

- Vinter ADA Staking Index (vntr-stada-1-d)

The Indexes are no longer used as the underlying value for any financial instrument, investment fund, or financial contract. The sole commercial licence for the Indexes has been terminated. No other licensee has contracted for use of the Indexes. In the absence of any licensed use, the continued provision of the Indexes does not serve any identified market or economic purpose and cannot be justified from an administrative, commercial, or regulatory standpoint.

In accordance with Kaiko Indices' policies and procedures, and pursuant to Article 28(1) of the BMR, Kaiko Indices has determined that it is appropriate to cease the calculation and publication of the Index.

III. 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.

IV. Support During Transition

For queries regarding this announcement, please contact:

Benchmark Operations Team

Email: indices@kaiko.com

V. 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.

VI. 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.

Contacts:

Regulatory/Compliance Inquiries:

Anne-Sophie CISSEY

legal@kaiko.com

Technical/Operational Inquiries:

Karamvir SINGH and/or Anne-Claire MAURICE

indices@kaiko.com