

ZKB Tracker Certificate Dynamic on a New Technologies Basket

07.12.2020 - Open End | Swiss Security Code 56 678 433

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: CH0566784333 Symbol: VATNTZ Issuer: Zürcher Kantonalbank Underlying: a New Technologies Basket Initial Fixing Date: 30 November 2020 Settlement Date: 7 December 2020 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 7'000'000.00/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 7 December 2020

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)

Regulatory Notification

This product 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 stock selection is based on a model of the Investment Manager and is aligned with both quantitative and qualitative criteria.

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 global technology stocks. 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 up to 12 times a year. 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 rebalancing period may be prolonged by the Issuer due to limited tradability. 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	Valiant Bank AG, Bern

The Investment Manager may not only act as distributor of the Structured Product and/or Investment Manager in relation to the Underlying but also as asset manager or financial advisor in relation to the investors in the Structured Products. This may lead to potential conflicts between the interests of the investors and the interests of the Investment Manager. The Investment Manager has taken all necessary measures to avoid such potential conflict of interest or, if such avoidance is not reasonably possible, will disclose such conflict of interest to the investors concerned.

Symbol/ Swiss Security Code/ISIN	VATNTZ/ 56 678 433/CH0566784333
Notional Amount/Denomination/ Trading Units	CHF 7'000'000.00/CHF 100.00/1 Structured Product or multiples thereof
Number of Structured Products	Up to 70'000, with the right to increase
Issue Price	CHF 100.00/100.00% 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
	3D Systems Corp	US88554D2053/ DDD UN	New York Stock Exchange	USD 9.11624	2.00	0.241349
	Albemarle Corporation	US0126531013/ ALB UN	New York Stock Exchange	USD 136.11818	2.00	0.016164
	Anaplan Inc	US03272L1089/ PLAN UN	New York Stock Exchange	USD 69.32628	2.00	0.031737
	Aspen Technology Inc	US0453271035/ AZPN UW	NASDAQ	USD 133.99676	3.00	0.024630
	Ballard Power Systems Inc	CA0585861085/ BLDP CT	Toronto Stock Exchange	CAD 26.62775	3.00	0.161166
	Bloom Energy Corp	US0937121079/ BE UN	New York Stock Exchange	USD 24.81164	2.00	0.088676
	BYD Company Ltd -H-	CNE100000296/ 1211 HK	Hong Kong Stock Exchange	HKD 183.89086	3.00	0.139123
	Capstone Turbine Corp	US14067D5086/ CPST UR	NASDAQ	USD 8.02020	1.00	0.137166
	Ceres Power Holdings PLC	GB00BG5KQW09/ CWR LN	London Stock Exchange	GBP 8.63215	2.00	0.191331
	Cloudflare Inc	US18915M1071/ NET UN	New York Stock Exchange	USD 74.04701	3.00	0.044570
	CrowdStrike Holdings Inc	US22788C1053/ CRWD UW	NASDAQ GS	USD 152.17373	3.00	0.021688
	DocuSign Inc	US2561631068/ DOCU UW	NASDAQ GS	USD 226.73682	3.00	0.014556
	Doosan Fuel Cell Co., Ltd	KR7336260005/ 336260 KP	Korea Stock Exchange	KRW 48557.3664	2.00	0.050312
	ElringKlinger AG	DE0007856023/ ZIL2 GY	Xetra	EUR 13.75930	1.00	0.067046

Energizer Holdings Inc	US29272W1099/ ENR UN	New York Stock Exchange	USD 41.65062	3.00	0.079238
First Solar Inc	US3364331070/ FSLR UW	NASDAQ	USD 93.65456	3.00	0.035239
Hexagon AB	SE0000103699/ HEXAB SS	Stockholm	SEK 714.31409	2.00	0.026421
ITM Power PLC	GB00B0130H42/ ITM LN	London Stock Exchange	GBP 3.79421	1.00	0.217647
Livent Corporation	US53814L1089/ LTHM UN	New York Stock Exchange	USD 15.39325	3.00	0.214399
NEL ASA	NO0010081235/ NEL NO	Oslo	NOK 25.03722	2.00	0.782443
NextEra Energy Inc	US65339F1012/ NEE UN	New York Stock Exchange	USD 73.78278	3.00	0.044730
Nio Inc	US62914V1061/ NIO UN	New York Stock Exchange	USD 51.26548	4.00	0.085836
Nuance Communications Inc	US67020Y1001/ NUAN UW	NASDAQ	USD 42.97878	1.00	0.025596
Palantir Technologies Inc	US69608A1088/ PLTR UN	New York Stock Exchange	USD 27.16468	2.00	0.080995
Plug Power Inc	US72919P2020/ PLUG UR	NASDAQ CM	USD 26.32535	3.00	0.125366
PowerCell Sweden AB	SE0006425815/ PCELL SS	Stockholm	SEK 278.95588	2.00	0.067657
ServiceNow Inc	US81762P1021/ NOW UN	New York Stock Exchange	USD 529.99921	4.00	0.008303
SLM Solutions Group AG	DE000A111338/ AM3D GY	Xetra	EUR 16.17669	2.00	0.114053
Snowflake Inc	US8334451098/ SNOW UN	New York Stock Exchange	USD 324.64716	2.00	0.006777
SolarEdge Technologies Inc	US83417M1045/ SEDG UW	NASDAQ	USD 279.89396	2.00	0.007861
Square Inc	US8522341036/ SQ UN	New York Stock Exchange	USD 209.06211	3.00	0.015786
Stratasys Ltd	IL0011267213/ SSYS UW	NASDAQ	USD 17.04286	2.00	0.129098
Synopsys Inc	US8716071076/ SNPS UW	NASDAQ	USD 226.28631	2.00	0.009723
Tesla Motors Inc	US88160R1014/ TSLA UW	NASDAQ	USD 582.45506	4.00	0.007555
Twilio Inc	US90138F1021/ TWLO UN	New York Stock Exchange	USD 317.20174	3.00	0.010404
Varta AG	DE000A0TGJ55/ VAR1 GY	Xetra	EUR 113.64094	3.00	0.024353
Vestas Wind Systems A/S	DK0010268606/ VWS DC	Copenhagen	DKK 1267.83246	3.00	0.016248
Xiaomi Corporation	KYG9830T1067/ 1810 HK	Hong Kong Stock Exchange	HKD 26.40412	2.00	0.645945
Xilinx Inc	US9839191015/ XLNX UW	NASDAQ	USD 143.03763	2.00	0.015382
XPeng Inc	US98422D1054/ XPEV UN	New York Stock Exchange	USD 58.74058	3.00	0.056184
Zscaler Inc	US98980G1022/ ZS UW	NASDAQ GS	USD 154.14280	2.00	0.014274

* 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 100.00 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. Payments from Korean Underlying constituents will not be considered and will not be distributed to the Structured Product.

Initial Fixing Date	30 November 2020 The Issuer has the right to expand the time period for the Initial Fixing if required by current market conditions e.g. liquidity.
Settlement Date	7 December 2020
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 15 December 2020. On the fixing date, the redemption amount is determined, which is governed by the information under the section Redemption Method. The Issuer has the right to expand the time period for the Final Fixing if required by current market conditions e.g. liquidity. 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 15 December 2020. On the fixing date, the redemption amount is determined, which is governed by the information under the section Redemption Method. The Issuer has the right to expand the time period for the Final Fixing if required by current market conditions e.g. liquidity. 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	30 November 2020, Net price of the Components of the Underlying on a best effort basis.
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: $\text{Ratio} * \left(\sum_{i=1}^N S_{i,T} * W_{i,T} * FX_{i,T} \right) - \text{Fees}$ <p>where Ratio = 1 $S_{i,T}$ = 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 $FX_{i,T}$ = Exchange rate of the Component i of the Underlying (to CHF) on Final Fixing Date T = Final Fixing Date</p> 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 7 December 2020.
Annual Fee	0.80% 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 0.30% p.a. and the Investment Manager receives 0.50% 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	No distribution fees in the form of a discount on issue price, reimbursement of a part of the issue price or other one-off and/or periodic charges are paid out to one or several distribution partners of this Structured Product.
Sales: 044 293 66 65	SIX Telekurs: .zkb Internet: www.zkb.ch/finanzinformationen 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://www.zkb.ch/finanzinformationen> 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 85.00	-15.00%	CHF 84.32	-15.68%
CHF 90.00	-10.00%	CHF 89.28	-10.72%
CHF 95.00	-5.00%	CHF 94.24	-5.76%
CHF 100.00	+0.00%	CHF 99.20	-0.80%
CHF 105.00	+5.00%	CHF 104.16	4.16%
CHF 110.00	+10.00%	CHF 109.12	9.12%
CHF 115.00	+15.00%	CHF 114.08	14.08%

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. The investor bears all the risks in connection with a possible exchange rate risk between the product currency, the currency of the components of the Underlying, and his reference currency.

Investments with regard to Emerging Markets are exposed to several risk factors especially political or economic risks. The political system, the continuity and the political culture of emerging markets might be totally different compared to developed countries and might therefore cause a negative influence on the Underlying and/or the currencies. The relevant Underlyings and currencies are generally not as liquid as those of developed countries. Purchase and sales might cause market fluctuations. Especially in emerging markets currency transfer restrictions and/or a connectivity to a reference currency are more likely.

4. Additional Terms

Modifications

If an extraordinary event as described in the Base Prospectus 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 the Base Prospectus 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 Base Prospectus.

Selling Restrictions

EEA, U.S.A./U.S. persons, United Kingdom, 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 firm within the meaning of the Swiss Federal Act on Financial Institutions (FinlAG; SR 954.1), Zürcher Kantonalbank is subject to the prudential supervision of FINMA, Laupenstrasse 27, CH-3003 Bern, <https://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 Base Prospectus. 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, 30 November 2020, last update on 3 February 2021

Underlying on 03 02 2021

Component	ISIN / Bloomberg	Related Exchange	*Currency / Initial Fixing Value	Weight in %	No. of Shares/ Amount
3D Systems Corp	US88554D2053/ DDD UN	New York Stock Exchange	38.5730	3.50	0.133810
Amundi Index Solutions SICAV - Smart City Cap.	LU2037748345/ SCITY SE	SIX Swiss Exchange	76.5265	2.00	0.038541
Albemarle Corporation	US0126531013/ ALB UN	New York Stock Exchange	163.1499	1.79	0.016195
Alibaba Health Information Technology Ltd	BMG0171K101 8/ 241 HK	Hong Kong Stock Exchange	27.0000	1.87	0.790637
Amundi Index Solutions SICAV - STOXX AI Global AI Cap.	LU1861132840/ GOAI SE	SIX Swiss Exchange	87.5675	2.00	0.033682
Anaplan Inc	US03272L1089/ PLAN UN	New York Stock Exchange	74.8100	1.61	0.031737
Aspen Technology Inc	US0453271035/ AZPN UW	NASDAQ	136.9998	2.29	0.024630
Ballard Power Systems Inc	CA0585861085/ BLDP CT	Toronto Stock Exchange	45.3579	3.00	0.125014
BlackLine Inc	US09239B1098/ BL UW	NASDAQ GS	139.3026	1.50	0.015879
Bloom Energy Corp	US0937121079/ BE UN	New York Stock Exchange	38.3400	2.31	0.088676
BYD Company Ltd -H-	CNE100000296/ 1211 HK	Hong Kong Stock Exchange	269.7300	2.78	0.117815
Capstone Turbine Corp	US14067D5086/ CPST UR	NASDAQ	11.3445	1.06	0.137166
Ceres Power Holdings PLC	GB00BG5KQW0 9/ CWR LN	London Stock Exchange	14.5940	2.58	0.191331
Cloudflare Inc	US18915M1071 / NET UN	New York Stock Exchange	82.3201	2.49	0.044570
CrowdStrike Holdings Inc	US22788C1053/ CRWD UW	NASDAQ GS	218.7190	3.22	0.021688
DocuSign Inc	US2561631068/ DOCU UW	NASDAQ GS	239.9900	2.37	0.014556
Doosan Fuel Cell Co., Ltd	KR7336260005/ 336260 KP	Korea Stock Exchange	59600.000 0	1.82	0.050312
ElringKlinger AG	DE0007856023/ ZIL2 GY	Xetra	16.2600	0.89	0.067046
Energizer Holdings Inc	US29272W1099 / ENR UN	New York Stock Exchange	46.3877	2.49	0.079238
First Solar Inc	US3364331070/ FSLR UW	NASDAQ	96.8613	2.31	0.035239
Geely Automobile Holdings Ltd	KYG3777B1032 / 175 HK	Hong Kong Stock Exchange	30.4500	2.00	0.750804
Hexagon AB	SE0000103699/ HEXAB SS	Stockholm	743.2000	1.59	0.026623
ITM Power PLC	GB00B0130H42 / /	London Stock Exchange	6.1900	1.25	0.217647

Lemonade Inc	ITM LN US52567D1072/	NASDAQ GS	145.5137	1.50	0.015202
Livent Corporation	LMND UN US53814L1089/	New York Stock Exchange	19.2280	2.80	0.214399
NEL ASA	LTHM UN NO0010081235	Oslo	32.0600	1.97	0.782443
NextEra Energy Inc	NEL NO US65339F1012/	New York Stock Exchange	83.4737	2.53	0.044730
Nio Inc	NEE UN US62914V1061/	New York Stock Exchange	56.3622	3.28	0.085836
Nuance Communications Inc	NIO UN US67020Y1001/	NASDAQ	47.1868	0.82	0.025596
Palantir Technologies Inc	NUAN UW US69608A1088/	New York Stock Exchange	31.9666	1.76	0.080995
Plug Power Inc	PLTR UN US72919P2020/	NASDAQ CM	62.2480	3.50	0.082918
PowerCell Sweden AB	PLUG UR SE0006425815/	Stockholm	409.0000	2.23	0.067657
ServiceNow Inc	PCCELL SS US81762P1021/	New York Stock Exchange	582.1891	3.28	0.008303
SLM Solutions Group AG	NOW UN DE000A111338/	Xetra	19.9400	1.86	0.114053
Snowflake Inc	AM3D GY US8334451098/	New York Stock Exchange	306.4469	1.41	0.006777
SolarEdge Technologies Inc	SNOW UN US83417M1045	NASDAQ	311.1338	1.66	0.007861
Square Inc	SEDG UW US8522341036/	New York Stock Exchange	225.8286	2.75	0.017958
Stratasys Ltd	SQ UN IL0011267213/	NASDAQ	45.5257	3.00	0.097178
Synopsys Inc	SSYS UW US8716071076/	NASDAQ	269.3128	1.78	0.009723
Tesla Motors Inc	SNPS UW US88160R1014/	NASDAQ	873.0623	3.00	0.005067
Twilio Inc	TSLA UW US90138F1021/	New York Stock Exchange	389.7885	2.75	0.010404
Varta AG	TWLO UN DE000A0TGJ55/	Xetra	138.1617	1.66	0.014728
Vestas Wind Systems A/S	VAR1 GY DK0010268606/	Copenhagen	1369.5000	2.44	0.016248
Xilinx Inc	VWS DC US9839191015/	NASDAQ	137.2161	1.43	0.015382
XPeng Inc	XLNX UW US98422D1054/	New York Stock Exchange	47.0100	1.79	0.056184
Zscaler Inc	XPEV UN US98980G1022/	NASDAQ GS	217.5172	2.11	0.014274
	ZS UW				

* 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		
		Rebalancing on 03.02.2021	Amount old	Amount new
03.02.2021	3D Systems Corp	Rebalancing	0.241349	0.133810
03.02.2021	Alibaba Health Information Technology Ltd	Buy	-	0.790637
03.02.2021	Amundi Index Solutions SICAV - Smart City Cap.	Buy	-	0.038541
03.02.2021	Amundi Index Solutions SICAV - STOXX AI Global AI Cap.	Buy	-	0.033682
03.02.2021	Ballard Power Systems Inc	Rebalancing	0.161166	0.125014
03.02.2021	BlackLine Inc	Buy	-	0.015879
03.02.2021	BYD Company Ltd -H-	Rebalancing	0.139123	0.117815
03.02.2021	Geely Automobile Holdings Ltd	Buy	-	0.750804
03.02.2021	Lemonade Inc	Buy	-	0.015202
03.02.2021	Plug Power Inc	Rebalancing	0.125366	0.082918
03.02.2021	Square Inc	Rebalancing	0.015786	0.017958
03.02.2021	Stratasys Ltd	Rebalancing	0.129098	0.097178
03.02.2021	Tesla Motors Inc	Rebalancing	0.007555	0.005067
03.02.2021	Varta AG	Rebalancing	0.024353	0.014728
03.02.2021	Xiaomi Corporation	Sell	0.645945	-