

ZKB Tracker Certificate Dynamic on Sustainable Swiss Small and Mid Caps

17.09.2019 - Open End | Swiss Security Code 42 980 623

Summary

This Summary is to be understood as an introduction to the present Final Terms. Any investment decision in relation to the products must be based on the information contained in the Base Prospectus and in these Final Terms in their entirety and not on the Summary. In particular, each investor should consider the risk factors contained in these Final Terms and in the Base Prospectus.

The Issuer can only be held liable for the content of this Summary if the Summary is misleading, incorrect or contradictory when read together with the other parts of the Final Terms and the Base Prospectus.

Information on the securities
Type of product: ZKB Tracker Certificate Dynamic SSPA Category: Tracker Certificate (1300, acc. to the Swiss Derivative Map) ISIN: CH0429806232 Symbol: SWSMCZ Issuer: Zürcher Kantonalbank Underlying: Sustainable Swiss Small and Mid Caps Initial Fixing Date: 10 September 2019 Settlement Date: 17 September 2019 Final Fixing Date: --- (Open End) Redemption Date: --- (Open End) Type of settlement: cash
Information concerning the offer and admission to trading
Place of the offer: Switzerland Notional Amount/Denomination/Trading Units: CHF 10'000'000.00/CHF 100.00/1 Structured Product or multiples thereof Issue price: CHF 100.00 Selling restrictions: EEA, U.S.A./U.S. persons, United Kingdom, Guernsey Information on listing: Application to list on the SIX Swiss Exchange will be filed, the first provisory trading day will be 17 September 2019

New Issue

1. Product Description

Product Category/Name

Participation Product/Tracker Certificate (1300, according to the "Swiss Derivative Map" provided by the Swiss Structured Products Association)

CISA Notification

This is a Structured Product. It does not constitute a collective investment scheme within the meaning of the Swiss Federal Act on Collective Investment Schemes (CISA) and it is not subject to authorisation or supervision by FINMA. The issuer risk is borne by investors.

Investment Profile

The composition of the Underlying of this Structured Product is managed **dynamically** and **discretionary** over the course of its term.

The Certificate has as objective to provide investors with a highly diversified portfolio of shares of Swiss small and mid cap companies that have demonstrated through their acts their commitment to the ESG mindset as well as to investments that can make a positive impact on communities.

Further information about the investment strategy – if available – can be obtained free of charge from Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich, department VRIE or by way of e-Mail address documentation@zkb.ch.

Title Universe	The Title Universe consists of Swiss Equities and ETFs. The Underlying constituents are listed at a recognized exchange (World Federation of Exchanges or FESE (Federation of European Securities Exchanges)). The current composition of the Underlying can be found under www.zkb.ch/strukturierteprodukte .
Rebalancing	The Investment Manager rebalances the portfolio composition based on its qualified evaluation of the market. The Investment Manager considers only Underlying Components which provide sufficient liquidity and tradability. The Rebalancing is based on net prices of the Underlying Components (average of the net prices of the Underlying Components converted into the basket currency by the Issuer). The current basket composition is listed in the Annex to this termsheet.
Issuer	Zürcher Kantonalbank, Zurich
Rating of the Issuer	Standard & Poor's AAA, Moody's Aaa, Fitch AAA
Lead Manager, Paying Agent, Exercise Agent and Calculation Agent	Zürcher Kantonalbank, Zurich
Investment Manager	Sussland & Co SA Sussland & Co SA is not subject to the prudential supervision of the FINMA and is supervised by the Self-regulatory organisation (SRO) Association Romande des Intermédiaires Financiers (ARIF).
Symbol/ Swiss Security Code/ISIN	SWSMCZ/ 42 980 623/CH0429806232
Notional Amount/Denomination/ Trading Units	CHF 10'000'000.00/CHF 100.00/1 Structured Product or multiples thereof
Number of Structured Products	Up to 100'000, with the right to increase
Issue Price	CHF 100.00 / 100.50% of Basket Value on the Initial Fixing Date
Currency	CHF

Underlying per Initial Fixing Date	Component	ISIN / Bloomberg	Related Exchange	*Currency / Initial Fixing Value	Weight in %	No. of Shares/ Amount
	Adecco SA	CH0012138605	SIX Swiss /ADEN SE Exchange	56.3885	2.50	0.044114
	ams AG	AT0000A18XM4	SIX Swiss /AMS SE Exchange	43.1765	2.50	0.057612
	Bachem Holding AG	CH0012530207	SIX Swiss /BANB SE Exchange	149.3924	2.50	0.016651
	Bâloise-Holding AG	CH0012410517	SIX Swiss /BALN SE Exchange	174.6032	2.50	0.014247
	Barry Callebaut AG	CH0009002962	SIX Swiss /BARN SE Exchange	2026.0000	2.50	0.001228
	Belimo Holding AG	CH0001503199	SIX Swiss /BEAN SE Exchange	5370.0000	2.50	0.000463
	Bell AG	CH0315966322	SIX Swiss /BELL SE Exchange	258.0387	2.50	0.009640
	Berner Kantonalbank AG	CH0009691608	SIX Swiss /BEKN SE Exchange	218.0027	2.50	0.011410
	Bucher Industries Ltd	CH0002432174	SIX Swiss /BUCN SE Exchange	312.6469	2.50	0.007956
	Burckhardt Compression Holding AG	CH0025536027	SIX Swiss /BCHN SE Exchange	257.9137	2.50	0.009645
	Lindt & Sprüngli AG	CH0010570767	SIX Swiss /LISP SE Exchange	7295.0000	2.50	0.000341
	Clariant AG	CH0012142631	SIX Swiss /CLN SE Exchange	19.8280	2.50	0.125454
	Comet Holding AG	CH0360826991	SIX Swiss /COTN SE Exchange	84.5097	2.50	0.029434
	Daetwyler Holding AG	CH0030486770	SIX Swiss /DAE SE Exchange	163.4245	2.50	0.015221
	dorma+kaba Holding AG	CH0011795959	SIX Swiss /DOKA SE Exchange	683.5000	2.50	0.003639

Emmi AG	CH0012829898	SIX Swiss Exchange	807.5000	2.50	0.003080
Georg Fischer Ltd	CH0001752309	SIX Swiss Exchange	858.5000	2.50	0.002897
Forbo Holding AG	CH0003541510	SIX Swiss Exchange	1430.0000	2.50	0.001740
Geberit AG	CH0030170408	SIX Swiss Exchange	465.2000	2.50	0.005347
Idorsia AG	CH0363463438	SIX Swiss Exchange	24.8237	2.50	0.100207
Implenia AG	CH0023868554	SIX Swiss Exchange	34.2851	2.50	0.072553
Kardex AG	CH0100837282	SIX Swiss Exchange	140.5131	2.50	0.017703
Komax Holding AG	CH0010702154	SIX Swiss Exchange	207.2311	2.50	0.012004
Kühne + Nagel International AG	CH0025238863	SIX Swiss Exchange	147.6721	2.50	0.016845
Lem Holding SA	CH0022427626	SIX Swiss Exchange	1320.0000	2.50	0.001884
Logitech International SA	CH0025751329	SIX Swiss Exchange	40.5411	2.50	0.061358
Medartis Holding AG	CH0386200239	SIX Swiss Exchange	44.9567	2.50	0.055331
Schweiter Technologies AG	CH0010754924	SIX Swiss Exchange	956.0000	2.50	0.002602
SGS Ltd	CH0002497458	SIX Swiss Exchange	2464.0000	2.50	0.001010
SIKA AG	CH0418792922	SIX Swiss Exchange	147.6721	2.50	0.016845
Sonova Holding AG	CH0012549785	SIX Swiss Exchange	218.5328	2.50	0.011383
Straumann Holding AG	CH0012280076	SIX Swiss Exchange	824.0000	2.50	0.003019
Sulzer AG	CH0038388911	SIX Swiss Exchange	101.1152	2.50	0.024601
The Swatch Group Ltd	CH0012255151	SIX Swiss Exchange	279.0068	2.50	0.008916
Swiss Life Holding AG	CH0014852781	SIX Swiss Exchange	490.2000	2.50	0.005074
Tecan Group Ltd	CH0012100191	SIX Swiss Exchange	236.2754	2.50	0.010528
Temenos AG	CH0012453913	SIX Swiss Exchange	162.8192	2.50	0.015278
Vaudoise Assurances Holding AG	CH0021545667	SIX Swiss Exchange	530.0000	2.50	0.004693
Vifor Pharma AG	CH0364749348	SIX Swiss Exchange	155.1733	2.50	0.016030
VZ Holding AG	CH0028200837	SIX Swiss Exchange	287.8882	2.50	0.008641

* Local taxes, transactions fees and foreign commissions are, if applicable, included in the Initial Fixing Value of each component and are thus borne by the holders of the Structured Product. This applies particularly, though not exclusively, when exercising rights associated with the Structured Product and/or a Rebalancing.

Basket Value

CHF 99.50 on Initial Fixing Date

The terms and conditions of the present product have been adjusted due to Corporate Actions, refer to table Corporate Actions.

Ratio

1 ZKB Tracker Certificate Dynamic represents 1 Underlying

Dividend Payments

No dividends will be paid out. The dividend as a whole will be reinvested into the Structured Product in the form of a net dividend.

Initial Fixing Date

10 September 2019

Settlement Date

17 September 2019

Redemption right of the Issuer	The Issuer has the right to redeem the outstanding Structured Products quarterly on the 15th day of March, June, September and December (fixing date; modified following), for the first time on 16 December 2019. On the fixing date, the redemption amount is determined, which is governed by the information under the section Redemption Method. The announcement and thus the declaration of intent to exercise the Redemption right is made with a notice period of 20 banking days via the official publication channel of the SIX Swiss Exchange. No statement of reasons is required. The redemption will be executed with a value date of 5 bank working days after the fixing date (Redemption Date).
Right to return of the Investor	In addition to the possibility of selling the Structured Products in the secondary market, the investor has the right to return the product quarterly per 15th day of the months March, June, September and December (fixing date; modified following) to the Issuer, for the first time on 16 December 2019. On the fixing date, the redemption amount is determined, which is governed by the information under the section Redemption Method. The declaration of intent to exercise the Right to return must be received no later than 5 banking days before the respective fixing date (exercise date) by Zürcher Kantonalbank and must be sent to the following address: by letter post to Zürcher Kantonalbank, Sales Structured Products, IHHV, P.O. Box, 8010 Zürich or by email to derivate@zkb.ch . The repayment will be executed with a value date of 5 bank working days after the fixing date (Redemption Date). Should the Structured Products of the Investor be deposited in a custodian bank, the Investor needs additionally and in due time advise/inform his custodian bank according the notice of redemption.
Initial Fixing Level	10 September 2019, Net price of the components of the Underlying on a best effort basis (the Issuer has the right to expand the Initial Fixing period if required by current market conditions e.g. liquidity). Local taxes, transactions fees and foreign commissions are included in the Initial Fixing Value of each component if applicable.
Redemption Method	On Redemption Date, investors receive in cash for every certificate 100% of the Underlying as defined on the Final Fixing Date and according to the following formula: $\sum_{i=1}^N S_{i,T} \times W_{i,T} - \text{Fees}$ where $S_{i,T}$ = Value of the Component i of the Underlying on Final Fixing Date $W_{i,T}$ = Weighting of the Component i of the Underlying (number of Shares) on Final Fixing Date Fees = Annual Fee and Rebalancing Fees T = Final Fixing Date If capital events that were unknown at the time of issue take place during the life of the ZKB Tracker Certificate Dynamic, they shall be taken into account by adjusting the weighting of the affected Component of the Underlying accordingly.
Listing	Application to list on the SIX Swiss Exchange will be filed, the first provisory trading day will be 17 September 2019.
Annual Fee	1.70% p.a. The Annual Fee will be charged based on the value of the Structured Product and is pro rata temporis included in the trading price. Of the Annual Fee, the Issuer receives 0.50% p.a. and the Investment Manager receives 1.20% p.a. for their relevant duties.
Rebalancing Fee	A Rebalancing Fee of 0.10% of the transaction value will be charged per Rebalancing.
Clearing House	SIX SIS AG/Euroclear/Clearstream
Distribution fees	Distribution fees in the form of a discount on the issue price, reimbursement of a part of the issue price or other one-off and/or periodic charges may have been paid to one or several distribution partners of this Structured Product. Distribution fees paid to distribution partners may amount up to 0.5000%.
Sales: 044 293 66 65	SIX Telekurs: .zkb Internet: www.zkb.ch/strukturierteprodukte Reuters: ZKBSTRUCT Bloomberg: ZKBY <go>
Key Elements of the Product	In terms of value, buying a ZKB Tracker Certificate Dynamic is equivalent to buying the Underlying less any Fees. A single, low-cost transaction gives investors the opportunity to participate fully in the performance of the Underlying. Dividend Payments of underlying components in the basket are paid out to the investor by means of Dividend reinvestment in the Underlying. Redemption is based on the weighted value of Underlying components on the Fixing Date.

Taxes

The Issuer reports the taxable factors (change to previous year's value) divided in the components income and capital gain to the Swiss Federal Tax Administration on 31 October each year. The income part is subject to Swiss income tax for private investors with Swiss tax domicile as per reporting date. The capital gain part is not subject to Swiss income tax. The product is not subject to Swiss withholding tax. The Federal securities transfer stamp tax is not levied on secondary market transactions. This product may be subject to additional withholding taxes or duties, such as related to FATCA, Sect. 871(m) U.S. Tax Code or foreign financial transaction taxes. Any payments due under this product are net of such taxes or duties.

The information above is a summary only of the Issuer's understanding of current law and practice in Switzerland relating to the taxation of Structured Products. The relevant tax law and practice may change. The Issuer does not assume any liability in connection with the above information. The tax information only provides a general overview and can not substitute the personal tax advice to the investor.

Documentation

This document is a non-binding English translation of the Final Terms (Endgültige Bedingungen) published in German and constituting the Final Terms in accordance with article 45 of the Federal Act on Financial Services (FinSA). The English language translation is provided for convenience only.

The binding German version of these Final Terms supplements the Base Prospectus approved by the SIX Swiss Exchange and published in German by the Issuer on 16 November 2020.

These Final Terms constitute a Simplified prospectus pursuant to article 5 para. 2 CISA in the version dated 1 March 2013. Together with the Base Prospectus (and together with any supplements) these Final Terms form the product documentation for this issue.

If this Product was the first time issued under the Base Prospectus of 16 November 2020, these Final Terms must be read in conjunction with the General Terms of the Securities (Allgemeine Bedingungen der Derivate), the Additional Terms and the Information on the Underlyings in the Base Prospectus of 16 November 2020. If this Product has been issued prior to the date of the Base Prospectus of 16 November 2020, these Final Terms shall be read in conjunction with the Base Prospectus of 16 November 2020 and together with the Existing Terms of the Products from the version of the Issuance Programme or Base Prospectus in force at the time of issuance that has been incorporated by reference in this Base Prospectus.

The Base Prospectus of the Issuer dated 16 November 2020 will cease to be valid on 16 November 2021. From and including this date, these Final Terms must be read together with the latest valid version of the Base Prospectus of the Issuer (including the information incorporated by reference into the latest valid version of the Base Prospectus from the Base Prospectus under which the Products the first time were issued), which follows the Base Prospectus of 16 November 2020.

Except as otherwise defined in these Final Terms, the terms used in these Final Terms have the meaning given to them in the Base Prospectus. In case of discrepancies between information or the provisions in these Final Terms and those in the Base Prospectus, the information and provisions in these Final Terms shall prevail. In the event of a listing of the products, the product documentation will be adapted, if and to the extent necessary, in accordance with the requirements of the relevant exchange. The present products will be issued in the form of uncertificated securities (Wertrechte) and registered as book-entry securities (Bucheffekten) with SIX SIS AG. Investors have no right to require the issuance of any certificates or any proof of evidence for the products.

These Final Terms and the Base Prospectus can be ordered free of charge at Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zurich, dept. VRIE or by e-mail at documentation@zkb.ch. They are also available on <https://www.zkb.ch/finanzinformationen>.

Information on the Underlying

Information on the performance of the Underlying/a component of the Underlying is publicly available on www.bloomberg.com. Current annual reports are published on the website of the respective business entity. The transfer of the Underlying/a component of the Underlying is conducted in accordance with their respective statutes.

Notices

Any notice by the Issuer in connection with these Structured Products, in particular any notice in connection with modifications of the terms and conditions will be validly published on the website <https://zkb-finance.mdgms.com/products/stp/index.html> under the relevant Structured Product. The Swiss security code search button will lead you directly to the relevant Structured Product. The notices will be published in accordance with the rules issued by SIX Swiss Exchange for IBL (Internet Based Listing) on the website <https://www.six-exchange-regulation.com/en/home/publications/official-notices.html>

Governing Law/Jurisdiction

Swiss Law/Zurich

2. Profit and Loss Expectations after Year 1

Profit and Loss Expectations after Year 1

ZKB Tracker Certificate Dynamic

Basket		Redemption	
Value	Percent	ZKB Tracker Certificate Dynamic	Performance %
CHF 69.65	-30.00%	CHF 68.47	-31.53%
CHF 79.60	-20.00%	CHF 78.25	-21.75%
CHF 89.55	-10.00%	CHF 88.03	-11.97%
CHF 100.00	+0.50%	CHF 98.30	-1.70%
CHF 109.45	+10.00%	CHF 107.59	7.59%
CHF 119.40	+20.00%	CHF 117.37	17.37%
CHF 129.35	+30.00%	CHF 127.15	27.15%

Source: Zürcher Kantonalbank

The performance of the ZKB Tracker Certificate Dynamic is analog to the performance of the Underlying less any Fees. Rebalancing Fees are not included in the table above.

The figures in the table above are valid after Year 1 only and cannot be considered as a price indication for the present Structured Product during its lifetime. The price quoted in the secondary market can differ substantially from the table above.

3. Material Risks for Investors

Credit Risk Relating to Issuer

Obligations under these Structured Products constitute direct, unconditional and unsecured obligations of the Issuer and rank pari passu with other direct, unconditional and unsecured obligations of the Issuer. The value of the Structured Product does not only depend on the performance of the Underlying and other developments in the financial markets, but also on the solvency of the Issuer, which may change during the term of this Structured Product.

Specific Product Risks

Structured Products are complex financial instruments, which entail considerable risks and, accordingly, are only suitable for investors who have the requisite knowledge and experience and understand thoroughly the risks connected with an investment in these structured products and are capable of bearing the economic risks. ZKB Tracker Certificate Dynamic is an investment product whose price fluctuates to the same degree as the Underlying less any Fees. Depending on price trends, the price of a ZKB Tracker Certificate Dynamic could fall below the Issue Price. The risk profile of the ZKB Tracker Certificate Dynamic corresponds to that of the Underlying. The ZKB Tracker Certificate Dynamic is denominated in CHF. If the investor's reference currency differs from the CHF, the investor bears the risk between the CHF and his reference currency.

4. Additional Terms

Modifications

If an extraordinary event as described in Section IV of the Issuance Programme occurs in relation to the Underlying/a component of the Underlying or if any other extraordinary event occurs, which makes it impossible or particularly cumbersome for the Issuer, to fulfill its obligations under the Structured Products or to calculate the value of the Structured Products, the Issuer shall at its own discretion take all the necessary actions and, if necessary may modify the terms and conditions of these Structured Products at its own discretion in such way, that the economic value of the Structured Products after occurrence of the extraordinary event corresponds, to the extent possible, to the economic value of the Structured Products prior to the occurrence of the extraordinary event. Specific modification rules for certain types of Underlyings stated in Section IV of the Issuance Programme shall prevail. If the Issuer determines, for whatever reason, that an adequate modification is not possible, the Issuer has the right to redeem the Structured Products early.

Market Disruptions

Compare specific provisions in the Issuance Programme.

Selling Restrictions

EEA, U.S.A./U.S. persons, GB, Guernsey

Prudential Supervision

As a bank within the meaning of the Swiss Federal Act on Banks and Savings Banks (BankG; SR 952.0) and a securities dealer within the meaning of the Swiss Federal Act on Securities Exchanges and Securities Trading (BEHG; SR 954.1), Zürcher Kantonalbank is subject to the prudential supervision of FINMA, Laupenstrasse 27, CH-3003 Bern, <http://www.finma.ch>.

Recording of Telephone Conversations

Investors are reminded that telephone conversations with trading or sales units of Zürcher Kantonalbank are recorded. Investors, engaging in telephone conversations with these units provide their tacit consent to the recording of their conversations.

Further Information

This document constitutes neither an offer nor a recommendation or invitation to purchase financial instruments and can't replace the individual investor's own judgement. The information contained in this document does not constitute investment advice but is intended solely as a product description. An investment decision should in any case be made on the basis of these Final Terms and the issuance programme. Particularly, before entering into a transaction, the investor should, if necessary with the assistance of an advisor, examine the conditions for investment in the Product in consideration of his personal situation with regard to legal, regulatory, tax and other consequences. Only an investor who is aware of the risks of the transaction and has the financial capacity to bear any losses should enter into such transactions.

Material Changes

Since the end of the last financial year or the date of the interim financial statements, there have been no material changes in the assets, financial or revenue position of the Issuer.

Responsibility for the Final Terms

Zürcher Kantonalbank, Zurich, assumes responsibility for the content of these Final Terms and hereby declares that, to its knowledge, the information contained in these Final Terms is correct and no material circumstances have been omitted.

Zurich, 8 July 2019, last update on 22 February 2021

Underlying on 22 02 2021

Component	ISIN / Bloomberg	Related Exchange	*Currency / Initial Fixing Value	Weight in %	No. of Shares/ Amount
Adecco SA	CH0012138605 /ADEN SE	SIX Swiss Exchange	57.4000	2.08	0.045960
ams AG	AT0000A18XM 4 /AMS SE	SIX Swiss Exchange	22.0500	1.48	0.085243
Autoneum Holding AG	CH0127480363 /AUTN SE	SIX Swiss Exchange	165.7192	3.29	0.025147
Bâloise-Holding AG	CH0012410517 /BALN SE	SIX Swiss Exchange	155.7000	1.80	0.014672
Barry Callebaut AG	CH0009002962 /BARN SE	SIX Swiss Exchange	1960.0000	1.93	0.001246
Berner Kantonalbank AG	CH0009691608 /BEKN SE	SIX Swiss Exchange	217.5000	2.01	0.011696
Belimo Holding AG	CH0001503199 /BEAN SE	SIX Swiss Exchange	7040.0000	2.61	0.000470
Banque Cantonale de Geneve	CH0350494719 /BCGE SE	SIX Swiss Exchange	161.1330	3.13	0.024662
Bucher Industries Ltd	CH0002432174 /BUCN SE	SIX Swiss Exchange	444.6000	2.84	0.008114
Burckhardt Compression Holding AG	CH0025536027 /BCHN SE	SIX Swiss Exchange	332.0000	2.57	0.009806
Clariant AG	CH0012142631 /CLN SE	SIX Swiss Exchange	19.5000	2.24	0.145813
Conzzeta Inc	CH0244017502 /CON SE	SIX Swiss Exchange	1276.9521	3.29	0.003264
Daetwyler Holding AG	CH0030486770 /DAE SE	SIX Swiss Exchange	275.0000	3.35	0.015438
DKSH Holding Ltd	CH0126673539 /DKSH SE	SIX Swiss Exchange	68.4558	3.28	0.060867
dormakaba Holding AG	CH0011795959 /DOKA SE	SIX Swiss Exchange	553.0000	1.66	0.003803
Emmi AG	CH0012829898 /EMMN SE	SIX Swiss Exchange	894.0000	2.19	0.003108
Forbo Holding AG	CH0003541510 /FORN SE	SIX Swiss Exchange	1534.0000	2.13	0.001762
Geberit AG	CH0030170408 /GEBN SE	SIX Swiss Exchange	550.8000	2.36	0.005445
Georg Fischer Ltd	CH0001752309 /FI-N SE	SIX Swiss Exchange	1205.0000	2.82	0.002970
Idorsia AG	CH0363463438 /IDIA SE	SIX Swiss Exchange	24.6000	1.94	0.100207
Implenia AG	CH0023868554 /IMPN SE	SIX Swiss Exchange	28.9800	1.68	0.073605
Ina Invest Holding AG	CH0524026959 /INA SE	SIX Swiss Exchange	19.1000	0.22	0.014721
Kühne + Nagel International AG	CH0025238863 /KNIN SE	SIX Swiss Exchange	214.1000	5.42	0.032113
Lem Holding SA	CH0022427626 /LEHN SE	SIX Swiss Exchange	1758.0000	2.66	0.001923
Lindt & Sprüngli AG	CH0010570767 /LISP SE	SIX Swiss Exchange	7975.0000	2.18	0.000346
Logitech International SA	CH0025751329 /LOGN SE	SIX Swiss Exchange	104.0000	5.13	0.062578
OC Oerlikon Corporation Inc	CH0000816824 /OERL SE	SIX Swiss Exchange	10.1269	3.29	0.411512
Rieter Holding AG	CH0003671440 /RIEN SE	SIX Swiss Exchange	107.0000	2.63	0.031174
SGS Ltd	CH0002497458 /SGSN SE	SIX Swiss Exchange	2651.0000	2.16	0.001033
SIG Combibloc Group AG	CH0435377954 /SIGN SE	SIX Swiss Exchange	22.2132	3.29	0.187607
Sonova Holding AG	CH0012549785 /SOON SE	SIX Swiss Exchange	240.6000	2.17	0.011459
Straumann Holding AG	CH0012280076 /STMN SE	SIX Swiss Exchange	1141.5000	2.73	0.003034
Sulzer AG	CH0038388911	SIX Swiss	104.1000	2.11	0.025655

Swiss Life Holding AG	/SUN SE CH0014852781	Exchange SIX Swiss	444.4000	1.85	0.005289
Tecan Group Ltd	/SLHN SE CH0012100191	Exchange SIX Swiss	415.0000	3.47	0.010595
Temenos AG	/TECN SE CH0012453913	Exchange SIX Swiss	133.3500	1.61	0.015355
The Swatch Group Ltd	/TEMN SE CH0012255151	Exchange SIX Swiss	265.7000	1.91	0.009107
Valora Holding AG	/UHR SE CH0002088976	Exchange SIX Swiss	184.6616	3.29	0.022567
Vaudoise Assurances Holding AG	/VALN SE CH0021545667	Exchange SIX Swiss	462.0000	1.75	0.004795
Vifor Pharma AG	/VAHN SE CH0364749348	Exchange SIX Swiss	115.3000	1.47	0.016174
	/VIFN SE	Exchange			

* Local taxes, transactions fees and foreign commissions are, if applicable, included in the Initial Fixing Value of each component and are thus borne by the holders of the Structured Product. This applies particularly, though not exclusively, when exercising rights associated with the Structured Product and/or a Rebalancing.

Corporate Actions

Date	Underlying	Action		
16.03.2020	ams AG	Capital Increase on 16.03.2020	No. of Shares old 0.057612	No. of Shares new 0.085243
21.04.2020	VZ Holding AG	Change of Identification on 21.04.2020	ISIN old CH0028200837	ISIN new CH0528751586
21.04.2020	VZ Holding AG	Stock Split on 21.04.2020	No. of Shares old 0.008729	No. of Shares new 0.043645
21.04.2020	VZ Holding AG	Stock Split on 21.04.2020	Initial Fixing Value old 287.8882	Initial Fixing Value new 57.58
		Rebalancing on 27.05.2020	Amount old	Amount new
27.05.2020	Kühne + Nagel International AG	Rebalancing	0.016845	0.031630
27.05.2020	Medartis Holding AG	Sell	0.055331	-
27.05.2020	Rieter Holding AG	Buy	-	0.031174
27.05.2020	SIKA AG	Sell	0.016845	-
12.06.2020	INA Invest Holding AG	Spin-off INA Invest Holding AG from Implenia AG on 12.06.2020	No. of Shares old 0	No. of Shares new 0.014721
16.06.2020	Sonova Holding AG	Stock Dividend on 16.06.2020	No of Shares old 0.011383	No of Shares new 0.011459
		Rebalancing on 22.02.2021	Amount old	Amount new
22.02.2021	Autoneum Holding AG	Buy	-	0.025147
22.02.2021	Bachem Holding AG	Sell	0.016830	-
22.02.2021	Banque Cantonale de Geneve	Buy	-	0.024662
22.02.2021	Bell AG	Sell	0.009823	-
22.02.2021	Comet Holding AG	Sell	0.029590	-
22.02.2021	Conzzeta Inc	Buy	-	0.003264
22.02.2021	DKSH Holding Ltd	Buy	-	0.060867
22.02.2021	Kardex AG	Sell	0.018107	-
22.02.2021	Komax Holding AG	Sell	0.012004	-
22.02.2021	OC Oerlikon Corporation Inc	Buy	-	0.411512
22.02.2021	Schweiter Technologies AG	Sell	0.002675	-
22.02.2021	SIG Combibloc Group AG	Buy	-	0.187607
22.02.2021	Valora Holding AG	Buy	-	0.022567
22.02.2021	VZ Holding AG	Sell	0.043645	-