

Bitcoin Zero ETP ("BTCO2")

Factsheet as of September 1st, 2022

Advertising

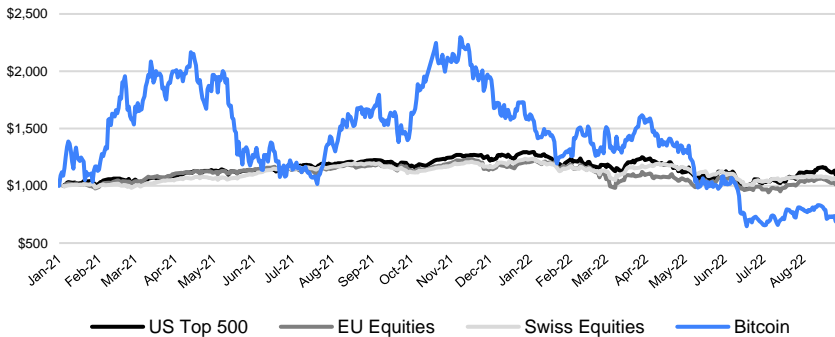
HELVEEQ
Take control. Invest responsibly.

Investment Strategy

Helveteq's Bitcoin Zero ETP (Exchange Traded Product with SIX Ticker BTCO2) seeks to track the investment results of Bitcoin (BTC). BTCO2 has virtually zero carbon impact on the environment. The negative effect of the energy-consuming Bitcoin blockchain is compensated by Helveteq.

This means that BTCO2 is designed to give investors one of the cleanest, easiest and safest ways to gain exposure to BTC, the largest cryptocurrency by market capitalization.

Historical Performance



About Helveteq

Rooted in the financial center of Switzerland, fully dedicated to positively impact society and the environment through its services and products, Helveteq is the issuer of ESG-transparent and crypto carbon-neutral investment products with an outstanding international network. We offer Exchange Traded Products (ETPs) for self-directed Investors, non-Exchange Traded Products (nETPs) for External Asset Managers, and optimized capital conduits for Banks.

Helveteq successfully combines traditional strengths such as excellence and universality of services with continuous innovation in fintech and sustainable finance. As ESG investing accelerates in demand, several key trends are emerging – from climate change to social unrest, inclusion & diversity. By committing to research, transparency and projects in this area, we enable investors to align their financial goals with their personal values and convictions.

ESG Solution (SFDR Article 8)

As part of our engagement strategy, we entered a long-term cooperation with Swiss FinTech Innovation Lab of the Institute for Banking and Finance at the University of Zurich (UZH) that led to the development of a novel model on how to calculate and compensate the carbon footprint of assets powered by blockchain technology. Helveteq is offsetting this carbon dioxide impact through the purchase of carbon credits issued by projects that are certified under approved global standards. These include the CDM (Clean Development Mechanism), the VCS (Verified Carbon Standard) and the Gold Standard.

The Sustainable Finance Disclosure Regulation (SFDR) seeks to enhance sustainability-related disclosures by imposing requirements on financial market participants and financial products (e.g. ETPs). Article 8 products are those which promote environmental or social characteristics and which integrate sustainability into the investment process in a binding manner.



University of
Zurich^{UZH}



REFERENCE DATA

Issuer	Helveteq AG
Valor	116757443
ISIN	CH1167574438
WKN	A3GY92
SIX Ticker	BTCO2
Bloomberg	BTCO2 SW
Reuters	BTCO2.S
Base Currency	USD
ETP Ratio	0.001
Number of ETPs	10 Million

WHERE TO BUY

Traded on:
SIX Swiss Exchange (www.six-group.com)

TRADING INFORMATION

SIX trading hours	9.00-17.30
Issue date	11 April 2022
Maturity	open end
BTCO2 ITD	-50.83%
BTCO2 MTD	-16.04%
BTC YTD	-57.79%
Investor Fee	1.69% p.a.

SERVICE PROVIDERS

Exchange	SIX
Custodian	Bitcoin Suisse
Market Maker	GHCO
Author. Participant	GHCO
Administrator	Intertrust
Security Agent	Adexas
Paying Agent	ISP
Auditor	Grant Thornton
Carbon Research	Univ. of Zurich

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Product Advantages

SECURE

An independent Security Agent assumes responsibility for the pledged assets in favor of the investors using the underlying assets as collateral. It is therefore always guaranteed that investments are fully secured against default of the issuer. Furthermore, the collateral is securely held with a third-party custodial services provider and the value (NAV) of your investment is independently verified daily by a regulated administrator.

REGULATED

Listed on the SIX Swiss Exchange ETPs segment. Crucially, this is a fully regulated exchange segment – unlike other trading platforms in Europe. Under national securities exchange legislation, SIX is empowered with self-regulatory authority and therefore has optimal flexibility to combine a high level of investor protection and transparency with attractive regulatory conditions for issuers.

SIMPLE

ETPs are financial instruments listed and exchanged in the same manner as shares across exchanges and platforms. The regulatory, administrative and operational complexity associated with retail products is fully covered by Helveteq. ETPs have all necessary features solved. You can focus on the strategy and invest in the product easily through your broker or bank, just as you would buy shares.

CLEAN

The entire «Zero» suite of products is carbon neutral, therefore designed for investors with an ESG focus. In accordance with SFDR, a new regulation requiring financial service providers and owners of financial products to assess and disclose ESG considerations publicly, the SFDR Classification as well as the relevant pre-contractual disclosures for the product are available under <https://helveteq.com/sfdr>.

Performance Indicators 2022

Monthly Change (%)

Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
			-10.27	-19.33	-39.86	26.75	-16.04				

Historical NAVs (USD)

Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
			38.96	31.43	18.90	23.96	20.12				

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Blockchain and the Environment

The blockchain technology pioneered by the anonymous Satoshi Nakamoto allows individual participants, represented as nodes within a system, to propose, validate and securely store operations in a synchronized ledger; this ledger is distributed across all nodes in the system. Each distributed ledger is based on a digital consensus mechanism. This consensus mechanism, which underlies any operation such as the transfer of a crypto asset from one member to another, is different for each blockchain.

Proof-of-work (PoW) networks such as Bitcoin and Ethereum are very energy intensive, proof-of-stake (PoS) networks such as Cardano or Solana are based on lower energy consumption. Accordingly, the impact of each blockchain on the environment, measured by its CO₂ emission as part of the greenhouse gas emissions, varies and changes over time.

Research on the topic of the exact carbon footprint of blockchains is a relatively novel field. There is yet a commonly agreed framework to emerge. The energy mix used by the participants, the consensus mechanism applied, the way different blockchains incorporate growth, new wallets and new transactions are all reasons for this.

In order to enable sustainable investments into blockchain assets, also referred to as crypto or digital assets, it is necessary to advance scientific know-how in the field and start compensating the carbon impact of digital consensus blockchains. This is why Helveteq sponsors the University of Zurich for academic research in this field and is offsetting the carbon impact from day one.

For investors this opens the possibility to make responsible investments in the exciting field of digital assets. Become an early adopter and ally for change!

Take control, invest responsibly.