

# Swiss Green Gold ETP (“AUCO2”)

Factsheet as of June 1<sup>st</sup>, 2024

Advertising

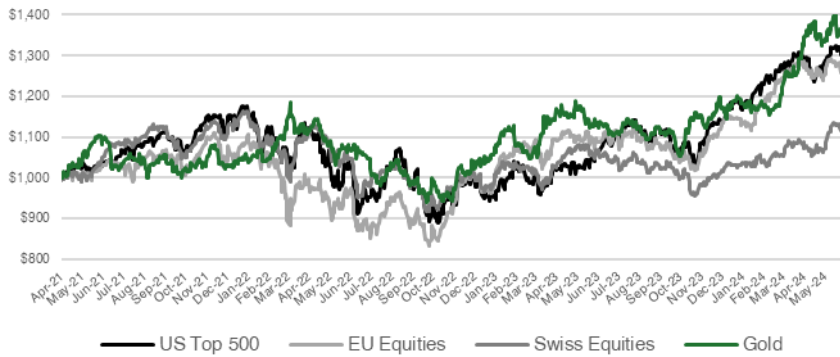
HELVETEIQ   
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## Investment Strategy

Helveteiq's Swiss Green Gold ETP (SIX Ticker AUCO2) is suitable for ESG-minded investors who seek exposure to physical gold - the oldest form of currency and store of value still in use today.

AUCO2 is a tracker security on MKS PAMP Carbon Neutral Gold and is therefore designed to give investors a sustainable, accessible and secure solution to invest in gold.

## Historical Performance



## About Helveteiq

Rooted in the financial center of Switzerland, fully dedicated to positively impact society and the environment through its services and products, Helveteiq is the issuer of ESG-transparent investment products. Helveteiq covers a wide range of traditional as well as digital assets and operates with an outstanding international network. In 2022, the company was the first issuer of carbon-neutral crypto investment products on SIX. Helveteiq offers Exchange Traded Products (ETPs) for self-directed Investors, non-Exchange Traded Products (nETPs) for External Asset Managers, and optimized capital conduits for Banks. Helveteiq successfully combines traditional strengths such as excellence and universality of services with continuous innovation in fintech and sustainable finance.

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## ESG Solution (MiFID2-ESG Compliance)

AUCO2 is compliant with sustainability preferences outlined in MiFID2 and SFDR Article 9 equivalent.

The gold underlying AUCO2 originates from selected mining locations and is mined and refined in a socially responsible and environmentally sensitive manner. An industry standard and reference is given by the LBMA's Responsible Gold Guidance (RGG) based on the OECD Due Diligence Guidance as well as Swiss and US KYC, AML-CFT regulations. AUCO2 goes beyond the RGG:

**Environmental** – The CO<sub>2</sub> emissions generated across the product's entire value chain are accurately measured in accordance with the internationally recognized ISO 14067 standard, independently verified and reduced. This tangible step to lower the product's greenhouse gas emissions (GHG) is certified by the «Carbon Trust», a global climate consultancy and carbon footprinting expert. The carbon footprint label certification commits to a public standard, allowing companies to communicate action based on assured results. (SDG 13, 14, 15)

**Social** – The gold extraction relies on the highest ethical standards with respect to provenance, extraction methods and supply chain integrity as a commitment to inclusive and sustainable communities, adequate living standards, and decent work. (SDG 8, 10, 12)

**Governance** – RGG accredited refiners maintain an ethical business conduct including absolute opposition to corruption and bribery, encouraging governments to promote greater transparency around mining contracts and the beneficial ownership of license holders. Refineries are subject to an extensive independent audit to ensure they follow established KYC rules, defending against illicit gold entering the market, thereby reducing the sources of funds and money laundering, conflict financing and human rights violations. (SDG 16)

## COMMITTED

### SUSTAINABLE DEVELOPMENT GOALS



## CERTIFIED UNDERLYING



## REFERENCE DATA

|                     |              |
|---------------------|--------------|
| Issuer              | Helveteiq AG |
| Valor               | 116757445    |
| ISIN                | CH1167574453 |
| SIX Ticker          | AUCO2        |
| Bloomberg           | AUCO2 SW     |
| Reuters             | AUCO2.S      |
| WKN                 | A3G5UP       |
| Base Currency       | USD          |
| Initial Entitlement | 1g gold      |
| Number of ETPs      | 10 Million   |

## TRADING INFORMATION

|                   |             |
|-------------------|-------------|
| SIX trading hours | 9.00-17.30  |
| Issue date        | 16 May 2023 |
| Maturity          | open end    |
| AUCO2 ITD         | 16.28%      |
| AUCO2 MTD         | 1.74%       |
| Gold YTD          | 12.98%      |
| Investor Fee      | 0.50% p.a.  |
| Currency          | USD         |

## SERVICE PROVIDERS

|                    |                |
|--------------------|----------------|
| Exchange           | SIX            |
| Depository Bank    | Raiffeisen     |
| Storage facilities | Raiffeisen     |
| Refinery           | MKS PAMP       |
| Market Maker       | Flow Traders   |
| Administrator      | Apex           |
| Security Agent     | Adexas         |
| Paying Agent       | ISP            |
| Auditor            | Grant Thornton |

## CONTACT

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## Product Advantages

### SECURE

Issued in Switzerland and fully collateralized. 100% of your investment value is safely held by a leading custodian and verified daily by an independent administrator.

### REGULATED

The Swiss Green Gold ETP is traded on SIX – a highly regulated exchange. We partner with leading market makers that ensure continuous trading liquidity in the product.

### SIMPLE

You need not worry about physical storage, book-entry accounts or insurance. Your ETP has all necessary features solved. You can simply focus on your investment strategy.

### CLEAN

The underlying of the ETP is Carbon Neutral, making it a product that is designed for investors with an ESG focus. For more information visit us at: [www.helveteq.com](http://www.helveteq.com).



## Overview

### Structure:

Exchange Traded Product (ETP) quoted in USD.

### Underlying:

MKS PAMP Carbon Neutral Gold, sustainably sourced and certified Carbon Neutral by the «Carbon Trust» in accordance with PAS 2060, the internationally applicable specification for the demonstration of carbon neutrality.

### Maturity:

Open-End, with investor's right for physical delivery of the Carbon Neutral MKS PAMP cast bars.

### Secure:

Physically backed and collateralized by the underlying.

### Tax:

No income tax or capital gains tax in Switzerland and no income tax or final withholding tax in Germany<sup>1</sup>. This document does not constitute tax advice and you should consult your own tax advisors to clarify your individual tax implications.

### MiFID II-ESG:

Compliance with the MiFID II-ESG EU regulatory frameworks, which also extend to the SFDR (and its RTS).

### Target Market:

Sustainable-minded private, professional and institutional investors with sustainability preferences.

### Swiss to the core:

Issuer / Exchange / Custodian / Refinery / Storage facilities / Security Agent

## Performance Indicators 2023

### Monthly Change (%)

|     | Jan   | Feb   | Mar  | Apr  | May   | Jun   | Jul  | Aug   | Sep   | Oct  | Nov  | Dec  |
|-----|-------|-------|------|------|-------|-------|------|-------|-------|------|------|------|
| '24 | -1.25 | -0.29 | 8.04 | 4.12 | 1.74  |       |      |       |       |      |      |      |
| '23 |       |       |      |      | -2.15 | -2.68 | 2.99 | -1.47 | -3.71 | 6.67 | 1.88 | 2.06 |

### Historical NAVs (USD)

|     | Jan   | Feb   | Mar   | Apr   | May   | Jun   | Jul   | Aug   | Sep   | Oct   | Nov   | Dec   |
|-----|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| '24 | 66.13 | 65.93 | 71.23 | 74.16 | 75.45 |       |       |       |       |       |       |       |
| '23 |       |       |       |       | 63.49 | 61.79 | 63.64 | 62.70 | 60.37 | 64.40 | 65.61 | 66.96 |

<sup>1</sup>With its judgment of 06. February 2018, IX R 33/17, the FFC (Federal Financial Court – “BFH”) ruled that the redemption of a bearer bond in fulfillment of the entitlement in-kind does not constitute a sale against payment and shall therefore not be subject to the final withholding tax (“Abgeltungssteuer”). The judges also added that the redemption in-kind is not subject to income tax either. Helveteq however, holds no accountability for the information shared in this document and all investors are advised, if need be, by consulting professional guidance, to assess the information taking into consideration their personal situation regarding legal, regulatory and tax consequences that might be invoked.

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