

Key Information Document



This document provides you with key information about this investment product. It is not marketing material. The information is required by law to help you understand the nature, risks, costs, potential gains, and losses of this product and to help you compare it with other products.

Product name	Helveteq Ether Zero ETP (ETH2O)
ISIN	CH1167574446
Manufacturer	Helveteq AG (the Issuer)
Competent Authority	There is no competent authority in connection with the key information document.
Website	www.helveteq.com
Phone Number	+41 41 554 50 99
This key information is accurate as at 02.06.2022	

You are about to purchase a product that is not simple and may be difficult to understand.

What is this product?

Type	This product is a non-interest-bearing bond under Swiss law that is fully secured by holdings of Ether (ETH) or other assets denominated therein. This product is not an investment fund and thus not governed by the Swiss Federal Act on Collective Investment Schemes (CISA), but rather exclusively by SER (SIX Exchange Regulation). This product's primary listing is SIX Swiss Exchange, but it may be listed on additional exchanges.
Objectives	Helveteq Ether Zero ETP is designed to provide exposure to the performance of Ether (ETH) (the underlying asset(s)). Price data (in USD) from CME (www.cmegroup.com) is used to calculate the price of the reference asset. The securities are only issued directly to authorized participants (who are generally regulated financial institutions) in return for delivery of the underlying asset(s) which must be newly minted or sourced from a defined list of crypto currency exchanges. All assets relating to the securities are secured by way of a pledge to a collateral agent acting on behalf of investors. Retail investors are expected to purchase and sell securities in the secondary markets on normal stock exchanges. You may also request a redemption of the product from the issuer for cash on the anniversary of the issuance program.
Intended retail investor	This product is a complex product and is only intended for informed retail investors who (i) can bear loss of capital, are not seeking to preserve capital and who are not looking for a capital guarantee; (ii) have specific knowledge of and experience investing in similar products and in financial markets; (iii) seek a product offering exposure to the underlying asset(s) and have an investment horizon in line with the recommended holding period stated below; and (iv) are aware that the value of the product can change significantly due to the volatile underlying asset and, as a result, have sufficient time to actively monitor and manage the investment.

What are the risks and what could I get in return?

Risk Indicator



Be aware of currency risk. If you buy and trade this product in a currency other than USD, the final return you get depends on the exchange rate between that currency and USD at that time. This risk is not considered in the indicator shown above.

 **The risk indicator assumes you keep the product for 1 year. The actual risk can vary significantly if you cash in at an early stage and you might get back less.**

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movements in the markets or because we are not able to pay you.

We have classified this product as 7 out of 7, which is the highest risk class. This rates the potential losses from future performance at a very high level, and poor market conditions are very likely to impact our ability to pay you.

You may not be able to readily sell your product, or you may have to sell it at a price that is significantly less than the amount you will get back.

Material risks not included in the summary risk indicator are: i) lack of consensus on the legal status and regulation of crypto assets, and ii) risks associated with nascent technology and crypto protocols.

If we are not able to pay you what is owed, and the amounts payable to you after realization of the collateral are insufficient, you could lose your entire investment.

This product does not include any protection from future market performance so you could lose some or all your investment.

This product is a complex product and is only intended for investors who understand the risks involved and have experience in investing in similar products.

Performance scenarios

Investment USD 10,000		1 year
Stress scenario	What you might get back after costs (Average return each year)	0.00 USD (-100.00%)
Unfavorable scenario	What you might get back after costs (Average return each year)	2,191.98 USD (-78.08%)
Moderate scenario	What you might get back after costs (Average return each year)	9,884.34 USD (-1.16%)
Favorable scenario	What you might get back after costs (Average return each year)	39,911.31 USD (+299.11%)

This table shows the money you could get back over 1 year, under different scenarios, if you invest USD 10,000.

The scenarios shown illustrate how your investment could perform. You can compare them with the scenarios of other products. The scenarios presented are an estimate of future performance based on evidence from the past on how the value of this investment varies and are not an exact indicator. What you get will vary depending on how the market performs and how long you keep the investment. The stress scenario shows what you might get back in extreme market circumstances, and it does not consider the situation where we are not able to pay you. The figures shown include all the costs of the product itself but may not include all the costs that you pay to your advisor or distributor and any on exchange bid/offer spreads. Your maximum loss would be that you will lose all your investment. The figures do not consider your personal tax situation, which may also affect how much you get back.

What happens if Helveteq AG is unable to payout?

The manufacturer is a special purpose vehicle. In the case of default by the manufacturer the assets it holds as collateral may be realized to meet its obligations to investors and the cash proceeds of this will be paid out in the order of priority of payments applicable to the products. These proceeds may not be sufficient to meet all obligations and make all payments due in respect of the securities. In these circumstances you may not be able to realize the full value of your securities and suffer a loss on your investment. There is no compensation or guarantee scheme in place which may offset, all or any of, this loss.

What are the costs?

The Reduction in Yield (RIY) shows what impact the total costs you pay will have on the investment return you might get. The total costs consider one-off, ongoing, and incidental costs. The amounts shown here are the cumulative costs of the product itself for the recommended holding period. They include potential early exit penalties. The figures assume you invest USD 10,000. The figures are estimates and may change in the future. The person selling you or advising you about this product may charge you other costs. If so, this person will provide you with information about these costs and show you the impact that all costs will have on your investment over time.

Table 1: Costs Over Time

Warning: The product may be traded in multiple currencies, but the numbers below are only calculated in USD. The investor should be aware of the currency risk associated with the product.

Investment Scenarios USD 10,000	If you cash in after 1 year
Total costs	Up to 270.31 USD
Impact on return (RIY) per year	Up to 2.70%

Table 2: Composition of Costs

The table below shows:

- The impact each year of the different types of costs on the investment return you might get at the end of the recommended holding period.
- The meaning of the different cost categories.

One-off costs	Entry costs	Up to 1.00%*	The impact of the costs you pay when entering your investment. The impact of the costs is already included in the price. This includes the cost of distribution of your product.
	Exit costs	0.00%*	The impact of the costs of exiting your investment when it matures.
Ongoing costs	Portfolio transaction costs	—	The impact of the costs of us buying and selling underlying investments for the product.
	Other ongoing costs	1.69%	The impact of the costs that we take each year for managing your investments.
Incidental costs	Performance fees	—	The impact of the performance fee.

* Investors who purchase the product on the secondary market conclude trades directly with a participating bank, broker or via an exchange and therefore additional costs may apply. The trading costs are publicly available on the stock exchanges on which the product is listed or can be requested from the banks or brokers. One-off costs above are estimates of these trading costs. You can find out the actual costs from your bank, broker, financial advisor, or sales company.

How long should I hold it and can I take my money out early?

Recommended holding period: 1 year

Investors hold this kind of product for about 1 year on average. Furthermore, this period enhances the comparability with other investment products without a fixed term. You may also request a redemption of the product from the issuer on the Investor Redemption Date specified in the relevant Final Terms.

How can I complain?

In case of any unexpected problems in the understanding, trading, or handling of the product, please feel free to directly contact Helveteq AG.

Postal address: Helveteq AG, Churerstrasse 25, 8808 Pfäffikon, Switzerland

Website: www.helveteq.com

E-mail: info@helveteq.com

Helveteq AG will handle your request and provide you with feedback as soon as possible.

Other relevant information

We are required to provide you with further documentation, such as the product's latest prospectus, annual and semi-annual reports. Updated and additional documents on the product, in particular the prospectus, the final terms, supplements, and financial statements are published on the company website www.helveteq.com in accordance with the relevant legal provisions. It is recommended that you read these documents for more information, particularly on the structure of the product and the risks associated with investing in the product.