

Bitcoin Zero ETP ("BTCO2")

Factsheet as of September 1st, 2023

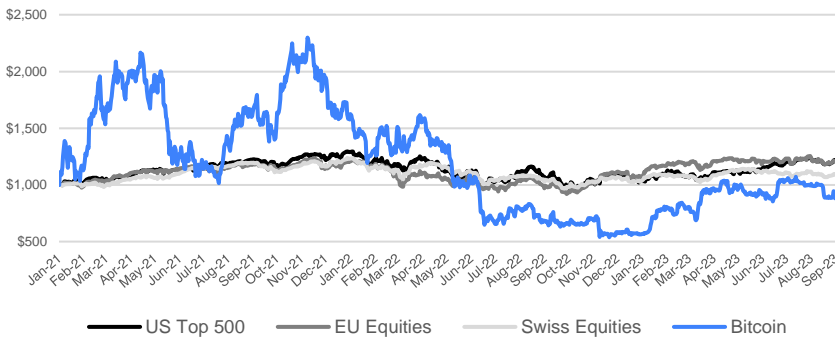
Advertising

HELVETEIQ
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.

Take control. Invest responsibly.

ESG Solution (MiFID2-ESG Compliance)

BTCO2 is compliant with the sustainability preferences outlined in MiFID2 and SFDR Article 8 equivalent.

Environmental – 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 certified under approved global standards: CDM (Clean Development Mechanism), VCS (Verified Carbon Standard) and Gold Standard. (SDG 13, 15)

Social – The projects we invest in achieve an impact that reflects our commitment to inclusive and sustainable communities, adequate living standards and decent work. (SDG 1, 6, 7, 8)

Governance – Blockchains like the Ethereum chain promote comprehensive inclusivity, as well as transnational, decentralized and democratic ownership and voting. (SDG 9, 10, 16)



COMMITTED

SUSTAINABLE DEVELOPMENT GOALS



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	-35.27%
BTCO2 MTD	-7.64%
BTC YTD	64.38%
Investor Fee	1.69% p.a.

SERVICE PROVIDERS

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

CONTACT

Helveteq AG
Churerstrasse 25
8808 Pfäffikon SZ
Switzerland
+41 (0)41 554 50 99
info@helveteq.com
www.helveteq.com

Bitcoin Zero ETP (“BTCO2”)

Factsheet as of September 1st, 2023

Advertising

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 Bitcoin Zero 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 wallets, private keys, cold storage or coin checks. Your ETP has all necessary features solved. You can simply focus on your investment strategy.

CLEAN

Our ETPs on digital assets are carbon neutral and designed for investors with an ESG focus. For more information visit us at: www.helveteiq.com.

Performance Indicators 2023

Monthly Change (%)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
'23	40.02	1.39	21.06	2.33	-7.62	11.44	-2.83	-7.64				
'22				-10.27	-19.33	-39.86	26.75	-16.04	-2.86	3.23	-17.43	-2.15

Historical NAVs (USD)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
'23	22.82	23.14	28.01	28.66	26.48	29.51	28.67	26.48				
'22				38.96	31.43	18.90	23.96	20.12	19.54	20.17	16.65	16.30

DISCLAIMER

Nothing in this transmission constitutes, may be used for the purpose of, or may be construed as, an invitation, an offer or a solicitation of securities for sale or for subscription in any jurisdiction where it is unlawful to do so. The information is for background purposes only and does not purport to be full or complete. No reliance may be placed for any purpose on the information contained in this transmission or its accuracy or completeness. The information in this transmission is subject to change. Past performance is not an indication or guarantee of future results. The charts and graphs may reflect hypothetical historical performance. All information presented prior to the issue date is back-tested. Back-tested performance is not actual performance but is hypothetical.

The Products do not constitute collective investment schemes within the meaning of the Swiss Federal Act on Collective Investment Schemes (CISA), as amended from time to time, and are, therefore, neither governed by the CISA nor subject to authorization and supervision by the Swiss Financial Market Supervisory Authority (FINMA). Accordingly, holders of these Products do not have the benefit of the specific investor protection provided under the CISA. The Issuer is not and will not be regulated by any regulator as a result of issuing the Products. The issuer is neither licensed nor registered with the Swiss Financial Market Supervisory Authority (FINMA).

THE PRODUCTS ARE NOT FOR DISTRIBUTION TO ANY U.S. PERSON OR ANY PERSON OR ADDRESS IN THE UNITED STATES OR IN ANY OTHER JURISDICTION TO WHICH A DISTRIBUTION WOULD BE UNLAWFUL.

The Products have not been and will not be registered under the U.S. Securities Act of 1933, as amended (the Securities Act) or with any securities regulatory authority of any State or other jurisdiction of the United States and (i) may not be offered, sold or delivered within the United States to, or for the account or benefit of U.S. Persons (as defined in «Regulation S» under the Securities Act), except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act and applicable state securities laws and (ii) may be offered, sold or otherwise delivered at any time only to transferees that are Non-United States Persons (as defined by the U.S. Commodities Futures Trading Commission). Investors are invited to carefully read the Product documentation, namely the Base Prospectus, which may be amended or supplemented from time to time, together with the relevant Final Terms prepared for a particular Product containing the full legally binding terms and conditions.

© Helveteiq AG, Churerstrasse 25, 8808 Pfäffikon SZ, Switzerland. 2023. All rights reserved.

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 are very energy intensive, proof-of-stake (PoS) networks such as Ethereum, 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 Helveteiq 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.