

ZKB Tracker Certificate Dynamic on Baryon US Equity Portfolio Sustainable Growth

14.07.2020 - Open End | Swiss Security Code 50 659 145

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: CH0506591459 Issuer: Zürcher Kantonalbank Underlying: Baryon US Equity Portfolio Sustainable Growth Initial Fixing Date: 7 July 2020 Settlement Date: 14 July 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: USD 45'000'000.00/USD 100.00/1 Structured Product or multiples thereof Issue price: USD 100.00 Selling restrictions: EEA, U.S.A./U.S. persons, United Kingdom, Guernsey Information on listing: 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)

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.

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 US stocks and a liquidity component. Liquid american options on US stocks can also be used. The option exposure is always covered - either through liquidity (for short puts) or through equity exposure (short calls). The liquidity component is held in USD cash or in the form of a USD money market ETF (liquidity management intent) and is less than 50% at all times. The ETF must have a CH distribution licence. 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 usually on a monthly basis. 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 | <p>Baryon AG, Zürich</p> <p>Baryon AG is not subject to the prudential supervision of the FINMA and is supervised by the Self-regulatory organisation (SRO) Swiss Association of Asset Managers (SAAM).</p> <p>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.</p> | | | | | |
| Swiss Security Code/ISIN | 50 659 145 (not listed)/CH0506591459 | | | | | |
| Notional Amount/Denomination/ Trading Units | USD 45'000'000.00/USD 100.00/1 Structured Product or multiples thereof | | | | | |
| Number of Structured Products | Up to 450'000, with the right to increase | | | | | |
| Issue Price | USD 100.00 /100.00% of Basket Value on the Initial Fixing Date | | | | | |
| Currency | USD | | | | | |
| 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 | 6.88283 | 2.50 | 0.363223 |
| | Adobe Systems Inc | US00724F1012/ ADBE UW | NASDAQ | 452.65789 | 2.50 | 0.005523 |
| | Advanced Micro Devices Inc | US0079031078/ AMD UW | NASDAQ | 53.36800 | 2.50 | 0.046845 |
| | Alphabet Inc | US02079K1079/ GOOG UW | NASDAQ | 1490.22350 | 2.50 | 0.001678 |
| | Amazon.Com Inc | US0231351067/ AMZN UW | NASDAQ | 3058.46870 | 2.50 | 0.000817 |
| | Anaplan Inc | US03272L1089/ PLAN UN | New York Stock Exchange | 49.96079 | 2.50 | 0.050039 |
| | Apple Inc | US0378331005/ AAPL UW | NASDAQ | 375.59633 | 2.50 | 0.006656 |
| | Atlassian Corporation PLC | GB00BZ09BD16/ TEAM UW | NASDAQ GS | 191.31059 | 2.50 | 0.013068 |
| | Broadcom Inc | US11135F1012/ AVGO UW | NASDAQ GS | 317.38760 | 2.50 | 0.007877 |
| | Cisco Systems Inc | US17275R1023/ CSCO UW | NASDAQ | 46.26694 | 2.50 | 0.054034 |
| | CrowdStrike Holdings Inc | US22788C1053/ CRWD UW | NASDAQ GS | 107.31610 | 2.50 | 0.023296 |
| | Dynavax Technologies Corp | US2681582019/ DVAX UR | NASDAQ | 8.46957 | 2.50 | 0.295174 |
| | Estee Lauder Companies Inc | US5184391044/ EL UN | New York Stock Exchange | 191.56313 | 2.50 | 0.013051 |
| | Facebook Inc | US30303M1027/ FB UW | NASDAQ GS | 239.67595 | 2.50 | 0.010431 |

| | | | | | |
|------------------------------|--------------------------|-------------------------|-----------|------|----------|
| FibroGen Inc | US31572Q8087/ FGEN UW | NASDAQ | 42.64940 | 2.50 | 0.058617 |
| Gilead Sciences Inc | US3755581036/ GILD UW | NASDAQ | 76.50147 | 2.50 | 0.032679 |
| Illumina Inc | US4523271090/ ILMN UW | NASDAQ | 371.29649 | 2.50 | 0.006733 |
| Intel Corp | US4581401001/ INTC UW | NASDAQ | 59.16887 | 2.50 | 0.042252 |
| Intuitive Surgical Inc | US46120E6023/ ISRG UW | NASDAQ | 579.86647 | 2.50 | 0.004311 |
| Lam Research Corp | US5128071082/ LRCX UW | NASDAQ GS | 332.17982 | 2.50 | 0.007526 |
| Medtronic PLC | IE00BTN1Y115/ MDT UN | New York Stock Exchange | 92.08381 | 2.50 | 0.027149 |
| Microsoft Corp | US5949181045/ MSFT UW | NASDAQ | 210.73161 | 2.50 | 0.011863 |
| Netflix Inc | US64110L1061/ NFLX UW | NASDAQ GS | 497.64464 | 2.50 | 0.005024 |
| NVIDIA Corp | US67066G1040/ NVDA UW | NASDAQ | 398.05970 | 2.50 | 0.006280 |
| Okta Inc | US6792951054/ OKTA UW | NASDAQ GS | 206.52097 | 2.50 | 0.012105 |
| Palo Alto Networks Inc | US6974351057/ PANW UN | New York Stock Exchange | 235.83487 | 2.50 | 0.010601 |
| PayPal Holdings Inc | US70450Y1038/ PYPL UW | NASDAQ GS | 177.71665 | 2.50 | 0.014067 |
| Pluralsight Inc | US72941B1061/ PS UW | NASDAQ | 18.75131 | 2.50 | 0.133324 |
| Proofpoint Inc | US7434241037/ PFPT UQ | NASDAQ | 113.32570 | 2.50 | 0.022060 |
| Rapid7 Inc | US7534221046/ RPD UQ | NASDAQ | 52.19853 | 2.50 | 0.047894 |
| Salesforce.com Inc | US79466L3024/ CRM UN | New York Stock Exchange | 197.74966 | 2.50 | 0.012642 |
| Splunk Inc | US8486371045/ SPLK UW | NASDAQ | 199.51992 | 2.50 | 0.012530 |
| Square Inc | US8522341036/ SQ UN | New York Stock Exchange | 121.50822 | 2.50 | 0.020575 |
| Stitch Fix Inc | US8608971078/ SFIX UW | NASDAQ | 29.03405 | 2.50 | 0.086106 |
| Thermo Fisher Scientific Inc | US8835561023/ TMO UN | New York Stock Exchange | 381.18717 | 2.50 | 0.006558 |
| Twilio Inc | US90138F1021/ TWLO UN | New York Stock Exchange | 235.26528 | 2.50 | 0.010626 |
| Veeva Systems Inc | US9224751084/ VEEV UN | New York Stock Exchange | 248.58728 | 2.50 | 0.010057 |
| VMware Inc | US9285634021/ VMW UN | New York Stock Exchange | 148.20173 | 2.50 | 0.016869 |
| Xilinx Inc | US9839191015/ XLNX UW | NASDAQ | 101.51523 | 2.50 | 0.024627 |
| Zscaler Inc | US98980G1022/ ZS UW | NASDAQ GS | 115.99600 | 2.50 | 0.021552 |

* 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.

Option Strategy

In the course of a Rebalancing, the Investment Manager has the possibility to use option contracts on US shares. This includes short positions in listed US vanilla call and put options. The Investment Manager chooses the parameters (strike, term) of the options used on a discretionary basis, but ensures sufficient liquidity. The term of the selected options must not exceed one year.

Premiums received for short positions are credited to the cash position on the rebalancing day. On rebalancing days, short positions in put options may only be entered into to the extent that the maximum possible loss from all put option positions cannot exceed 100% of the value of the liquidity component valid at that time. Short positions in call options must always be fully covered by an existing equity position in the Underlying (covered call writing). In the course of a Rebalancing, the Investment Manager has the possibility to close out option positions early. The corresponding profit/loss from the closing out is offset against the cash position.

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

| | |
|---------------------------------------|---|
| Basket Value | USD 100.00 on Initial Fixing Date |
| Ratio | 1 ZKB Tracker Certificate Dynamic represents 1 Underlying |
| Dividend Payments | No dividends will be paid out. The dividend as a whole will be reinvested into the Structured Product in the form of a net dividend. |
| Initial Fixing Date | 7 July 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 July 2020 |
| Redemption right of the Issuer | The Issuer has the right to redeem the outstanding Structured Products semi-annually on the 15th day of December (fixing date; modified following), for the first time on 16 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 on the website of Zürcher Kantonalbank. 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). |
| Initial Fixing Level | 7 July 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 | <p>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:</p> $Ratio * \left(\sum_{i=1}^N S_{i,T} * W_{i,T} \right) - Fees$ <p>where</p> <p>Ratio = 1</p> <p>$S_{i,T}$ = Value of the Component i of the Underlying on Final Fixing Date</p> <p>$W_{i,T}$ = Weighting of the Component i of the Underlying (number of Shares) on Final Fixing Date</p> <p>Fees = Annual Fee and Rebalancing Fees</p> <p>T = Final Fixing Date</p> <p>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.</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> |
| Listing | The Structured Product shall not be listed on an official exchange. The Issuer shall provide a secondary market with a bid-ask spread of no more than 1.50% under normal market conditions. |
| Annual Fee | 0.35% 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 0.35% p.a. and the Investment Manager receives 0.00% 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 | <p>SIX Telekurs: .zkb</p> <p>Internet: www.zkb.ch/finanzinformationen</p> <p>Reuters: ZKBSTRUCT</p> <p>Bloomberg: ZKBY <go></p> |

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.

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 % |
| USD 40.00 | -60.00% | USD 39.86 | -60.14% |
| USD 60.00 | -40.00% | USD 59.79 | -40.21% |
| USD 80.00 | -20.00% | USD 79.72 | -20.28% |
| USD 100.00 | 0.00% | USD 99.65 | -0.35% |
| USD 120.00 | +20.00% | USD 119.58 | 19.58% |
| USD 140.00 | +40.00% | USD 139.51 | 39.51% |
| USD 160.00 | +60.00% | USD 159.44 | 59.44% |

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 USD. If the investor's reference currency differs from the USD, the investor bears the risk between the USD 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 Base Prospectus, 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.

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, 7 July 2020, last update on 23 February 2021

Underlying on 22 02 2021

| Component | ISIN / Bloomberg | Related Exchange | *Currency / Initial Fixing Value | Weight in % | No. of Shares/ Amount |
|----------------------------------|-----------------------------------|--------------------------------------|---|----------------|-----------------------------|
| ABNB21O170 | n.a./ ABNB US 03/19/21 P170 | Chicago Board Options Exchange | 4.3500 | 0.00 | -0.000161 |
| Adobe Systems Inc | US00724F1012/ ADBE UW | NASDAQ | 469.2200 | 1.76 | 0.005370 |
| Advanced Micro Devices Inc | US0079031078/ AMD UR | NASDAQ | 88.0550 | 2.30 | 0.037289 |
| Alteryx Inc | US02156B1035/ AYX UN | New York Stock Exchange | 107.4200 | 2.21 | 0.029437 |
| Amazon.Com Inc | US0231351067/ AMZN UW | NASDAQ | 3197.1000 | 1.77 | 0.000791 |
| Anaplan Inc | US03272L1089/ PLAN UN | New York Stock Exchange | 81.9400 | 2.50 | 0.043540 |
| Apple Inc | US0378331005/ AAPL UW | NASDAQ | 127.0200 | 2.10 | 0.023601 |
| Atlassian Corporation PLC | GB00BZ09BD16/ TEAM UW | NASDAQ GS | 246.0300 | 2.17 | 0.012596 |
| Broadcom Inc | US11135F1012/ AVGO UW | NASDAQ GS | 484.8300 | 2.69 | 0.007941 |
| BYND21O135 | n.a./ BYND US 03/19/21 P135 | Chicago Board Options Exchange | 5.0000 | -0.07 | -0.000202 |
| CrowdStrike Holdings Inc | US22788C1053/ CRWD UW | NASDAQ GS | 231.2441 | 3.14 | 0.019430 |
| Dynavax Technologies Corp | US2681582019/ DVAX UR | NASDAQ | 9.9700 | 4.13 | 0.592081 |
| Elastic N.V. | NL0013056914/ ESTC UN | New York Stock Exchange | 161.3200 | 1.29 | 0.011420 |
| Electronic Arts | US2855121099/ EA UW | NASDAQ | 144.0200 | 1.58 | 0.015653 |
| Estee Lauder Companies Inc | US5184391044/ EL UN | New York Stock Exchange | 286.1700 | 1.86 | 0.009288 |
| EXPE21O145 | n.a./ EXPE US 03/19/21 P145 | Chicago Board Options Exchange | 2.0200 | -0.03 | -0.000188 |
| Facebook Inc | US30303M1027/ FB UW | NASDAQ GS | 258.7250 | 1.85 | 0.010224 |
| FibroGen Inc | US31572Q8087/ FGEN UW | NASDAQ | 51.7300 | 2.04 | 0.056374 |
| Global Blood Therapeutics Inc | US37890U1088/ GBT UW | NASDAQ GS | 48.0150 | 1.75 | 0.051967 |
| Intel Corp | US4581401001/ INTC UW | NASDAQ | 62.0150 | 1.53 | 0.035359 |
| Intuitive Surgical Inc | US46120E6023/ ISRG UW | NASDAQ | 739.7800 | 2.21 | 0.004271 |
| Lam Research Corp | US5128071082/ LRCX UW | NASDAQ GS | 587.7900 | 2.37 | 0.005759 |
| LRCX21C660 | n.a./ LRCX US 03/19/21 C660 | Chicago Board Options Exchange | 6.2000 | -0.02 | -0.000058 |
| MDLA21C50 | n.a./ MDLA US 03/19/21 C50 | Chicago Board Options Exchange | 1.0600 | -0.07 | -0.000935 |
| Medallia Inc | US5840211099/ MDLA UN | New York Stock Exchange | 43.4900 | 2.84 | 0.093463 |
| Microsoft Corp | US5949181045/ MSFT UW | NASDAQ | 234.6650 | 1.91 | 0.011634 |
| Viartis Rg-WI | US92556V1061/ VTRS US | NASDAQ | 15.9725 | 1.05 | 0.094224 |
| Netflix Inc | US64110L1061/ NFLX UW | NASDAQ GS | 532.7350 | 1.68 | 0.004518 |
| Nikola Corporation | US6541101050/ NKLA UW | NASDAQ GS | 21.6180 | 0.93 | 0.061610 |
| NVIDIA Corp | US67066G1040/ NVDA UW | NASDAQ | 598.2550 | 2.57 | 0.006145 |
| Okta Inc | US6792951054/ OKTA UW | NASDAQ GS | 278.5300 | 2.28 | 0.011705 |

| | | | | | |
|------------------------------|-----------------------------------|--------------------------------------|----------|-------|-----------|
| Palo Alto Networks Inc | US6974351057/ PANW UN | New York Stock Exchange | 387.9600 | 2.77 | 0.010219 |
| PayPal Holdings Inc | US70450Y1038/ PYPL UW | NASDAQ GS | 277.3750 | 2.66 | 0.013727 |
| Qorvo Inc | US74736K1016/ QRVO UW | NASDAQ GS | 177.4200 | 2.70 | 0.021772 |
| Qualys Inc | US74758T3032/ QLYS UW | NASDAQ | 98.9000 | 2.31 | 0.033390 |
| Rapid7 Inc | US7534221046/ RPD US | NASDAQ | 79.6400 | 1.75 | 0.031465 |
| Salesforce.com Inc | US79466L3024/ CRM UN | New York Stock Exchange | 241.2595 | 2.45 | 0.014489 |
| SEDG210270 | n.a./ SEDG US 03/19/21 P270 | Chicago Board Options Exchange | 8.7000 | -0.06 | -0.000101 |
| Snowflake Inc | US8334451098/ SNOW UN | New York Stock Exchange | 279.4258 | 2.33 | 0.011939 |
| Splunk Inc | US8486371045/ SPLK UW | NASDAQ | 165.7400 | 2.42 | 0.020843 |
| Square Inc | US8522341036/ SQ UN | New York Stock Exchange | 271.1700 | 3.14 | 0.016553 |
| Synopsys Inc | US8716071076/ SNPS UW | NASDAQ | 259.6800 | 1.35 | 0.007430 |
| Thermo Fisher Scientific Inc | US8835561023/ TMO UN | New York Stock Exchange | 465.3650 | 2.49 | 0.007642 |
| Twilio Inc | US90138F1021/ TWLO UN | New York Stock Exchange | 418.6850 | 3.04 | 0.010389 |
| Cash USD | US9117941131/ USD | other | 1.0000 | 7.74 | 11.064931 |
| Veeva Systems Inc | US9224751084/ VEEV UN | New York Stock Exchange | 298.0000 | 2.01 | 0.009660 |
| VMware Inc | US9285634021/ VMW UN | New York Stock Exchange | 144.8600 | 1.64 | 0.016179 |
| Wal-Mart Stores Inc | US9311421039/ WMT UN | New York Stock Exchange | 137.0300 | 2.07 | 0.021577 |
| Zscaler Inc | US98980G1022/ ZS UW | NASDAQ GS | 217.9600 | 2.86 | 0.018775 |

* 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 |
|------------|---------------------------|--|------------|------------|
| 10.07.2020 | AMZN20H3600 | Rebalancing on 10.07.2020 Sell | - | -0.000008 |
| 10.07.2020 | Cash USD | Buy | - | 0.180808 |
| 10.07.2020 | SFIX20H32 | Sell | - | -0.000861 |
| 14.07.2020 | Cash USD | Rebalancing on 14.07.2020 Rebalancing | 0.180808 | 0.278342 |
| 14.07.2020 | SQ20H160 | Sell | - | -0.000206 |
| 21.07.2020 | Cash USD | Rebalancing on 21.07.2020 Rebalancing | 0.278342 | 0.367611 |
| 21.07.2020 | FGEN20H50 | Sell | - | -0.000586 |
| 21.07.2020 | ISRG20H710 | Sell | - | -0.000043 |
| 30.07.2020 | AMD20H85 | Rebalancing on 30.07.2020 Sell | - | -0.000468 |
| 30.07.2020 | Cash USD | Rebalancing | 0.367611 | 0.467432 |
| 30.07.2020 | PYPL20H200 | Sell | - | -0.000141 |
| 03.08.2020 | AAPL20H450 | Rebalancing on 03.08.2020 Sell | - | -0.000067 |
| 03.08.2020 | Cash USD | Rebalancing | 0.467432 | 0.651881 |
| 03.08.2020 | PANW20H265 | Sell | - | -0.000106 |
| 03.08.2020 | PS20H22.5 | Sell | - | -0.001333 |
| 03.08.2020 | TWLO20H330 | Sell | - | -0.000106 |
| 04.08.2020 | Cash USD | Rebalancing on 04.08.2020 Rebalancing | 0.651881 | 0.679284 |
| 04.08.2020 | ILMN20H430 | Sell | - | -0.000067 |
| 13.08.2020 | MDT20I105 | Rebalancing on 13.08.2020 Sell | - | -0.000271 |
| 13.08.2020 | PLAN20H48 | Sell | - | -0.000500 |
| 13.08.2020 | Cash USD | Rebalancing | 0.679284 | 0.744273 |
| 14.08.2020 | Cash USD | Rebalancing on 14.08.2020 Rebalancing | 0.744273 | 0.827809 |
| 14.08.2020 | DVAX20T7 | Sell | - | -0.000990 |
| 21.08.2020 | AAPL20H450 | Rebalancing on 21.08.2020 Buy | -0.000067 | - |
| 21.08.2020 | AMD20H85 | Buy | -0.000468 | - |
| 21.08.2020 | AMZN20H3600 | Buy | -0.000008 | - |
| 21.08.2020 | Anaplan Inc | Sell | 0.050039 | - |
| 21.08.2020 | Apple Inc | Rebalancing | 0.006664 | 0.000008 |
| 21.08.2020 | Cash USD | Rebalancing | 0.827809 | 8.341064 |
| 21.08.2020 | DVAX20T7 | Buy | -0.000990 | - |
| 21.08.2020 | Dynavax Technologies Corp | Rebalancing | 0.295174 | 0.394186 |
| 21.08.2020 | FGEN20H50 | Buy | -0.000586 | - |
| 21.08.2020 | ILMN20H430 | Buy | -0.000067 | - |
| 21.08.2020 | ISRG20H710 | Buy | -0.000043 | - |
| 21.08.2020 | Palo Alto Networks Inc | Sell | 0.010601 | - |
| 21.08.2020 | PANW20H265 | Buy | -0.000106 | - |
| 21.08.2020 | PLAN20H48 | Buy | -0.000500 | - |
| 21.08.2020 | PS20H22.5 | Buy | -0.001333 | - |
| 21.08.2020 | PYPL20H200 | Buy | -0.000141 | - |
| 21.08.2020 | SFIX20H32 | Buy | -0.000861 | - |
| 21.08.2020 | SQ20H160 | Buy | -0.000206 | - |
| 21.08.2020 | TWLO20H330 | Buy | -0.000106 | - |
| 24.08.2020 | Cash USD | Rebalancing on 24.08.2020 Rebalancing | 8.341064 | 8.392369 |
| 24.08.2020 | PANW20U250 | Sell | - | -0.000106 |
| 25.08.2020 | Apple Inc | Rebalancing on 25.08.2020 Sell | 0.000008 | - |
| 25.08.2020 | Cash USD | Rebalancing | 8.392369 | 8.862143 |
| 25.08.2020 | DVAX20U6 | Sell | - | -0.001761 |
| 25.08.2020 | NKLA20U35 | Sell | - | -0.000604 |
| 25.08.2020 | PLAN20U46 | Sell | - | -0.000459 |
| 25.08.2020 | SQ20I170 | Sell | - | -0.000206 |
| 31.08.2020 | Cash USD | Rebalancing on 31.08.2020 Rebalancing | 8.862143 | 6.650559 |
| 31.08.2020 | PLAN20U46 | Buy | -0.000459 | - |
| 31.08.2020 | Qualys Inc | Buy | - | 0.020623 |
| 02.09.2020 | AYX20U115 | Rebalancing on 02.09.2020 Sell | - | -0.000068 |
| 02.09.2020 | Cash USD | Rebalancing | 6.650559 | 6.668507 |
| 03.09.2020 | ADBE20I570 | Rebalancing on 03.09.2020 Sell | - | -0.000055 |
| 03.09.2020 | AVGO20I420 | Sell | - | -0.000079 |
| 03.09.2020 | Cash USD | Rebalancing | 6.668507 | 6.771682 |
| 03.09.2020 | FB20I330 | Sell | - | -0.000104 |
| 03.09.2020 | INTC20I55 | Sell | - | -0.000425 |
| 08.09.2020 | Cash USD | Rebalancing on 08.09.2020 Rebalancing | 6.771682 | 6.960711 |

Corporate Actions

| Date | Underlying | Action | | |
|------------|----------------------------|---------------------------|------------|------------|
| 08.09.2020 | NKLA20U35 | Buy | -0.000604 | - |
| 08.09.2020 | NKLA20V40 | Sell | - | -0.000555 |
| | | Rebalancing on 18.09.2020 | Amount old | Amount new |
| 18.09.2020 | ADBE20I570 | Buy | -0.000055 | - |
| 18.09.2020 | Alteryx Inc | Buy | - | 0.006812 |
| 18.09.2020 | AVGO20I420 | Buy | -0.000055 | - |
| 18.09.2020 | AYX20U115 | Buy | -0.000068 | - |
| 18.09.2020 | Cash USD | Rebalancing | 6.960711 | 5.326726 |
| 18.09.2020 | DVAX20U6 | Buy | -0.001761 | - |
| 18.09.2020 | Dynavax Technologies Corp | Rebalancing | 0.394186 | 0.570304 |
| 18.09.2020 | MDT20I105 | Buy | -0.000271 | - |
| 18.09.2020 | Medtronic PLC | Sell | 0.027149 | - |
| 18.09.2020 | Palo Alto Networks Inc | Buy | - | 0.010578 |
| 18.09.2020 | PANW20U250 | Buy | -0.000106 | - |
| 18.09.2020 | SQ20I170 | Buy | -0.000206 | - |
| | | Rebalancing on 22.09.2020 | Amount old | Amount new |
| 22.09.2020 | Cash USD | Rebalancing | 5.326726 | 4.318270 |
| 22.09.2020 | Illumina Inc | Rebalancing | 0.006733 | 0.008643 |
| 22.09.2020 | Splunk Inc | Rebalancing | 0.012530 | 0.015327 |
| | | Rebalancing on 23.09.2020 | Amount old | Amount new |
| 23.09.2020 | Alteryx Inc | Rebalancing | 0.006812 | 0.016251 |
| 23.09.2020 | Apple Inc | Buy | - | 0.018989 |
| 23.09.2020 | Cash USD | Rebalancing | 4.318270 | 2.766644 |
| 23.09.2020 | Cisco Systems Inc | Sell | 0.054034 | - |
| 23.09.2020 | Electronic Arts | Buy | - | 0.016135 |
| 23.09.2020 | Intel Corp | Sell | 0.042453 | - |
| 23.09.2020 | Qualys Inc | Rebalancing | 0.020623 | 0.025638 |
| | | Rebalancing on 09.10.2020 | Amount old | Amount new |
| 09.10.2020 | Apple Inc | Rebalancing | 0.018989 | 0.024094 |
| 09.10.2020 | Cash USD | Rebalancing | 2.766644 | 0.113642 |
| 09.10.2020 | Pluralsight Inc | Rebalancing | 0.133324 | 0.264421 |
| 09.10.2020 | Qorvo Inc | Buy | - | 0.019653 |
| 09.10.2020 | Xilinx Inc | Sell | 0.024690 | - |
| | | Rebalancing on 12.10.2020 | Amount old | Amount new |
| 12.10.2020 | Cash USD | Rebalancing | 0.113642 | 2.333642 |
| 12.10.2020 | Pluralsight Inc | Rebalancing | 0.264421 | 0.144292 |
| | | Rebalancing on 16.10.2020 | Amount old | Amount new |
| 16.10.2020 | Cash USD | Rebalancing | 2.333642 | 0.113642 |
| 16.10.2020 | Nikola Corporation | Buy | - | 0.000555 |
| 16.10.2020 | NKLA20V40 | Buy | -0.000555 | - |
| | | Rebalancing on 20.11.2020 | Amount old | Amount new |
| 20.11.2020 | 3D Systems Corp | Rebalancing | 0.363223 | 0.366994 |
| 20.11.2020 | Adobe Systems Inc | Rebalancing | 0.005523 | 0.005532 |
| 20.11.2020 | Advanced Micro Devices Inc | Rebalancing | 0.046845 | 0.046975 |
| 20.11.2020 | Alphabet Inc | Rebalancing | 0.001678 | 0.001671 |
| 20.11.2020 | Alteryx Inc | Rebalancing | 0.016251 | 0.016228 |
| 20.11.2020 | Amazon.Com Inc | Rebalancing | 0.000817 | 0.000815 |
| 20.11.2020 | Apple Inc | Rebalancing | 0.024094 | 0.024152 |
| 20.11.2020 | Atlassian Corporation PLC | Rebalancing | 0.013068 | 0.013034 |
| 20.11.2020 | Broadcom Inc | Rebalancing | 0.007927 | 0.007949 |
| 20.11.2020 | Cash USD | Rebalancing | 0.113642 | 0.113949 |
| 20.11.2020 | CrowdStrike Holdings Inc | Rebalancing | 0.023296 | 0.023382 |
| 20.11.2020 | Dynavax Technologies Corp | Rebalancing | 0.570304 | 0.575170 |
| 20.11.2020 | Electronic Arts | Rebalancing | 0.016135 | 0.016147 |
| 20.11.2020 | Estee Lauder Companies Inc | Rebalancing | 0.013071 | 0.013144 |
| 20.11.2020 | Facebook Inc | Rebalancing | 0.010431 | 0.010474 |
| 20.11.2020 | FibroGen Inc | Rebalancing | 0.058617 | 0.058023 |
| 20.11.2020 | Gilead Sciences Inc | Rebalancing | 0.032919 | 0.032986 |
| 20.11.2020 | Illumina Inc | Rebalancing | 0.008643 | 0.008591 |
| 20.11.2020 | Intuitive Surgical Inc | Rebalancing | 0.004311 | 0.004318 |
| 20.11.2020 | Lam Research Corp | Rebalancing | 0.007546 | 0.007526 |
| 20.11.2020 | Microsoft Corp | Rebalancing | 0.011883 | 0.011947 |
| 20.11.2020 | Netflix Inc | Rebalancing | 0.005024 | 0.005029 |
| 20.11.2020 | Nikola Corporation | Rebalancing | 0.000555 | 0.055701 |
| 20.11.2020 | NVIDIA Corp | Rebalancing | 0.006281 | 0.006298 |
| 20.11.2020 | Okta Inc | Rebalancing | 0.012105 | 0.012084 |
| 20.11.2020 | Palo Alto Networks Inc | Rebalancing | 0.010578 | 0.010598 |
| 20.11.2020 | PayPal Holdings Inc | Rebalancing | 0.014067 | 0.014010 |
| 20.11.2020 | Pluralsight Inc | Rebalancing | 0.144292 | 0.143634 |
| 20.11.2020 | Proofpoint Inc | Rebalancing | 0.022060 | 0.022072 |
| 20.11.2020 | Qorvo Inc | Rebalancing | 0.019653 | 0.019684 |

Corporate Actions

| Date | Underlying | Action | | |
|------------|-------------------------------|---|------------|------------|
| 20.11.2020 | Qualys Inc | Rebalancing | 0.025638 | 0.038013 |
| 20.11.2020 | Rapid7 Inc | Rebalancing | 0.047894 | 0.032492 |
| 20.11.2020 | Salesforce.com Inc | Rebalancing | 0.012642 | 0.012659 |
| 20.11.2020 | Splunk Inc | Rebalancing | 0.015327 | 0.015310 |
| 20.11.2020 | Square Inc | Rebalancing | 0.020575 | 0.020540 |
| 20.11.2020 | Stitch Fix Inc | Rebalancing | 0.086106 | 0.085268 |
| 20.11.2020 | Thermo Fisher Scientific Inc | Rebalancing | 0.006560 | 0.006570 |
| 20.11.2020 | Twilio Inc | Rebalancing | 0.010626 | 0.010512 |
| 20.11.2020 | Veeva Systems Inc | Rebalancing | 0.010057 | 0.010032 |
| 20.11.2020 | VMware Inc | Rebalancing | 0.016869 | 0.016907 |
| 20.11.2020 | Zscaler Inc | Rebalancing | 0.021552 | 0.021459 |
| | | Rebalancing on 01.12.2020 | Amount old | Amount new |
| 01.12.2020 | Proofpoint Inc | Sell | 0.022072 | - |
| 01.12.2020 | Wal-Mart Stores Inc | Buy | - | 0.014686 |
| | | Rebalancing on 07.12.2020 | Amount old | Amount new |
| 07.12.2020 | 3D Systems Corp | Rebalancing | 0.366994 | 0.338146 |
| 07.12.2020 | Advanced Micro Devices Inc | Rebalancing | 0.046975 | 0.038088 |
| 07.12.2020 | Anaplan Inc | Buy | - | 0.028233 |
| 07.12.2020 | Cash USD | Rebalancing | 0.113949 | 0.443554 |
| 07.12.2020 | CrowdStrike Holdings Inc | Rebalancing | 0.023382 | 0.021048 |
| 07.12.2020 | Estee Lauder Companies Inc | Rebalancing | 0.013164 | 0.009675 |
| 07.12.2020 | Gilead Sciences Inc | Sell | 0.032986 | - |
| 07.12.2020 | Global Blood Therapeutics Inc | Buy | - | 0.046339 |
| 07.12.2020 | Lam Research Corp | Rebalancing | 0.007526 | 0.005902 |
| 07.12.2020 | Medallia Inc | Buy | - | 0.074630 |
| 07.12.2020 | Netflix Inc | Rebalancing | 0.005029 | 0.004660 |
| 07.12.2020 | Pluralsight Inc | Rebalancing | 0.143634 | 0.127669 |
| 07.12.2020 | Square Inc | Rebalancing | 0.020540 | 0.016915 |
| 07.12.2020 | Zscaler Inc | Rebalancing | 0.021459 | 0.019944 |
| | | Rebalancing on 08.12.2020 | Amount old | Amount new |
| 08.12.2020 | Anaplan Inc | Rebalancing | 0.028233 | 0.033206 |
| 08.12.2020 | Cash USD | Rebalancing | 0.443554 | 1.138566 |
| 08.12.2020 | Global Blood Therapeutics Inc | Rebalancing | 0.046339 | 0.054624 |
| 08.12.2020 | Stitch Fix Inc | Rebalancing | 0.085268 | 0.058117 |
| | | Rebalancing on 10.12.2020 | Amount old | Amount new |
| 10.12.2020 | PS20L20 | Sell | - | -0.001277 |
| 10.12.2020 | SFIX20L60 | Sell | - | -0.000581 |
| | | Rebalancing on 11.12.2020 | Amount old | Amount new |
| 11.12.2020 | Alteryx Inc | Rebalancing | 0.016228 | 0.026411 |
| 11.12.2020 | Cash USD | Rebalancing | 1.138566 | 0.086597 |
| | | Option Assignments on 15.12.2020 - 18.12.2020 | Amount old | Amount new |
| 15.12.2020 | PS20L20 | Assignment | -0.001277 | -0.001173 |
| 15.12.2020 | Pluralsight Inc | Assignment | 0.127669 | 0.117332 |
| 15.12.2020 | Cash USD | Assignment | 0.086597 | 0.293350 |
| 16.12.2020 | PS20L20 | Assignment | -0.001173 | -0.001054 |
| 16.12.2020 | Pluralsight Inc | Assignment | 0.117332 | 0.105444 |
| 16.12.2020 | Cash USD | Assignment | 0.293350 | 0.531115 |
| 17.12.2020 | PS20L20 | Assignment | -0.001054 | -0.001052 |
| 17.12.2020 | Pluralsight Inc | Assignment | 0.105444 | 0.105185 |
| 17.12.2020 | Cash USD | Assignment | 0.531115 | 0.536283 |
| 18.12.2020 | PS20L20 | Assignment | -0.001052 | - |
| 18.12.2020 | Pluralsight Inc | Assignment | 0.105185 | - |
| 18.12.2020 | Cash USD | Assignment | 0.536283 | 2.639983 |
| 18.12.2020 | SFIX20L60 | Assignment | -0.000581 | - |
| 18.12.2020 | Stitch Fix Inc | Assignment | 0.058117 | - |
| 18.12.2020 | Cash USD | Assignment | 2.639983 | 6.126986 |
| | | Rebalancing on 22.12.2020 | Amount old | Amount new |
| 22.12.2020 | Alteryx Inc | Rebalancing | 0.026411 | 0.030491 |
| 22.12.2020 | Anaplan Inc | Rebalancing | 0.033206 | 0.045404 |
| 22.12.2020 | Cash USD | Rebalancing | 6.126986 | 0.146115 |
| 22.12.2020 | Medallia Inc | Rebalancing | 0.074630 | 0.101479 |
| 22.12.2020 | Qorvo Inc | Rebalancing | 0.019684 | 0.022172 |
| 22.12.2020 | Salesforce.com Inc | Rebalancing | 0.012659 | 0.014997 |
| 22.12.2020 | Splunk Inc | Rebalancing | 0.015310 | 0.021423 |
| 22.12.2020 | Thermo Fisher Scientific Inc | Rebalancing | 0.006570 | 0.007799 |
| 22.12.2020 | Wal-Mart Stores Inc | Rebalancing | 0.014723 | 0.021949 |
| | | Rebalancing on 12.01.2021 | Amount old | Amount new |
| 12.01.2021 | 3D Systems Corp | Rebalancing | 0.338146 | 0.150778 |
| 12.01.2021 | Cash USD | Rebalancing | 0.146115 | 0.118919 |
| 12.01.2021 | DDD21B35 | Sell | - | -0.001508 |
| 12.01.2021 | Elastic N.V. | Buy | - | 0.003621 |
| 12.01.2021 | Intel Corp | Buy | - | 0.036959 |
| 12.01.2021 | Synopsys Inc | Buy | - | 0.007647 |
| | | Rebalancing on 15.01.2021 | Amount old | Amount new |
| 15.01.2021 | Cash USD | Rebalancing | 0.118919 | 0.091720 |
| 15.01.2021 | Elastic N.V. | Rebalancing | 0.003621 | 0.005071 |

Corporate Actions

| Date | Underlying | Action | Amount old | Amount new |
|------------|-------------------------------|---------------------------|------------|------------|
| | | Rebalancing on 19.01.2021 | | |
| 19.01.2021 | CrowdStrike Holdings Inc | Rebalancing | 0.021048 | 0.019657 |
| 19.01.2021 | Elastic N.V. | Rebalancing | 0.005071 | 0.012072 |
| 19.01.2021 | Medallia Inc | Rebalancing | 0.101479 | 0.095153 |
| 19.01.2021 | Qualys Inc | Rebalancing | 0.038013 | 0.034830 |
| 19.01.2021 | Zscaler Inc | Rebalancing | 0.019944 | 0.018915 |
| | | Rebalancing on 22.01.2021 | | |
| 22.01.2021 | Cash USD | Rebalancing | 0.091720 | 0.235447 |
| 22.01.2021 | GOOG21B2000 | Sell | - | -0.000017 |
| 22.01.2021 | LRCX21B620 | Sell | - | -0.000059 |
| 22.01.2021 | MDLA21B45 | Sell | - | -0.000952 |
| | | Rebalancing on 25.01.2021 | | |
| 25.01.2021 | 3D Systems Corp | Rebalancing | 0.150778 | 0.146731 |
| 25.01.2021 | Adobe Systems Inc | Rebalancing | 0.005532 | 0.005370 |
| 25.01.2021 | Advanced Micro Devices Inc | Rebalancing | 0.038088 | 0.037289 |
| 25.01.2021 | Alphabet Inc | Rebalancing | 0.001671 | 0.001640 |
| 25.01.2021 | Alteryx Inc | Rebalancing | 0.030491 | 0.029437 |
| 25.01.2021 | Amazon.Com Inc | Rebalancing | 0.000815 | 0.000791 |
| 25.01.2021 | Anaplan Inc | Rebalancing | 0.045404 | 0.043540 |
| 25.01.2021 | Apple Inc | Rebalancing | 0.024152 | 0.023576 |
| 25.01.2021 | Atlassian Corporation PLC | Rebalancing | 0.013034 | 0.012596 |
| 25.01.2021 | Broadcom Inc | Rebalancing | 0.007997 | 0.007941 |
| 25.01.2021 | Cash USD | Rebalancing | 0.235447 | 0.407880 |
| 25.01.2021 | CrowdStrike Holdings Inc | Rebalancing | 0.019657 | 0.019430 |
| 25.01.2021 | Dynavax Technologies Corp | Rebalancing | 0.575170 | 0.592081 |
| 25.01.2021 | Elastic N.V. | Rebalancing | 0.012072 | 0.011420 |
| 25.01.2021 | Electronic Arts | Rebalancing | 0.016162 | 0.015653 |
| 25.01.2021 | Estee Lauder Companies Inc | Rebalancing | 0.009675 | 0.009288 |
| 25.01.2021 | Facebook Inc | Rebalancing | 0.010474 | 0.010224 |
| 25.01.2021 | FibroGen Inc | Rebalancing | 0.058023 | 0.056374 |
| 25.01.2021 | Global Blood Therapeutics Inc | Rebalancing | 0.054624 | 0.051967 |
| 25.01.2021 | Illumina Inc | Rebalancing | 0.008591 | 0.008359 |
| 25.01.2021 | ILMN21B440 | Sell | - | -0.000084 |
| 25.01.2021 | Intel Corp | Rebalancing | 0.036959 | 0.035209 |
| 25.01.2021 | Intuitive Surgical Inc | Rebalancing | 0.004318 | 0.004271 |
| 25.01.2021 | Lam Research Corp | Rebalancing | 0.005913 | 0.005759 |
| 25.01.2021 | Medallia Inc | Rebalancing | 0.095153 | 0.093463 |
| 25.01.2021 | Microsoft Corp | Rebalancing | 0.011947 | 0.011615 |
| 25.01.2021 | Netflix Inc | Rebalancing | 0.004660 | 0.004518 |
| 25.01.2021 | Nikola Corporation | Rebalancing | 0.055701 | 0.050618 |
| 25.01.2021 | NVIDIA Corp | Rebalancing | 0.006299 | 0.006145 |
| 25.01.2021 | Okta Inc | Rebalancing | 0.012084 | 0.011705 |
| 25.01.2021 | Palo Alto Networks Inc | Rebalancing | 0.010598 | 0.010219 |
| 25.01.2021 | PayPal Holdings Inc | Rebalancing | 0.014010 | 0.013727 |
| 25.01.2021 | Qorvo Inc | Rebalancing | 0.022172 | 0.021772 |
| 25.01.2021 | Qualys Inc | Rebalancing | 0.034830 | 0.033390 |
| 25.01.2021 | Rapid7 Inc | Rebalancing | 0.032492 | 0.031465 |
| 25.01.2021 | Salesforce.com Inc | Rebalancing | 0.014997 | 0.014489 |
| 25.01.2021 | Snowflake Inc | Buy | - | 0.011939 |
| 25.01.2021 | Splunk Inc | Rebalancing | 0.021423 | 0.020843 |
| 25.01.2021 | Square Inc | Rebalancing | 0.016915 | 0.016553 |
| 25.01.2021 | Synopsys Inc | Rebalancing | 0.007647 | 0.007430 |
| 25.01.2021 | Thermo Fisher Scientific Inc | Rebalancing | 0.007799 | 0.007642 |
| 25.01.2021 | Twilio Inc | Rebalancing | 0.010512 | 0.010389 |
| 25.01.2021 | Veeva Systems Inc | Rebalancing | 0.010032 | 0.009660 |
| 25.01.2021 | VMware Inc | Rebalancing | 0.016907 | 0.016179 |
| 25.01.2021 | Wal-Mart Stores Inc | Rebalancing | 0.021949 | 0.021577 |
| 25.01.2021 | Zscaler Inc | Rebalancing | 0.018915 | 0.018775 |
| | | Rebalancing on 27.01.2021 | | |
| 27.01.2021 | Cash USD | Rebalancing | 0.407880 | 0.132014 |
| 27.01.2021 | Nikola Corporation | Rebalancing | 0.050618 | 0.061610 |
| | | Rebalancing on 22.02.2021 | | |
| 22.02.2021 | 3D Systems Corp | Sell | 0.146731 | - |
| 22.02.2021 | ABNB21O170 | Sell | - | -0.000161 |
| 22.02.2021 | Alphabet Inc | Sell | 0.001640 | - |
| 22.02.2021 | BYND21O135 | Sell | - | -0.000202 |
| 22.02.2021 | Cash USD | Rebalancing | 0.132014 | 11.064931 |
| 22.02.2021 | DDD21B35 | Buy | -0.001508 | - |
| 22.02.2021 | EXPE21O145 | Sell | - | -0.000188 |
| 22.02.2021 | GOOG21B2000 | Buy | -0.000017 | - |
| 22.02.2021 | Illumina Inc | Sell | 0.008359 | - |

Corporate Actions

| Date | Underlying | Action | | |
|------------|--------------|--------|-----------|-----------|
| 22.02.2021 | ILMN21B440 | Buy | -0.000084 | - |
| 22.02.2021 | LRCX21B620 | Buy | -0.000059 | - |
| 22.02.2021 | LRCX21C660 | Sell | - | -0.000058 |
| 22.02.2021 | MDLA21B45 | Buy | -0.000952 | - |
| 22.02.2021 | MDLA21C50 | Sell | - | -0.000935 |
| 22.02.2021 | SEDG21O270 | Sell | - | -0.000101 |
| 22.02.2021 | Viatis Rq-WI | Buy | - | 0.094224 |