

Swiss Green Gold ETP (“AUCO2”)

Factsheet as of October 1st, 2024

Advertising

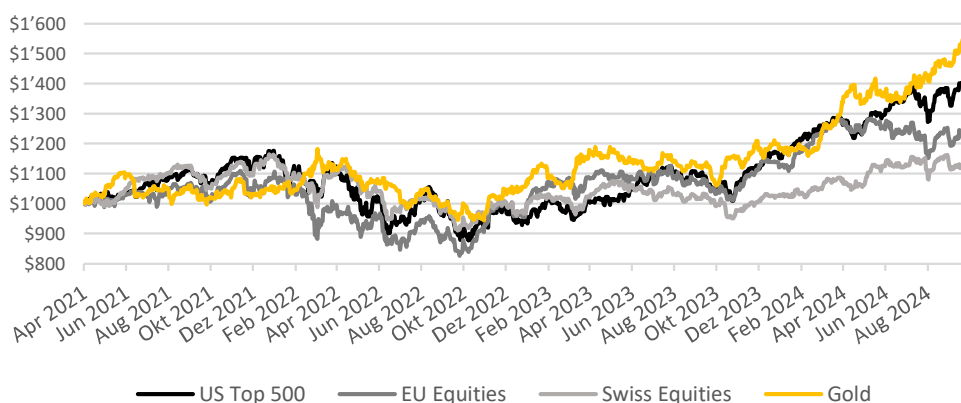
HELVETEQ 
Take control. Invest responsibly.

Investment Strategy

Helveteq'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 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 investment products. Helveteq 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. Helveteq offers 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.

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ESG Solution (MiFID2-ESG Compliance)

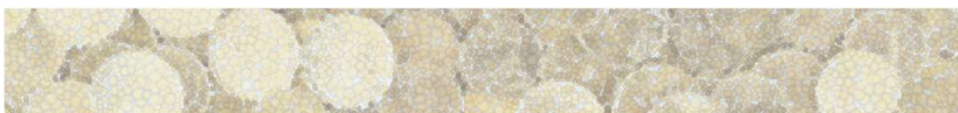
AUCO2 is compliant with sustainability preferences outlined in MiFID2 and SFDR Article 9 equivalent.

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 CO₂ 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 footprint 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	Helveteq 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	28.56%
AUCO2 MTD	4.13%
AUCO2 YTD	26.70%
Gold YTD	26.54%
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

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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.



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 Germany¹. 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

NAV Performance Indicators

Monthly Change (%)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
'24	-1.24	-0.30	8.04	4.11	1.74	-0.77	4.02	3.53	4.58			
'23					-2.16	-2.68	2.99	-1.48	-3.72	6.68	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	74.87	77.88	80.63	84.32			
'23					63.49	61.79	63.64	62.70	60.37	64.40	65.61	66.96

¹ 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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