

ZKB Tracker Certificate Dynamic on the Glärnisch Basket

14.02.2020 - Open End | Swiss Security Code 50 657 456

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: CH0506574562 Symbol: AMCGLZ Issuer: Zürcher Kantonalbank Underlying: the Glärnisch Basket Initial Fixing Date: From 6 February 2020 till 7 February 2020 Settlement Date: 14 February 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 12'000'000.00/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 14 February 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)

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 present ZKB Tracker Certificate Dynamic implements an equity strategy of Glarner Kantonalbank. It consists of a diversified selection of Swiss stocks. The investment manager can hold a cash position.

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 stocks and cash. The Investment Manager continuously ensures that the cash quota does not exceed 50% of the certificate value at any time. 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 30 times per 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 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	Glarner Kantonalbank, Glarus
Symbol/ Swiss Security Code/ISIN	AMCGLZ/ 50 657 456/CH0506574562
Notional Amount/Denomination/ Trading Units	CHF 12'000'000.00/CHF 100.00/1 Structured Product or multiples thereof
Number of Structured Products	Up to 120'000, with the right to increase
Issue Price	CHF 100.00 / 100% 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
	Allreal Holding Ltd	CH0008837566 /ALLN SE	SIX Swiss Exchange	207.4289	7.00	0.033747
	ARYZTA AG	CH0043238366 /ARYN SE	SIX Swiss Exchange	1.0016	3.00	2.995357
	Cash CHF	CH0002748082 /CHF	other	1.0000	6.00	6.000000
	Cembra Money Bank AG	CH0225173167 /CMBN SE	SIX Swiss Exchange	114.5406	7.00	0.061114
	Lindt & Sprüngli AG	CH0010570767 /LISP SE	SIX Swiss Exchange	8245.7923	7.00	0.000849
	Conzzeta Inc	CH0244017502 /CON SE	SIX Swiss Exchange	1128.4324	6.00	0.005317
	Emmi AG	CH0012829898 /EMMN SE	SIX Swiss Exchange	919.0737	7.00	0.007616
	Forbo Holding AG	CH0003541510 /FORN SE	SIX Swiss Exchange	1671.5657	4.00	0.002393
	Gurit Holding AG	CH0008012236 /GUR SE	SIX Swiss Exchange	1525.7221	4.00	0.002622
	Implenia AG	CH0023868554 /IMPN SE	SIX Swiss Exchange	39.8595	4.00	0.100353
	Inficon Holding Inc	CH0011029946 /IFCN SE	SIX Swiss Exchange	741.1255	4.00	0.005397
	Kardex AG	CH0100837282 /KARN SE	SIX Swiss Exchange	170.2015	2.00	0.011751
	LafargeHolcim Limited	CH0012214059 /LHN SE	SIX Swiss Exchange	49.7139	7.00	0.140806
	ORIOR AG	CH0111677362 /ORON SE	SIX Swiss Exchange	91.6048	2.00	0.021833
	Schweiter Technologies AG	CH0010754924 /SWTQ SE	SIX Swiss Exchange	1230.5679	7.00	0.005688
	SoftwareONE Holding AG	CH0496451508 /SWON SE	SIX Swiss Exchange	23.8289	7.00	0.293761
	Swiss Life Holding AG	CH0014852781 /SLHN SE	SIX Swiss Exchange	506.3072	7.00	0.013826
	Zug Estates Holding AG	CH0148052126 /ZUGN SE	SIX Swiss Exchange	2399.7477	2.00	0.000833
	Zurich Insurance Group AG	CH0011075394 /ZURN SE	SIX Swiss Exchange	417.1563	7.00	0.016780

* 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

The Investor will receive a payment as compensation for the dividend payment of the Structured Product. The compensation payment takes place annually on 15 June, for the first time retroactively on 15 June 2020, (modified following business day convention). The compensation payment will correspond to 100.00% of the net dividend payment.

Initial Fixing Date

From 6 February 2020 till 7 February 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

14 February 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	From 6 February 2020 till 7 February 2020, Net price of the Components of the Underlying on a best effort basis. 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: $Ratio * \left(\sum_{i=1}^N S_{i,T} * W_{i,T} \right) - Fees$ 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 T = Final Fixing Date Negative interests could be charged on any potential Cash Components (overnight reference interest rate of the respective currency). This has a negative impact on the value of the structured product. 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 14 February 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 Calculation Agent 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 are paid out to the investor annually. 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>

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 40.00	-60.00%	CHF 39.68	-60.32%
CHF 60.00	-40.00%	CHF 59.52	-40.48%
CHF 80.00	-20.00%	CHF 79.36	-20.64%
CHF 100.00	+0.00%	CHF 99.20	-0.80%
CHF 120.00	+20.00%	CHF 119.04	19.04%
CHF 140.00	+40.00%	CHF 138.88	38.88%
CHF 160.00	+60.00%	CHF 158.72	58.72%

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, 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 (FinIAG; 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, 10 January 2020, last update on 29 January 2021

Underlying on 28 01 2021

Component	ISIN / Bloomberg	Related Exchange	*Currency / Initial Fixing Value	Weight in %	No. of Shares/ Amount
ARYZTA AG	CH0043238366 /ARYN SE	SIX Swiss Exchange	0.8220	4.15	5.373167
Ascom Holding AG	CH0011339204 /ASCN SE	SIX Swiss Exchange	15.0476	4.00	0.283011
Cembra Money Bank AG	CH0225173167 /CMBN SE	SIX Swiss Exchange	99.6500	6.95	0.074306
Cash CHF	CH0002748082 /CHF	other	1.0000	2.90	3.088495
Conzzeta Inc	CH0244017502 /CON SE	SIX Swiss Exchange	1126.0000	6.07	0.005738
Emmi AG	CH0012829898 /EMMN SE	SIX Swiss Exchange	915.0000	6.97	0.008113
Forbo Holding AG	CH0003541510 /FORN SE	SIX Swiss Exchange	1544.0000	3.94	0.002720
Kardex AG	CH0100837282 /KARN SE	SIX Swiss Exchange	201.0000	4.93	0.026100
LafargeHolcim Limited	CH0012214059 /LHN SE	SIX Swiss Exchange	48.6000	6.90	0.151191
ORIOR AG	CH0111677362 /ORON SE	SIX Swiss Exchange	72.4000	4.08	0.059956
Schindler Holding Ltd	CH0024638196 /SCHP SE	SIX Swiss Exchange	241.5000	7.22	0.031832
Schweiter Technologies AG	CH0010754924 /SWTQ SE	SIX Swiss Exchange	1516.0000	6.94	0.004875
SIKA AG	CH0418792922 /SIKA SE	SIX Swiss Exchange	246.9000	7.10	0.030622
SoftwareONE Holding AG	CH0496451508 /SWON SE	SIX Swiss Exchange	28.2500	7.02	0.264383
Swiss Life Holding AG	CH0014852781 /SLHN SE	SIX Swiss Exchange	415.6000	6.93	0.017764
Vetropack Holding SA	CH0530235594 /VETN SE	SIX Swiss Exchange	59.0000	3.86	0.069739
V-ZUG Holding AG	CH0542483745 /VZUG SE	SIX Swiss Exchange	89.0000	2.98	0.035608
Zurich Insurance Group AG	CH0011075394 /ZURN SE	SIX Swiss Exchange	368.0000	7.05	0.020391

* 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		
			Amount old	Amount new
		Rebalancing on 19.02.2020		
19.02.2020	Allreal Holding Ltd	Rebalancing	0.033747	0.023841
19.02.2020	Cash CHF	Rebalancing	6.000000	5.998810
19.02.2020	ORIOR AG	Rebalancing	0.021833	0.045156
		Rebalancing on 04.03.2020	Amount old	Amount new
04.03.2020	Allreal Holding Ltd	Rebalancing	0.023841	0.022068
04.03.2020	ARYZTA AG	Rebalancing	2.995357	3.698586
04.03.2020	Cash CHF	Rebalancing	5.998810	5.793794
04.03.2020	Cembra Money Bank AG	Rebalancing	0.061114	0.059072
04.03.2020	Conzzeta Inc	Rebalancing	0.005317	0.005776
04.03.2020	Emmi AG	Rebalancing	0.007616	0.007299
04.03.2020	Forbo Holding AG	Rebalancing	0.002393	0.002594
04.03.2020	Gurit Holding AG	Rebalancing	0.002622	0.002621
04.03.2020	Implenia AG	Rebalancing	0.100353	0.081397
04.03.2020	Inficon Holding Inc	Rebalancing	0.005397	0.005596
04.03.2020	Kardex AG	Rebalancing	0.011751	0.012594
04.03.2020	LafargeHolcim Limited	Rebalancing	0.140806	0.144288
04.03.2020	Lindt & Sprüngli AG	Rebalancing	0.000849	0.000837
04.03.2020	ORIOR AG	Rebalancing	0.045156	0.041220
04.03.2020	Schweiter Technologies AG	Rebalancing	0.005688	0.005791
04.03.2020	SoftwareONE Holding AG	Rebalancing	0.293761	0.301459
04.03.2020	Swiss Life Holding AG	Rebalancing	0.013826	0.014610
04.03.2020	Zug Estates Holding AG	Rebalancing	0.000833	0.000826
04.03.2020	Zurich Insurance Group AG	Rebalancing	0.016780	0.017035
		Rebalancing on 12.03.2020	Amount old	Amount new
12.03.2020	Allreal Holding Ltd	Sell	0.022068	-
12.03.2020	ARYZTA AG	Rebalancing	3.698586	4.535795
12.03.2020	Cash CHF	Rebalancing	5.793794	4.754135
12.03.2020	Conzzeta Inc	Rebalancing	0.005776	0.005813
12.03.2020	Emmi AG	Rebalancing	0.007299	0.007121
12.03.2020	Forbo Holding AG	Rebalancing	0.002594	0.002610
12.03.2020	Gurit Holding AG	Rebalancing	0.002621	0.002679
12.03.2020	Implenia AG	Rebalancing	0.081397	0.084456
12.03.2020	Inficon Holding Inc	Rebalancing	0.005596	0.005865
12.03.2020	Kardex AG	Rebalancing	0.012594	0.013779
12.03.2020	LafargeHolcim Limited	Rebalancing	0.144288	0.148896
12.03.2020	Lindt & Sprüngli AG	Rebalancing	0.000837	0.000791
12.03.2020	Mobimo Holding AG	Buy	-	0.014624
12.03.2020	ORIOR AG	Rebalancing	0.041220	0.039958
12.03.2020	Schweiter Technologies AG	Rebalancing	0.005791	0.006125
12.03.2020	SoftwareONE Holding AG	Rebalancing	0.301459	0.325717
12.03.2020	Swiss Life Holding AG	Rebalancing	0.014610	0.015098
12.03.2020	Zug Estates Holding AG	Rebalancing	0.000826	0.000736
12.03.2020	Zurich Insurance Group AG	Rebalancing	0.017035	0.017811
		Rebalancing on 14.04.2020	Amount old	Amount new
14.04.2020	ARYZTA AG	Rebalancing	4.535795	6.806515
14.04.2020	Cash CHF	Rebalancing	4.754135	4.887100
14.04.2020	Cembra Money Bank AG	Rebalancing	0.059072	0.063406
14.04.2020	Conzzeta Inc	Rebalancing	0.005813	0.005868
14.04.2020	Emmi AG	Rebalancing	0.007121	0.006625
14.04.2020	Forbo Holding AG	Rebalancing	0.002610	0.002588
14.04.2020	Gurit Holding AG	Rebalancing	0.002679	0.001890
14.04.2020	Implenia AG	Sell	0.084456	-
14.04.2020	Inficon Holding Inc	Rebalancing	0.005865	0.005414
14.04.2020	Kardex AG	Rebalancing	0.013779	0.029108
14.04.2020	LafargeHolcim Limited	Rebalancing	0.148896	0.150526
14.04.2020	Lindt & Sprüngli AG	Rebalancing	0.000791	0.000206
14.04.2020	Mobimo Holding AG	Rebalancing	0.014624	0.021704
14.04.2020	ORIOR AG	Sell	0.039958	-
14.04.2020	Schweiter Technologies AG	Rebalancing	0.006125	0.005973
14.04.2020	SoftwareONE Holding AG	Rebalancing	0.325717	0.332465
14.04.2020	Sonova Holding AG	Buy	-	0.017914
14.04.2020	Swiss Life Holding AG	Rebalancing	0.015098	0.016525
14.04.2020	Vetropack Holding SA	Buy	-	0.001235
14.04.2020	Zug Estates Holding AG	Rebalancing	0.000736	0.000823
14.04.2020	Zurich Insurance Group AG	Rebalancing	0.017811	0.017824
04.05.2020	Vetropack Holding SA	Change of Identification (ISIN, Valor, Name, BB) on 04.05.2020	ISIN old CH0006227612	ISIN new CH0530235594
04.05.2020	Vetropack Holding SA	Change of Identification (ISIN, Valor, Name, BB) on 04.05.2020	CH Security Code old 622761	CH Security Code new 53023559

Corporate Actions

Date	Underlying	Action		
04.05.2020	Vetropack Holding SA	Change of Identification (ISIN, Valor, Name, BB) on 04.05.2020	Name old Vetropack Holding SA	Name new Vetropack Holding SA
04.05.2020	Vetropack Holding SA	Change of Identification (ISIN, Valor, Name, BB) on 04.05.2020	BB Code old VET SE	BB Code new VETN SE
04.05.2020	Vetropack Holding SA	Stock Split on 04.05.2020	No. of Shares old 0.001235	No. of Shares new 0.061750
04.05.2020	Vetropack Holding SA	Stock Split on 04.05.2020	Initial Fixing Value old 2638.0403	Initial Fixing Value new 52.76
		Rebalancing on 04.06.2020	Amount old	Amount new
04.06.2020	ARYZTA AG	Rebalancing	6.806515	6.853857
04.06.2020	Cash CHF	Rebalancing	4.887100	4.214508
04.06.2020	Emmi AG	Rebalancing	0.006625	0.007382
16.06.2020	Sonova Holding AG	Stock Dividend on 16.06.2020	No of Shares old 0.017914	No of Shares new 0.018033
		Rebalancing on 18.06.2020	Amount old	Amount new
18.06.2020	ARYZTA AG	Rebalancing	6.853857	6.850376
18.06.2020	Cash CHF	Rebalancing	4.214508	4.189457
18.06.2020	Cembra Money Bank AG	Rebalancing	0.063406	0.063263
18.06.2020	Conzzeta Inc	Rebalancing	0.005868	0.005872
18.06.2020	Emmi AG	Rebalancing	0.007382	0.007380
18.06.2020	Forbo Holding AG	Rebalancing	0.002588	0.002579
18.06.2020	Gurit Holding AG	Rebalancing	0.001890	0.001897
18.06.2020	Inficon Holding Inc	Rebalancing	0.005414	0.005422
18.06.2020	Kardex AG	Rebalancing	0.029108	0.025724
18.06.2020	LafargeHolcim Limited	Rebalancing	0.150526	0.150628
18.06.2020	Lindt & Sprüngli AG	Rebalancing	0.000206	0.000207
18.06.2020	Mobimo Holding AG	Rebalancing	0.021704	0.021691
18.06.2020	ORIOR AG	Buy	-	0.022332
18.06.2020	Schweiter Technologies AG	Rebalancing	0.005973	0.005897
18.06.2020	SoftwareONE Holding AG	Rebalancing	0.332465	0.288761
18.06.2020	Sonova Holding AG	Rebalancing	0.018033	0.018061
18.06.2020	Swiss Life Holding AG	Rebalancing	0.016525	0.016495
18.06.2020	Vetropack Holding SA	Rebalancing	0.061750	0.061588
18.06.2020	Zug Estates Holding AG	Rebalancing	0.000823	0.000822
18.06.2020	Zurich Insurance Group AG	Rebalancing	0.017824	0.017855
		Rebalancing on 22.06.2020	Amount old	Amount new
22.06.2020	Cash CHF	Rebalancing	4.189457	4.012335
22.06.2020	Lindt & Sprüngli AG	Sell	0.000207	-
22.06.2020	ORIOR AG	Rebalancing	0.022332	0.044988
		Rebalancing on 06.08.2020	Amount old	Amount new
06.08.2020	Cash CHF	Rebalancing	4.012335	2.482229
06.08.2020	Mobimo Holding AG	Rebalancing	0.021691	0.024646
06.08.2020	Swiss Life Holding AG	Rebalancing	0.016495	0.018771
		Rebalancing on 31.08.2020	Amount old	Amount new
31.08.2020	Cash CHF	Rebalancing	2.482229	2.368163
31.08.2020	Gurit Holding AG	Rebalancing	0.001897	0.003877
31.08.2020	SoftwareONE Holding AG	Rebalancing	0.288761	0.261553
31.08.2020	Sonova Holding AG	Sell	0.018061	-
31.08.2020	V-ZUG Holding AG	Buy	-	0.036754
31.08.2020	Zug Estates Holding AG	Sell	0.000822	-
		Rebalancing on 16.09.2020	Amount old	Amount new
16.09.2020	ARYZTA AG	Rebalancing	6.850376	4.862787
16.09.2020	Cash CHF	Rebalancing	2.368163	3.960786
		Rebalancing on 18.09.2020	Amount old	Amount new
18.09.2020	ARYZTA AG	Rebalancing	4.862787	5.543174
18.09.2020	Cash CHF	Rebalancing	3.960786	2.914712
18.09.2020	Cembra Money Bank AG	Rebalancing	0.063263	0.060772
18.09.2020	Conzzeta Inc	Rebalancing	0.005872	0.006010
18.09.2020	Emmi AG	Rebalancing	0.007380	0.007462
18.09.2020	Forbo Holding AG	Rebalancing	0.002579	0.002559
18.09.2020	Gurit Holding AG	Rebalancing	0.003877	0.003432
18.09.2020	Inficon Holding Inc	Rebalancing	0.005422	0.005202
18.09.2020	Kardex AG	Rebalancing	0.025724	0.028177
18.09.2020	LafargeHolcim Limited	Rebalancing	0.150628	0.155831
18.09.2020	Mobimo Holding AG	Rebalancing	0.024646	0.025487
18.09.2020	ORIOR AG	Rebalancing	0.044988	0.050933
18.09.2020	Schweiter Technologies AG	Rebalancing	0.005897	0.005192
18.09.2020	SoftwareONE Holding AG	Rebalancing	0.261553	0.272652
18.09.2020	Swiss Life Holding AG	Rebalancing	0.018771	0.018452
18.09.2020	Vetropack Holding SA	Rebalancing	0.061588	0.067730
18.09.2020	V-ZUG Holding AG	Rebalancing	0.036754	0.038537
18.09.2020	Zurich Insurance Group AG	Rebalancing	0.017855	0.019787
		Rebalancing on 10.11.2020	Amount old	Amount new
10.11.2020	ARYZTA AG	Rebalancing	5.543174	6.491640

Corporate Actions

Date	Underlying	Action		
10.11.2020	Cash CHF	Rebalancing	2.914712	2.998678
10.11.2020	Conzzeta Inc	Rebalancing	0.006010	0.005402
		Rebalancing on 11.12.2020	Amount old	Amount new
11.12.2020	ARYZTA AG	Rebalancing	6.491640	6.131307
11.12.2020	Cash CHF	Rebalancing	2.998678	2.994921
11.12.2020	Cembra Money Bank AG	Rebalancing	0.060772	0.068594
11.12.2020	Conzzeta Inc	Rebalancing	0.005402	0.005643
11.12.2020	Emmi AG	Rebalancing	0.007462	0.008087
11.12.2020	Forbo Holding AG	Rebalancing	0.002559	0.002663
11.12.2020	Gurit Holding AG	Sell	0.003432	-
11.12.2020	Inficon Holding Inc	Rebalancing	0.005202	0.005205
11.12.2020	Kardex AG	Rebalancing	0.028177	0.028063
11.12.2020	LafargeHolcim Limited	Rebalancing	0.155831	0.151585
11.12.2020	Mobimo Holding AG	Rebalancing	0.025487	0.025525
11.12.2020	ORIOR AG	Rebalancing	0.050933	0.052860
11.12.2020	Schindler Holding Ltd	Buy	-	0.028467
11.12.2020	Schweiter Technologies AG	Rebalancing	0.005192	0.004903
11.12.2020	SoftwareONE Holding AG	Rebalancing	0.272652	0.295082
11.12.2020	Swiss Life Holding AG	Rebalancing	0.018452	0.017705
11.12.2020	Vetropack Holding SA	Rebalancing	0.067730	0.068052
11.12.2020	V-ZUG Holding AG	Rebalancing	0.038537	0.038328
11.12.2020	Zurich Insurance Group AG	Rebalancing	0.019787	0.019445
		Rebalancing on 25.01.2021	Amount old	Amount new
25.01.2021	ARYZTA AG	Rebalancing	6.131307	5.373167
25.01.2021	Cash CHF	Rebalancing	2.994921	3.241921
25.01.2021	Cembra Money Bank AG	Rebalancing	0.068594	0.074306
25.01.2021	Conzzeta Inc	Rebalancing	0.005643	0.005738
25.01.2021	Emmi AG	Rebalancing	0.008087	0.008113
25.01.2021	Forbo Holding AG	Rebalancing	0.002663	0.002720
25.01.2021	Inficon Holding Inc	Rebalancing	0.005205	0.004230
25.01.2021	Kardex AG	Rebalancing	0.028063	0.026100
25.01.2021	LafargeHolcim Limited	Rebalancing	0.151585	0.151191
25.01.2021	Mobimo Holding AG	Sell	0.025525	-
25.01.2021	ORIOR AG	Rebalancing	0.052860	0.059956
25.01.2021	Schindler Holding Ltd	Rebalancing	0.028467	0.031832
25.01.2021	Schweiter Technologies AG	Rebalancing	0.004903	0.004875
25.01.2021	SIKA AG	Buy	-	0.030622
25.01.2021	SoftwareONE Holding AG	Rebalancing	0.295082	0.264383
25.01.2021	Swiss Life Holding AG	Rebalancing	0.017705	0.017764
25.01.2021	Vetropack Holding SA	Rebalancing	0.068052	0.069739
25.01.2021	V-ZUG Holding AG	Rebalancing	0.038328	0.035608
25.01.2021	Zurich Insurance Group AG	Rebalancing	0.019445	0.020391
		Rebalancing on 28.01.2021	Amount old	Amount new
28.01.2021	Ascom Holding AG	Buy	-	0.283011
28.01.2021	Cash CHF	Rebalancing	3.241921	3.088495
28.01.2021	Inficon Holding Inc	Sell	0.004230	-