

# ZKB Tracker Certificate Dynamic on Swiss Small & Mid Caps Basket

05.10.2016 - Open End | Swiss Security Code 32 771 682

## 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
<b>Type of product:</b> ZKB Tracker Certificate Dynamic <b>SSPA Category:</b> Tracker Certificate (1300, acc. to the Swiss Derivative Map) <b>ISIN:</b> CH0327716822 <b>Issuer:</b> Zürcher Kantonalbank <b>Underlying:</b> Swiss Small & Mid Caps Basket <b>Initial Fixing Date:</b> From 26 September 2016 till 3 October 2016 <b>Settlement Date:</b> 5 October 2016 <b>Final Fixing Date:</b> --- (Open End) <b>Redemption Date:</b> --- (Open End) <b>Type of settlement:</b> cash
Information concerning the offer and admission to trading
<b>Place of the offer:</b> Switzerland <b>Notional Amount/Denomination/Trading Units:</b> CHF 50'000'000.00/CHF 100.00/1 Structured Product or multiples thereof <b>Issue price:</b> CHF 100.00 <b>Selling restrictions:</b> EEA, U.S.A./U.S. persons, United Kingdom, Guernsey <b>Information on listing:</b> The product will not be listed on an official exchange.

## 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 Investment Manager selects Swiss Small & Mid Cap equities based on his investment recommendations. Further information about the investment strategy – if available – can be obtained free of charge from Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich, department IFSDS or by way of e-Mail address [documentation@zkb.ch](mailto:documentation@zkb.ch).

#### Title Universe

The Title Universe consists of Swiss Small & Mid Cap equities.

#### Rebalancing

The Investment Manager manages the portfolio on a discretionary basis.

#### Issuer

Zürcher Kantonalbank, Zurich

#### Rating of the Issuer

For Products issued by Zürcher Kantonalbank: Standard & Poor's AAA, Moody's Aaa, Fitch AAA

<b>Lead Manager, Paying Agent, Exercise Agent and Calculation Agent</b>	Zürcher Kantonalbank, Zurich
<b>Investment Manager</b>	Zürcher Kantonalbank
<b>Swiss Security Code/ISIN</b>	32 771 682 (not listed)/CH0327716822
<b>Notional Amount/Denomination/ Trading Units</b>	CHF 50'000'000.00/CHF 100.00/1 Structured Product or multiples thereof
<b>Number of Structured Products</b>	Up to 500'000, with the right to increase
<b>Issue Price</b>	<b>CHF 100.00</b> / 100.20% of Basket Value on the Initial Fixing Date
<b>Currency</b>	CHF

Underlying per Initial Fixing Date	Component	ISIN / Bloomberg	Related Exchange	*Currency / Initial Fixing Value	Weight in %	No. of Shares
	APG SGA SA	CH0019107025 /APGN SW	SIX Swiss Exchange	411.2271	3.33	0.008090
	ams AG	AT0000A18XM4 /AMS SW	SIX Swiss Exchange	31.9614	3.33	0.104084
	Autoneum Holding AG	CH0127480363 /AUTN SW	SIX Swiss Exchange	270.7789	3.33	0.012286
	Bachem Holding AG	CH0012530207 /BANB SW	SIX Swiss Exchange	90.3391	3.33	0.036824
	BKW AG	CH0130293662 /BKW SW	SIX Swiss Exchange	46.1696	3.33	0.072053
	Cembra Money Bank AG	CH0225173167 /CMBN SW	SIX Swiss Exchange	75.5105	3.33	0.044056
	Conzzeta Inc	CH0244017502 /CON SW	SIX Swiss Exchange	673.8242	3.33	0.004937
	Daetwyler Holding AG	CH0030486770 /DAE SW	SIX Swiss Exchange	138.9685	3.33	0.023938
	DKSH Holding Ltd	CH0126673539 /DKSH SW	SIX Swiss Exchange	71.4356	3.33	0.046569
	Georg Fischer Ltd	CH0001752309 /FIN SW	SIX Swiss Exchange	845.6781	3.33	0.003934
	Forbo Holding AG	CH0003541510 /FORN SW	SIX Swiss Exchange	1317.6159	3.33	0.002525
	Feintool International Holding AG	CH0009320091 /FTON SW	SIX Swiss Exchange	116.0630	3.33	0.028663
	Inficon Holding Inc	CH0011029946 /IFCN SW	SIX Swiss Exchange	362.8171	3.33	0.009169
	Implenia AG	CH0023868554 /IMPN SW	SIX Swiss Exchange	68.9928	3.33	0.048218
	Interroll Holding Ltd	CH0006372897 /INRN SW	SIX Swiss Exchange	1087.3968	3.33	0.003059
	Kardex AG	CH0100837282 /KARN SW	SIX Swiss Exchange	92.6490	3.33	0.035906
	Komax Holding AG	CH0010702154 /KOMN SW	SIX Swiss Exchange	238.4154	3.33	0.013953
	Lindt & Sprüngli AG	CH0010570767 /LISP SW	SIX Swiss Exchange	5542.6403	3.33	0.000600
	Logitech International SA	CH0025751329 /LOGN SW	SIX Swiss Exchange	21.8315	3.33	0.152379
	Metall Zug Corp.	CH0039821084 /METN SW	SIX Swiss Exchange	3172.7635	3.33	0.001049
	Mobimo Holding AG	CH0011108872 /MOBN SW	SIX Swiss Exchange	247.4980	3.33	0.013441
	ORIOR AG	CH0111677362 /ORON SW	SIX Swiss Exchange	80.9421	3.33	0.041099
	Partners Group Holding AG	CH0024608827 /PGHN SW	SIX Swiss Exchange	487.7737	3.33	0.006820
	Siegfried Holding AG	CH0014284498 /SFZN SW	SIX Swiss Exchange	213.8636	3.33	0.015555
	Swiss Prime Site AG	CH0008038389 /SPSN SW	SIX Swiss Exchange	85.7260	3.33	0.038806
	Straumann Holding AG	CH0012280076 /STMN SW	SIX Swiss Exchange	381.0381	3.33	0.008731
	Schweiter Technologies AG	CH0010754924 /SWTQ SW	SIX Swiss Exchange	1108.2905	3.33	0.003002
	Temenos Group AG	CH0012453913 /TEMN SW	SIX Swiss Exchange	63.3362	3.33	0.052524
	VP Bank AG	LI0315487269 /VPBN SW	SIX Swiss Exchange	102.8009	3.33	0.032360
	Ypsomed Holding AG	CH0019396990 /YPSN SW	SIX Swiss Exchange	198.4871	3.33	0.016760

\* 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 99.80 on Initial Fixing Date

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

<b>Ratio</b>	1 ZKB Tracker Certificate Dynamic represents 1 Underlying	
<b>Dividend Payments</b>	<p>The Investor will receive a payment as compensation for the dividend payment of the Structured Product.</p> <p>The compensation payment takes place annually on 15 September, for the first time retroactively on 15 September 2017, (modified following business day convention). The compensation payment will correspond to 100.00% of the net dividend payment.</p>	
<b>Initial Fixing Date</b>	From 26 September 2016 till 3 October 2016	
<b>Settlement Date</b>	5 October 2016	
<b>Early Redemption Right of the Issuer</b>	The Issuer has the right to call the Structured Product for Early Redemption each year per 15 December (Exercise Date) which has to be announced at least 20 banking days in advance without any reasons (for the first time per 15 December 2017, modified following).	
<b>Initial Fixing Level</b>	<p>From 26 September 2016 till 3 October 2016, 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)</p> <p>Local taxes, transactions fees and foreign commissions are included in the Initial Fixing Value of each component if applicable.</p>	
<b>Redemption Method</b>	<p>On Exercise 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:</p> $\sum_{i=1}^N S_{i,T} \times W_{i,T} - \text{Fees}$ <p>where</p> <p><math>S_{i,T}</math> = Value of the Component i of the Underlying on Final Fixing Date</p> <p><math>W_{i,T}</math> = Weighting of the Component i of the Underlying (number of Shares) on Final Fixing Date</p> <p>Fees = Annual Fee</p> <p>T = Final Fixing Date</p> <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.</p>	
<b>Listing</b>	<p>The Structured Product shall not be listed on an official exchange.</p> <p>The Issuer shall provide a secondary market with a bid-ask spread of no more than 1.00 % under normal market conditions.</p>	
<b>Annual Fee</b>	0.50% 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 0.50% p.a. and the Investment Manager receives 0.00% p.a. for their relevant duties.	
<b>Clearing House</b>	SIX SIS AG/Euroclear/Clearstream	
<b>Total Expense Ratio (TER) / Distribution fees</b>	<p>A TER - in the sense implied by the definition of the Swiss Funds &amp; Asset Management Association - of <b>0.52% p.a.</b> is pursued.</p> <p>The TER includes production and distribution fees charged to the Structured Product. The TER includes one-off costs spread over the product's entire term (respectively 10 years in case of open ended products). Any risk and transaction costs, such as in the form of bid-ask spreads on options, are not taken into account in the TER.</p> <p><b>No</b> 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.</p>	
<b>Sales: 044 293 66 65</b>	SIX Telekurs: 85,ZKB Internet: <a href="http://www.zkb.ch/strukturierteprodukte">www.zkb.ch/strukturierteprodukte</a>	Reuters: ZKBSTRUCT Bloomberg: ZKBY <go>
<b>Key Elements of the Product</b>	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 Exercise 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. For Swiss paying agents this product is not subject to the EU taxation of savings income (SIX Telekurs EU-Tax classification code: 9, "out of scope").

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](mailto: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](http://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.

## Governing Law/Jurisdiction

Swiss Law/Zurich 1

## 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 39.92	-60.00%	CHF 39.72	-60.28%
CHF 59.88	-40.00%	CHF 59.58	-40.42%
CHF 79.84	-20.00%	CHF 79.44	-20.56%
CHF 100.00	+0.20%	CHF 99.50	-0.50%
CHF 119.76	+20.00%	CHF 119.16	19.16%
CHF 139.72	+40.00%	CHF 139.02	39.02%
CHF 159.68	+60.00%	CHF 158.88	58.88%

Source: Zürcher Kantonalbank

The performance of the ZKB Tracker Certificate Dynamic is analog to the performance of the Underlying less any Fees.

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 occurs in relation to the Underlying/a component of the Underlying, which makes it impossible or particularly cumbersome for the Issuer, to fulfil 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. 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

If, due to the occurrence of a Market Disruption in relation to the Underlying/a component of the Underlying no market price can be determined, the Issuer or the Calculation Agent shall determine the market price of the Underlying/the component of the Underlying at its free discretion, considering the general market conditions and the last market price of relevant Underlying/component of the Underlying affected by the Market Disruption and has the right, if the Market Disruption persists on the Redemption Date, to postpone the Redemption Date to the first Banking Day on which the Market Disruption has terminated. It shall make comparisons with the provisions laid down in the issuance programme, which shall take precedence. This provision shall apply accordingly to the determination of the value of the Structured Products, if the Underlying/a component of the Underlying is affected by a Market Disruption.

**Early Termination in Case of Change of Law**

The Issuer reserves the right of early termination in respect of all Structured Products issued under this issuance program for tax reasons (such as, e.g., in the situation in which the Issuer would be required on account of new tax laws to pay additional amounts which result from the withholding or deduction of current or future taxes, imposts, charges or fees, regardless of type), as well as in the case of limitations in respect of its activities as Issuer through new laws or administrative measures (e.g., if it is prohibited under supervisory law from issuing Structured Products).

**Substitution of Underlying**

During the term of the Structured Product, changes in or substitution of the Underlying by the Calculation Agent can occur. In this case, it cannot be ruled out that such changes or substitutions will negatively affect the value of the Structured Product. Likewise, it cannot be ruled out that in the case of a Structured Product based on an index that changes in the composition of the index as a result of change or substitutions in respect of individual index components, for example, as a result of the withdrawal or addition of individual securities, may negatively influence the price of the index and accordingly the value of the Structured Product.

**Selling Restrictions**

The selling restrictions contained in the Issuance Programme are applicable (EEA, U.S.A./U.S. persons, Guernsey).

In particular must this publication and the information contained within not be distributed and / or redistributed, used or relied upon, by any person (whether individual or entity) who may be a US person under Regulation S under the US Securities Act of 1933. US persons include any US resident; any corporation, company, partnership or other entity organized under any law of the United States; and other categories set out in Regulation S.

The Issuer has not undertaken any actions to permit the public offering of the Structured Products or the possession or the distribution of any document produced in connection with the issuance of the Structured Products in any jurisdiction other than Switzerland. The distribution of these Final Terms or other documents produced in connection with the issuance of the Structured Products and the offering, sale and delivery of the Structured Products in certain jurisdictions may be restricted by law. Persons, which have received these Final Terms or any other documents produced in connection with the issuance of the Structured Products, such as the Issuance Programme, Termsheets, marketing or other selling material, are required by the Issuer to inform themselves about and to observe any such restrictions.

**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.

**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, 3 October 2016, last update on 4 December 2020

\*\*Change per 4 September 2017:

old: 15 December  
new: 31 October

## Underlying on 04 12 2020

Component	ISIN / Bloomberg	Related Exchange	*Currency / Initial Fixing Value	Weight in %	No. of Shares
Allreal Holding Ltd	CH0008837566 /ALLN SE	SIX Swiss Exchange	186.8000	3.14	0.024490
ams AG	AT0000A18XM 4 /AMS SE	SIX Swiss Exchange	23.9783	3.30	0.200456
Arbonia AG	CH0110240600 /ARBN SE	SIX Swiss Exchange	12.7000	2.06	0.236800
ARYZTA AG	CH0043238366 /ARYN SE	SIX Swiss Exchange	0.6843	2.50	5.321117
Ascom Holding AG	CH0011339204 /ASCN SE	SIX Swiss Exchange	12.4200	3.00	0.351822
Bachem Holding AG	CH0012530207 /BANB SE	SIX Swiss Exchange	365.0000	2.69	0.010719
BKW AG	CH0130293662 /BKW SE	SIX Swiss Exchange	99.5000	2.95	0.043205
Cembra Money Bank AG	CH0225173167 /CMBN SE	SIX Swiss Exchange	103.3000	3.18	0.044777
Conzzeta Inc	CH0244017502 /CON SE	SIX Swiss Exchange	1063.7759	3.00	0.004108
Daetwyler Holding AG	CH0030486770 /DAE SE	SIX Swiss Exchange	239.4258	3.00	0.018250
EFG International AG	CH0022268228 /EFGN SE	SIX Swiss Exchange	6.1200	3.53	0.839155
Emmi AG	CH0012829898 /EMMN SE	SIX Swiss Exchange	864.2809	3.50	0.005898
Feintool International Holding AG	CH0009320091 /FTON SE	SIX Swiss Exchange	56.4000	3.00	0.077476
Forbo Holding AG	CH0003541510 /FORN SE	SIX Swiss Exchange	1508.0000	3.33	0.003221
Gurit Holding AG	CH0008012236 /GUR SE	SIX Swiss Exchange	2397.9736	3.00	0.001822
Helvetia Holding Ltd	CH0466642201 /HELN SE	SIX Swiss Exchange	90.1500	3.42	0.055268
Inficon Holding Inc	CH0011029946 /IFCN SE	SIX Swiss Exchange	795.6306	3.00	0.005492
Interroll Holding Ltd	CH0006372897 /INRN SE	SIX Swiss Exchange	2671.5492	3.00	0.001636
Kardex AG	CH0100837282 /KARN SE	SIX Swiss Exchange	185.1597	3.00	0.023599
Liechtensteinische Landesbank AG	LI0355147575 /LLBN SE	SIX Swiss Exchange	55.4000	3.00	0.078874
Lindt & Sprüngli AG	CH0010570767 /LISP SE	SIX Swiss Exchange	7914.5203	3.00	0.000552
Logitech International SA	CH0025751329 /LOGN SE	SIX Swiss Exchange	77.1084	3.50	0.066113
Mobimo Holding AG	CH0011108872 /MOBN SE	SIX Swiss Exchange	269.8872	3.30	0.017810
ORIOR AG	CH0111677362 /ORON SE	SIX Swiss Exchange	74.1672	3.42	0.067256
PSP Swiss Property AG	CH0018294154 /PSPN SE	SIX Swiss Exchange	109.6000	3.30	0.043839
Schweiter Technologies AG	CH0010754924 /SWTQ SE	SIX Swiss Exchange	1420.0000	3.29	0.003376
Siegfried Holding AG	CH0014284498 /SFZN SE	SIX Swiss Exchange	622.8586	3.00	0.007015
SoftwareONE Holding AG	CH0496451508 /SWON SE	SIX Swiss Exchange	22.9639	3.30	0.209311
St. Galler Kantonalbank AG	CH0011484067 /SGKN SE	SIX Swiss Exchange	414.0000	3.05	0.010727
u-blox Holding AG	CH0033361673 /UBXN SE	SIX Swiss Exchange	58.6886	3.00	0.074454
Vetropack Holding SA	CH0530235594 /VETN SE	SIX Swiss Exchange	58.1412	3.00	0.075155
Zehnder Group AG	CH0276534614 /ZEHN SE	SIX Swiss Exchange	48.5000	3.14	0.094187
Zug Estates Holding	CH0148052126	SIX Swiss	1975.0000	1.10	0.000811



\* 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 05.12.2016	No of Shares old	No of Shares new
05.12.2016	ams AG	Sell	0.104084	-
05.12.2016	APG SGA SA	Rebalancing	0.008090	0.008090
05.12.2016	Autoneum Holding AG	Rebalancing	0.012286	0.012286
05.12.2016	Bachem Holding AG	Rebalancing	0.036824	0.036824
05.12.2016	BKW AG	Rebalancing	0.072053	0.072052
05.12.2016	Cembra Money Bank AG	Rebalancing	0.044056	0.044056
05.12.2016	Conzzeta Inc	Rebalancing	0.004937	0.004937
05.12.2016	Daetwyler Holding AG	Rebalancing	0.023938	0.023938
05.12.2016	DKSH Holding Ltd	Rebalancing	0.046569	0.046568
05.12.2016	Feintool International Holding AG	Rebalancing	0.028663	0.028663
05.12.2016	Forbo Holding AG	Rebalancing	0.002525	0.002525
05.12.2016	Georg Fischer Ltd	Rebalancing	0.003934	0.003934
05.12.2016	Implenia AG	Rebalancing	0.048218	0.048217
05.12.2016	Inficon Holding Inc	Rebalancing	0.009169	0.009169
05.12.2016	Interroll Holding Ltd	Rebalancing	0.003059	0.003059
05.12.2016	Kardex AG	Rebalancing	0.035906	0.035906
05.12.2016	Komax Holding AG	Rebalancing	0.013953	0.013953
05.12.2016	Lindt & Sprüngli AG	Rebalancing	0.000600	0.000600
05.12.2016	Logitech International SA	Rebalancing	0.152379	0.152378
05.12.2016	Metall Zug Corp.	Rebalancing	0.001049	0.001049
05.12.2016	Mobimo Holding AG	Rebalancing	0.013441	0.013441
05.12.2016	ORIOR AG	Rebalancing	0.041099	0.041099
05.12.2016	Partners Group Holding AG	Rebalancing	0.006820	0.006820
05.12.2016	Schweiter Technologies AG	Rebalancing	0.003002	0.003002
05.12.2016	Siegfried Holding AG	Rebalancing	0.015555	0.015555
05.12.2016	Straumann Holding AG	Rebalancing	0.008731	0.008731
05.12.2016	Swiss Prime Site AG	Rebalancing	0.038806	0.038807
05.12.2016	Temenos Group AG	Rebalancing	0.052524	0.052525
05.12.2016	The Swatch Group Ltd	Buy	-	0.009902
05.12.2016	VP Bank AG	Rebalancing	0.032360	0.032360
05.12.2016	Ypsomed Holding AG	Rebalancing	0.016760	0.016760
		Rebalancing on 09.01.2017	No of Shares old	No of Shares new
09.01.2017	APG SGA SA	Rebalancing	0.008090	0.008090
09.01.2017	Autoneum Holding AG	Rebalancing	0.012286	0.012286
09.01.2017	Bachem Holding AG	Rebalancing	0.036824	0.036824
09.01.2017	BKW AG	Sell	0.072052	-
09.01.2017	Cembra Money Bank AG	Rebalancing	0.044056	0.044056
09.01.2017	Conzzeta Inc	Rebalancing	0.004937	0.004937
09.01.2017	Daetwyler Holding AG	Rebalancing	0.023938	0.023938
09.01.2017	DKSH Holding Ltd	Rebalancing	0.046568	0.046569
09.01.2017	EFG International AG	Buy	-	0.575029
09.01.2017	Feintool International Holding AG	Rebalancing	0.028663	0.028663
09.01.2017	Forbo Holding AG	Rebalancing	0.002525	0.002525
09.01.2017	Georg Fischer Ltd	Rebalancing	0.003934	0.003934
09.01.2017	Implenia AG	Rebalancing	0.048217	0.048218
09.01.2017	Inficon Holding Inc	Rebalancing	0.009169	0.009169
09.01.2017	Interroll Holding Ltd	Rebalancing	0.003059	0.003059
09.01.2017	Kardex AG	Rebalancing	0.035906	0.035906
09.01.2017	Komax Holding AG	Rebalancing	0.013953	0.013953
09.01.2017	Lindt & Sprüngli AG	Rebalancing	0.000600	0.000600
09.01.2017	Logitech International SA	Rebalancing	0.152378	0.152379
09.01.2017	Metall Zug Corp.	Rebalancing	0.001049	0.001049
09.01.2017	Mobimo Holding AG	Rebalancing	0.013441	0.013441
09.01.2017	ORIOR AG	Rebalancing	0.041099	0.041099
09.01.2017	Partners Group Holding AG	Rebalancing	0.006820	0.006820
09.01.2017	Schweiter Technologies AG	Rebalancing	0.003002	0.003002
09.01.2017	Siegfried Holding AG	Rebalancing	0.015555	0.015555
09.01.2017	Straumann Holding AG	Rebalancing	0.008731	0.008731
09.01.2017	Swiss Prime Site AG	Rebalancing	0.038807	0.038806
09.01.2017	Temenos Group AG	Rebalancing	0.052525	0.052524
09.01.2017	The Swatch Group Ltd	Rebalancing	0.009902	0.009902
09.01.2017	VP Bank AG	Rebalancing	0.032360	0.032360
09.01.2017	Ypsomed Holding AG	Rebalancing	0.016760	0.016760
		Rebalancing on 07.03.2017	No of Shares old	No of Shares new
07.03.2017	APG SGA SA	Rebalancing	0.008090	0.008090
07.03.2017	Autoneum Holding AG	Rebalancing	0.012286	0.012286
07.03.2017	Bachem Holding AG	Rebalancing	0.036824	0.036824
07.03.2017	Cembra Money Bank AG	Rebalancing	0.044056	0.044056
07.03.2017	Conzzeta Inc	Rebalancing	0.004937	0.004937
07.03.2017	Daetwyler Holding AG	Rebalancing	0.023938	0.023938

## Corporate Actions

Date	Underlying	Action		
07.03.2017	DKSH Holding Ltd	Rebalancing	0.046569	0.046569
07.03.2017	EFG International AG	Rebalancing	0.575029	0.575029
07.03.2017	Feintool International Holding AG	Rebalancing	0.028663	0.028663
07.03.2017	Forbo Holding AG	Rebalancing	0.002525	0.002525
07.03.2017	Georg Fischer Ltd	Rebalancing	0.003934	0.003934
07.03.2017	Implenia AG	Rebalancing	0.048218	0.048218
07.03.2017	Inficon Holding Inc	Rebalancing	0.009169	0.009169
07.03.2017	Interroll Holding Ltd	Rebalancing	0.003059	0.003059
07.03.2017	Kardex AG	Rebalancing	0.035906	0.035906
07.03.2017	Komax Holding AG	Rebalancing	0.013953	0.013953
07.03.2017	Lindt & Sprüngli AG	Rebalancing	0.000600	0.000600
07.03.2017	Logitech International SA	Rebalancing	0.152379	0.152379
07.03.2017	Metall Zug Corp.	Rebalancing	0.001049	0.001049
07.03.2017	Mobimo Holding AG	Sell	0.013441	-
07.03.2017	ORIOR AG	Rebalancing	0.041099	0.041099
07.03.2017	Partners Group Holding AG	Rebalancing	0.006820	0.006820
07.03.2017	Schweiter Technologies AG	Rebalancing	0.003002	0.003002
07.03.2017	Siegfried Holding AG	Rebalancing	0.015555	0.015555
07.03.2017	St. Galler Kantonalbank AG	Buy	-	0.008278
07.03.2017	Straumann Holding AG	Rebalancing	0.008731	0.008731
07.03.2017	Swiss Prime Site AG	Rebalancing	0.038806	0.038806
07.03.2017	Temenos Group AG	Rebalancing	0.052524	0.052524
07.03.2017	The Swatch Group Ltd	Rebalancing	0.009902	0.009902
07.03.2017	VP Bank AG	Rebalancing	0.032360	0.032360
07.03.2017	Ypsomed Holding AG	Rebalancing	0.016760	0.016760
03.05.2017	Partners Group Holding AG	Change of Identification on 03.05.2017	BB Symbol old PGHN SW	BB Symbol new PGHN VX
		Rebalancing on 05.09.2017	Amount old	Amount new
05.09.2017	APG SGA SA	Rebalancing	0.008090	0.009966
05.09.2017	Autoneum Holding AG	Rebalancing	0.012286	0.015390
05.09.2017	Bachem Holding AG	Rebalancing	0.036824	0.033618
05.09.2017	Cembra Money Bank AG	Rebalancing	0.044056	0.047519
05.09.2017	Conzzeta Inc	Rebalancing	0.004937	0.003972
05.09.2017	Daetwyler Holding AG	Rebalancing	0.023938	0.026164
05.09.2017	DKSH Holding Ltd	Rebalancing	0.046569	0.049515
05.09.2017	EFG International AG	Rebalancing	0.575029	0.501486
05.09.2017	Feintool International Holding AG	Rebalancing	0.028663	0.033275
05.09.2017	Forbo Holding AG	Sell	0.002525	-
05.09.2017	Georg Fischer Ltd	Rebalancing	0.003934	0.003517
05.09.2017	Gurit Holding AG	Buy	-	0.003486
05.09.2017	Implenia AG	Rebalancing	0.048218	0.058813
05.09.2017	Inficon Holding Inc	Rebalancing	0.009169	0.006981
05.09.2017	Interroll Holding Ltd	Rebalancing	0.003059	0.003197
05.09.2017	Kardex AG	Rebalancing	0.035906	0.038794
05.09.2017	Komax Holding AG	Rebalancing	0.013953	0.014822
05.09.2017	Lindt & Sprüngli AG	Rebalancing	0.000600	0.000724
05.09.2017	Logitech International SA	Rebalancing	0.152379	0.116705
05.09.2017	Metall Zug Corp.	Rebalancing	0.001049	0.000999
05.09.2017	ORIOR AG	Rebalancing	0.041099	0.051843
05.09.2017	Partners Group Holding AG	Rebalancing	0.006820	0.006333
05.09.2017	PSP Swiss Property AG	Buy	-	0.044783
05.09.2017	Schweiter Technologies AG	Rebalancing	0.003002	0.003224
05.09.2017	Siegfried Holding AG	Rebalancing	0.015555	0.012887
05.09.2017	St. Galler Kantonalbank AG	Rebalancing	0.008278	0.009130
05.09.2017	Straumann Holding AG	Rebalancing	0.008731	0.006328
05.09.2017	Swiss Prime Site AG	Rebalancing	0.038806	0.045677
05.09.2017	Temenos Group AG	Rebalancing	0.052524	0.041130
05.09.2017	The Swatch Group Ltd	Rebalancing	0.009902	0.010393
05.09.2017	VP Bank AG	Rebalancing	0.032360	0.030843
05.09.2017	Ypsomed Holding AG	Sell	0.016760	-
18.09.2017	Logitech International SA	Change of Identification on 18.09.2017	BB Symbol old LOGN SW	BB Symbol new LOGN VX
		Rebalancing on 07.11.2017	Amount old	Amount new
07.11.2017	Cash CHF	Buy	-	0.071073
07.11.2017	EFG International AG	Rebalancing	0.501486	0.293145
07.11.2017	Vetropack Holding SA	Buy	-	0.000995
		Rebalancing on 07.12.2017	Amount old	Amount new
07.12.2017	APG SGA SA	Rebalancing	0.009966	0.009798
07.12.2017	Autoneum Holding AG	Rebalancing	0.015390	0.015277
07.12.2017	Bachem Holding AG	Rebalancing	0.033618	0.033628
07.12.2017	Cash CHF	Rebalancing	0.071073	0.071355

## Corporate Actions

Date	Underlying	Action		
07.12.2017	Cembra Money Bank AG	Rebalancing	0.047519	0.047754
07.12.2017	Conzzeta Inc	Rebalancing	0.003972	0.004807
07.12.2017	Daetwyler Holding AG	Rebalancing	0.026164	0.026246
07.12.2017	DKSH Holding Ltd	Sell	0.049515	-
07.12.2017	EFG International AG	Sell	0.293145	-
07.12.2017	Feintool International Holding AG	Rebalancing	0.033275	0.041003
07.12.2017	Georg Fischer Ltd	Rebalancing	0.003517	0.003520
07.12.2017	Gurit Holding AG	Rebalancing	0.003486	0.003496
07.12.2017	Implenia AG	Rebalancing	0.058813	0.058653
07.12.2017	Inficon Holding Inc	Rebalancing	0.006981	0.006942
07.12.2017	Interroll Holding Ltd	Rebalancing	0.003197	0.003161
07.12.2017	Kardex AG	Rebalancing	0.038794	0.038303
07.12.2017	Komax Holding AG	Rebalancing	0.014822	0.014905
07.12.2017	Liechtensteinische Landesbank AG	Buy	-	0.038187
07.12.2017	Lindt & Sprüngli AG	Rebalancing	0.000724	0.000874
07.12.2017	Logitech International SA	Rebalancing	0.116705	0.117097
07.12.2017	Metall Zug Corp.	Rebalancing	0.000999	0.001003
07.12.2017	ORIOR AG	Rebalancing	0.051843	0.052169
07.12.2017	Partners Group Holding AG	Rebalancing	0.006333	0.006339
07.12.2017	PSP Swiss Property AG	Rebalancing	0.044783	0.044966
07.12.2017	Schweiter Technologies AG	Rebalancing	0.003224	0.003252
07.12.2017	Siegfried Holding AG	Rebalancing	0.012887	0.015649
07.12.2017	St. Galler Kantonalbank AG	Rebalancing	0.009130	0.009125
07.12.2017	Straumann Holding AG	Rebalancing	0.006328	0.006402
07.12.2017	Swiss Prime Site AG	Rebalancing	0.045677	0.045794
07.12.2017	Temenos Group AG	Rebalancing	0.041130	0.041152
07.12.2017	The Swatch Group Ltd	Rebalancing	0.010393	0.012745
07.12.2017	Vetropack Holding SA	Rebalancing	0.000995	0.000997
07.12.2017	VP Bank AG	Rebalancing	0.030843	0.037253
		Rebalancing on 02.02.2018	Amount old	Amount new
02.02.2018	ams AG	Buy	-	0.045611
02.02.2018	APG SGA SA	Rebalancing	0.009798	0.009675
02.02.2018	Autoneum Holding AG	Rebalancing	0.015277	0.015416
02.02.2018	Bachem Holding AG	Rebalancing	0.033628	0.034113
02.02.2018	Cash CHF	Rebalancing	0.071355	0.066010
02.02.2018	Cembra Money Bank AG	Rebalancing	0.047754	0.047513
02.02.2018	Conzzeta Inc	Rebalancing	0.004807	0.003839
02.02.2018	Daetwyler Holding AG	Rebalancing	0.026246	0.019950
02.02.2018	Feintool International Holding AG	Rebalancing	0.041003	0.041787
02.02.2018	Georg Fischer Ltd	Rebalancing	0.003520	0.003446
02.02.2018	Gurit Holding AG	Rebalancing	0.003496	0.003555
02.02.2018	Implenia AG	Rebalancing	0.058653	0.055602
02.02.2018	Inficon Holding Inc	Rebalancing	0.006942	0.006874
02.02.2018	Interroll Holding Ltd	Rebalancing	0.003161	0.003178
02.02.2018	Kardex AG	Rebalancing	0.038303	0.039003
02.02.2018	Komax Holding AG	Rebalancing	0.014905	0.014898
02.02.2018	Liechtensteinische Landesbank AG	Rebalancing	0.038187	0.037629
02.02.2018	Lindt & Sprüngli AG	Rebalancing	0.000874	0.000689
02.02.2018	Logitech International SA	Rebalancing	0.117097	0.116195
02.02.2018	Metall Zug Corp.	Sell	0.001003	-
02.02.2018	ORIOR AG	Rebalancing	0.052169	0.051341
02.02.2018	Partners Group Holding AG	Rebalancing	0.006339	0.006351
02.02.2018	PSP Swiss Property AG	Rebalancing	0.044966	0.045132
02.02.2018	Rieter Holding AG	Buy	-	0.016761
02.02.2018	Schweiter Technologies AG	Rebalancing	0.003252	0.003182
02.02.2018	Siegfried Holding AG	Rebalancing	0.015649	0.015941
02.02.2018	St. Galler Kantonalbank AG	Rebalancing	0.009125	0.009108
02.02.2018	Straumann Holding AG	Rebalancing	0.006402	0.006801
02.02.2018	Swiss Prime Site AG	Rebalancing	0.045794	0.045281
02.02.2018	Temenos Group AG	Rebalancing	0.041152	0.030501
02.02.2018	The Swatch Group Ltd	Rebalancing	0.012745	0.012848
02.02.2018	Vetropack Holding SA	Rebalancing	0.000997	0.000981
02.02.2018	VP Bank AG	Rebalancing	0.037253	0.037651
		Rebalancing on 06.04.2018	Amount old	Amount new
06.04.2018	Cash CHF	Rebalancing	0.066010	0.712487
06.04.2018	Daetwyler Holding AG	Rebalancing	0.019950	0.021171
06.04.2018	Gurit Holding AG	Rebalancing	0.003555	0.004817
06.04.2018	Rieter Holding AG	Rebalancing	0.016761	0.020504
06.04.2018	Schweiter Technologies AG	Rebalancing	0.003182	0.003416

## Corporate Actions

Date	Underlying	Action		
06.04.2018	Swiss Prime Site AG	Sell	0.045281	-
06.04.2018	Tamedia AG	Buy	-	0.014276
24.05.2018	Temenos AG	Change of Identification on 24.05.2018	Name old Temenos Group AG	Name new Temenos AG
24.05.2018	Temenos AG	Change of Identification on 24.05.2018	Name short old Temenos Group AG	Name short new Temenos s
		Rebalancing on 08.06.2018	Amount old	Amount new
08.06.2018	Forbo Holding AG	Buy	-	0.002644
08.06.2018	Kardex AG	Rebalancing	0.039003	0.032568
08.06.2018	Siegfried Holding AG	Rebalancing	0.015941	0.014069
08.06.2018	VP Bank AG	Rebalancing	0.037651	0.026330
		Rebalancing on 06.09.2018	Amount old	Amount new
06.09.2018	Allreal Holding Ltd	Buy	-	0.025408
06.09.2018	Huber + Suhner AG	Buy	-	0.055551
06.09.2018	Liechtensteinische Landesbank AG	Rebalancing	0.037629	0.065600
06.09.2018	PSP Swiss Property AG	Sell	0.045132	-
06.09.2018	Rieter Holding AG	Sell	0.020504	-
06.09.2018	Tamedia AG	Sell	0.014276	-
06.09.2018	Temenos AG	Sell	0.030501	-
06.09.2018	VP Bank AG	Sell	0.026330	-
06.09.2018	Zehnder Group AG	Buy	-	0.089981
06.09.2018	Zur Rose Group AG	Buy	-	0.029572
		Rebalancing on 07.11.2018	Amount old	Amount new
07.11.2018	ams AG	Rebalancing	0.045611	0.093795
07.11.2018	Autoneum Holding AG	Sell	0.015416	-
07.11.2018	Conzzeta Inc	Rebalancing	0.003839	0.004240
07.11.2018	Georg Fischer Ltd	Rebalancing	0.003446	0.004161
05.12.2018	Zur Rose Group AG	Rights Issue on 05.12.2018	No. of Shares old 0.029572	No. of Shares new 0.030557
		Rebalancing on 14.01.2019	Amount old	Amount new
14.01.2019	Interroll Holding Ltd	Rebalancing	0.003178	0.002165
14.01.2019	Siegfried Holding AG	Rebalancing	0.014069	0.010637
14.01.2019	The Swatch Group Ltd	Sell	0.012848	-
14.01.2019	u-blox Holding AG	Buy	-	0.039460
14.01.2019	Valora Holding AG	Buy	-	0.014603
		Rebalancing on 04.04.2019	Amount old	Amount new
04.04.2019	ams AG	Rebalancing	0.093795	0.117473
04.04.2019	APG SGA SA	Sell	0.009675	-
04.04.2019	ARYZTA AG	Buy	-	2.927135
04.04.2019	Daetwyler Holding AG	Rebalancing	0.021171	0.025703
04.04.2019	Partners Group Holding AG	Sell	0.006351	-
04.04.2019	PSP Swiss Property AG	Buy	-	0.037165
04.04.2019	Zehnder Group AG	Rebalancing	0.089981	0.109759
04.04.2019	Zur Rose Group AG	Sell	0.030557	-
25.04.2019	Bachem Holding AG	Rights Issue on 25.04.2019	No. of Shares old 0.034113	No. of Shares new 0.034118
15.05.2019	St. Galler Kantonalbank AG	Rights Issue on 15.05.2019	No. of Shares old 0.009108	No. of Shares new 0.009140
		Rebalancing on 06.06.2019	Amount old	Amount new
06.06.2019	Arbonia AG	Buy	-	0.190931
06.06.2019	Cash CHF	Buy	-	2.094972
06.06.2019	Feintool International Holding AG	Rebalancing	0.041787	0.057995
06.06.2019	Huber + Suhner AG	Sell	0.055551	-
06.06.2019	Komax Holding AG	Rebalancing	0.014898	0.017792
06.06.2019	Schweiter Technologies AG	Rebalancing	0.003416	0.004282
06.06.2019	Straumann Holding AG	Rebalancing	0.006801	0.004712
06.06.2019	u-blox Holding AG	Rebalancing	0.039460	0.054983
		Rebalancing on 09.09.2019	Amount old	Amount new
09.09.2019	Cash CHF	Sell	2.094972	-
09.09.2019	Emmi AG	Buy	-	0.005104
09.09.2019	Georg Fischer Ltd	Sell	0.004161	-
09.09.2019	Gurit Holding AG	Rebalancing	0.004817	0.004303
		Rebalancing on 06.12.2019	Amount old	Amount new
06.12.2019	Allreal Holding Ltd	Rebalancing	0.025408	0.026445
06.12.2019	Arbonia AG	Sell	0.190931	-
06.12.2019	ARYZTA AG	Rebalancing	2.927135	3.819671
06.12.2019	Cash CHF	Buy	-	0.525446
06.12.2019	Conzzeta Inc	Rebalancing	0.004240	0.004763

## Corporate Actions

Date	Underlying	Action		
06.12.2019	Daetwyler Holding AG	Rebalancing	0.025703	0.028428
06.12.2019	Dufry AG	Buy	-	0.048142
06.12.2019	Feintool International Holding AG	Rebalancing	0.057995	0.067675
06.12.2019	Gurit Holding AG	Rebalancing	0.004303	0.003942
06.12.2019	Implenia AG	Rebalancing	0.055602	0.102026
06.12.2019	Kardex AG	Rebalancing	0.032568	0.028242
06.12.2019	Komax Holding AG	Sell	0.017792	-
06.12.2019	Liechtensteinische Landesbank AG	Rebalancing	0.065600	0.074952
06.12.2019	ORIOR AG	Rebalancing	0.051341	0.056379
06.12.2019	PSP Swiss Property AG	Rebalancing	0.037165	0.030662
06.12.2019	Schweiter Technologies AG	Rebalancing	0.004282	0.004357
06.12.2019	Siegfried Holding AG	Rebalancing	0.010637	0.012055
06.12.2019	St. Galler Kantonalbank AG	Rebalancing	0.009140	0.011985
06.12.2019	Straumann Holding AG	Rebalancing	0.004712	0.005331
06.12.2019	u-blox Holding AG	Rebalancing	0.054983	0.056732
06.12.2019	Valora Holding AG	Sell	0.014603	-
06.12.2019	Vetropack Holding SA	Rebalancing	0.000981	0.000896
06.12.2019	Zehnder Group AG	Rebalancing	0.109759	0.090420
		Rebalancing on 09.01.2020	Amount old	Amount new
09.01.2020	Cash CHF	Sell	0.525446	-
09.01.2020	Conzzeta Inc	Rebalancing	0.004763	0.003611
09.01.2020	Daetwyler Holding AG	Rebalancing	0.028428	0.022849
09.01.2020	SoftwareONE Holding AG	Buy	-	0.173570
09.01.2020	u-blox Holding AG	Rebalancing	0.056732	0.043209
16.03.2020	ams AG	Capital Increase on 16.03.2020	No. of Shares old 0.117473	No. of Shares new 0.173814
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
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 0.000896	No. of Shares new 0.044800
04.05.2020	Vetropack Holding SA	Stock Split on 04.05.2020	Initial Fixing Value old 3140.0000	Initial Fixing Value new 62.80
		Rebalancing on 05.05.2020	Amount old	Amount new
05.05.2020	Allreal Holding Ltd	Rebalancing	0.026445	0.019425
05.05.2020	ams AG	Rebalancing	0.173814	0.311093
05.05.2020	Arbonia AG	Buy	-	0.495240
05.05.2020	ARYZTA AG	Rebalancing	3.819671	3.938336
05.05.2020	Bachem Holding AG	Rebalancing	0.034118	0.016963
05.05.2020	BKW AG	Buy	-	0.043376
05.05.2020	Cembra Money Bank AG	Rebalancing	0.047513	0.044777
05.05.2020	Conzzeta Inc	Rebalancing	0.003611	0.004752
05.05.2020	Daetwyler Holding AG	Rebalancing	0.022849	0.021029
05.05.2020	Dufry AG	Sell	0.048142	-
05.05.2020	EFG International AG	Buy	-	0.606534
05.05.2020	Emmi AG	Rebalancing	0.005104	0.004472
05.05.2020	Feintool International Holding AG	Rebalancing	0.067675	0.063089
05.05.2020	Forbo Holding AG	Rebalancing	0.002644	0.003221
05.05.2020	Gurit Holding AG	Rebalancing	0.003942	0.003073
05.05.2020	Implenia AG	Rebalancing	0.102026	0.029528
05.05.2020	Inficon Holding Inc	Rebalancing	0.006874	0.006045
05.05.2020	Interroll Holding Ltd	Rebalancing	0.002165	0.002176
05.05.2020	Kardex AG	Rebalancing	0.028242	0.029226
05.05.2020	Liechtensteinische Landesbank AG	Rebalancing	0.074952	0.071984
05.05.2020	Lindt & Sprüngli AG	Rebalancing	0.000689	0.000526
05.05.2020	Logitech International SA	Rebalancing	0.116195	0.084359
05.05.2020	Mobimo Holding AG	Buy	-	0.012936
05.05.2020	ORIOR AG	Rebalancing	0.056379	0.015090
05.05.2020	PSP Swiss Property AG	Rebalancing	0.030662	0.036323
05.05.2020	Schweiter Technologies AG	Rebalancing	0.004357	0.004288
05.05.2020	Siegfried Holding AG	Rebalancing	0.012055	0.008291

## Corporate Actions

Date	Underlying	Action		
05.05.2020	SoftwareONE Holding AG	Rebalancing	0.173570	0.202473
05.05.2020	St. Galler Kantonalbank AG	Rebalancing	0.011985	0.005528
05.05.2020	Straumann Holding AG	Rebalancing	0.005331	0.005504
05.05.2020	u-blox Holding AG	Rebalancing	0.043209	0.058808
05.05.2020	Vetropack Holding SA	Rebalancing	0.044800	0.065024
05.05.2020	Zehnder Group AG	Rebalancing	0.090420	0.094187
05.05.2020	Zug Estates Holding AG	Buy	-	0.000566
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 0.005906
		Rebalancing on 01.07.2020	Amount old	Amount new
01.07.2020	Arbonia AG	Rebalancing	0.495240	0.442746
01.07.2020	Ascom Holding AG	Buy	-	0.413995
01.07.2020	Ina Invest Holding AG	Sell	0.005906	-
01.07.2020	ORIOR AG	Rebalancing	0.015090	0.047453
01.07.2020	Schweiter Technologies AG	Rebalancing	0.004288	0.003376
01.07.2020	Straumann Holding AG	Sell	0.005504	-
		Rebalancing on 14.10.2020	Amount old	Amount new
14.10.2020	Allreal Holding Ltd	Rebalancing	0.019425	0.024490
14.10.2020	ams AG	Rebalancing	0.311093	0.210079
14.10.2020	Arbonia AG	Rebalancing	0.442746	0.236800
14.10.2020	Bachem Holding AG	Rebalancing	0.016963	0.010719
14.10.2020	BKW AG	Rebalancing	0.043376	0.043205
14.10.2020	EFG International AG	Rebalancing	0.606534	0.839155
14.10.2020	Emmi AG	Rebalancing	0.004472	0.004660
14.10.2020	Gurit Holding AG	Rebalancing	0.003073	0.002146
14.10.2020	Helvetia Holding Ltd	Buy	-	0.055268
14.10.2020	Implenia AG	Sell	0.029528	-
14.10.2020	Logitech International SA	Rebalancing	0.084359	0.077239
14.10.2020	Mobimo Holding AG	Rebalancing	0.012936	0.015322
14.10.2020	PSP Swiss Property AG	Rebalancing	0.036323	0.043839
14.10.2020	St. Galler Kantonalbank AG	Rebalancing	0.005528	0.010727
		Rebalancing on 04.12.2020	Amount old	Amount new
04.12.2020	ams AG	Rebalancing	0.210079	0.200456
04.12.2020	ARYZTA AG	Rebalancing	3.938336	5.321117
04.12.2020	Ascom Holding AG	Rebalancing	0.413995	0.351822
04.12.2020	Conzzeta Inc	Rebalancing	0.004752	0.004108
04.12.2020	Daetwyler Holding AG	Rebalancing	0.021029	0.018250
04.12.2020	Emmi AG	Rebalancing	0.004660	0.005898
04.12.2020	Feintool International Holding AG	Rebalancing	0.063089	0.077476
04.12.2020	Gurit Holding AG	Rebalancing	0.002146	0.001822
04.12.2020	Inficon Holding Inc	Rebalancing	0.006045	0.005492
04.12.2020	Interroll Holding Ltd	Rebalancing	0.002176	0.001636
04.12.2020	Kardex AG	Rebalancing	0.029226	0.023599
04.12.2020	Liechtensteinische Landesbank AG	Rebalancing	0.071984	0.078874
04.12.2020	Lindt & Sprüngli AG	Rebalancing	0.000526	0.000552
04.12.2020	Logitech International SA	Rebalancing	0.077239	0.066113
04.12.2020	Mobimo Holding AG	Rebalancing	0.015322	0.017810
04.12.2020	ORIOR AG	Rebalancing	0.047453	0.067256
04.12.2020	Siegfried Holding AG	Rebalancing	0.008291	0.007015
04.12.2020	SoftwareONE Holding AG	Rebalancing	0.202473	0.209311
04.12.2020	u-blox Holding AG	Rebalancing	0.058808	0.074454
04.12.2020	Vetropack Holding SA	Rebalancing	0.065024	0.075155
04.12.2020	Zug Estates Holding AG	Rebalancing	0.000566	0.000811