

ZKB Tracker Certificate Dynamic on Anlegen mit Stil - Top Portfolio Aktien Schweiz

05.04.2019 - Open End | Swiss Security Code 42 979 807

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 |
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| Type of product: ZKB Tracker Certificate Dynamic SSPA Category: Tracker Certificate (1300, acc. to the Swiss Derivative Map) ISIN: CH0429798074 Symbol: ASTCHZ Issuer: Zürcher Kantonalbank Underlying: Anlegen mit Stil - Top Portfolio Aktien Schweiz Initial Fixing Date: From 1 April 2019 till 2 April 2019 Settlement Date: 5 April 2019 Final Fixing Date: --- (Open End) Redemption Date: --- (Open End) Type of settlement: cash |
| Information concerning the offer and admission to trading |
| Place of the offer: Switzerland Notional Amount/Denomination/Trading Units: CHF 6'250'000.00/CHF 10.00/1 Structured Product or multiples thereof Issue price: CHF 10.00 Selling restrictions: EEA, U.S.A./U.S. persons, United Kingdom, Guernsey Information on listing: Application to list on the SIX Swiss Exchange will be filed, the first provisory trading day will be 5 April 2019 |

New Issue

1. Product Description

Product Category/Name

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

CISA Notification

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

Investment Profile

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

Rule-based management of shares from the universe of the SPI® Index Switzerland with the aim of long-term asset growth through capital gains and dividends.

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.

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|---|--|
| Title Universe | The Title Universe consists of stocks, which are selected separately according to individual factors such as trend, valuation, growth, profitability and stability on the basis of fundamental company data and technical indicators. Subsequently, those stocks have outstanding qualities in several factors according to a rule-based process. The portfolio is regularly monitored and adjusted to current market conditions. 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. As a rule, extraordinary market events are reserved on a quarterly basis, in which an extraordinary rebalancing takes place. Experience shows an average of 5 rebalancing events per year.. The Investment Manager considers only stocks which provide sufficient liquidity and tradability. The Rebalancing is based on net prices of the Underlyings (average of the net prices of the underlyings converted into the basket currency by the Issuer). The current basket composition of the Underlying 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 | BANK ZIMMERBERG AG, Horgen BANK ZIMMERBERG AG is a bank according to the Swiss Federal Act on Banks and Saving Institutions (BankG; SR 952.0) and a securities dealer according to the Swiss Federal Act on Securities Exchanges and Securities Trading (BEHG; SR 954.1). Luzerner Kantonalbank is subject to the prudential supervision of the FINMA, Laupenstrasse 27, CH-3003 Bern, http://www.finma.ch . |
| Symbol/ Swiss Security Code/ISIN | ASTCHZ/ 42 979 807/CH0429798074 |
| Notional Amount/Denomination/ Trading Units | CHF 6'250'000.00/CHF 10.00/1 Structured Product or multiples thereof |
| Number of Structured Products | Up to 625'000, with the right to increase |
| Issue Price | CHF 10.00 / 100.00% of Basket Value on the Initial Fixing Date |
| Currency | CHF |

| Underlying per Initial Fixing Date | Component | ISIN / Bloomberg | Related Exchange | *Currency / Initial Fixing Value | Weight in % | No. of Shares/ Amount |
|------------------------------------|------------------------------|--------------------------|-----------------------|---|----------------|-----------------------------|
| | Allreal Holding Ltd | CH0008837566 /ALLN SE | SIX Swiss Exchange | 169.9781 | 5.00 | 0.002942 |
| | Belimo Holding AG | CH0001503199 /BEAN SE | SIX Swiss Exchange | 5094.7919 | 5.00 | 0.000098 |
| | Lindt & Sprüngli AG | CH0010570767 /LISP SE | SIX Swiss Exchange | 6818.8931 | 5.00 | 0.000073 |
| | dorma+kaba Holding AG | CH0011795959 /DOKA SE | SIX Swiss Exchange | 734.4952 | 5.00 | 0.000681 |
| | Emmi AG | CH0012829898 /EMMN SE | SIX Swiss Exchange | 895.4381 | 5.00 | 0.000558 |
| | Geberit AG | CH0030170408 /GEBN SE | SIX Swiss Exchange | 409.8747 | 5.00 | 0.001220 |
| | Givaudan AG | CH0010645932 /GIVN SE | SIX Swiss Exchange | 2491.4751 | 5.00 | 0.000201 |
| | Interroll Holding Ltd | CH0006372897 /INRN SE | SIX Swiss Exchange | 2043.3525 | 5.00 | 0.000245 |
| | Kardex AG | CH0100837282 /KARN SE | SIX Swiss Exchange | 150.4572 | 5.00 | 0.003323 |
| | Lem Holding SA | CH0022427626 /LEHN SE | SIX Swiss Exchange | 1363.1095 | 5.00 | 0.000367 |
| | Lonza Group AG | CH0013841017 /LONN SE | SIX Swiss Exchange | 311.9652 | 5.00 | 0.001603 |
| | Mobimo Holding AG | CH0011108872 /MOBN SE | SIX Swiss Exchange | 251.2695 | 5.00 | 0.001990 |
| | Nestlé SA | CH0038863350 /NESN SE | SIX Swiss Exchange | 94.6998 | 5.00 | 0.005280 |
| | Novartis AG | CH0012005267 /NOVN SE | SIX Swiss Exchange | 95.4413 | 5.00 | 0.005239 |
| | Partners Group Holding AG | CH0024608827 /PGHN SE | SIX Swiss Exchange | 733.9777 | 5.00 | 0.000681 |
| | PSP Swiss Property AG | CH0018294154 /PSPN SE | SIX Swiss Exchange | 108.2744 | 5.00 | 0.004618 |
| | Sonova Holding AG | CH0012549785 /SOON SE | SIX Swiss Exchange | 197.0500 | 5.00 | 0.002537 |
| | Straumann Holding AG | CH0012280076 /STMN SE | SIX Swiss Exchange | 822.9202 | 5.00 | 0.000608 |
| | Temenos AG | CH0012453913 /TEMN SE | SIX Swiss Exchange | 149.0070 | 5.00 | 0.003356 |
| | Ypsomed Holding AG | CH0019396990 /YPSN SE | SIX Swiss Exchange | 129.2243 | 5.00 | 0.003869 |

* 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.

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|---------------------------------------|---|
| Basket Value | CHF 10.00 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 | From 1 April 2019 till 2 April 2019 |
| Settlement Date | 5 April 2019 |
| Redemption right of the Issuer | The Issuer has the right to redeem the outstanding Structured Products quarterly on the 15th day of March, June, September and December (fixing date; modified following), for the first time on 16 December 2019. On the fixing date, the redemption amount is determined, which is governed by the information under the section Redemption Method. The announcement and thus the declaration of intent to exercise the Redemption right is made with a notice period of 20 banking days via the official publication channel of the SIX Swiss Exchange. No statement of reasons is required. The redemption will be executed with a value date of 5 bank working days after the fixing date (Redemption Date). |

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| Right to return of the Investor | <p>In addition to the possibility of selling the Structured Products in the secondary market, the investor has the right to return the product quarterly per 15th day of the months March, June, September and December (fixing date; modified following) to the Issuer, for the first time on 16 December 2019. On the fixing date, the redemption amount is determined, which is governed by the information under the section Redemption Method. The declaration of intent to exercise the Right to return must be received no later than 5 banking days before the respective fixing date (exercise date) by Zürcher Kantonalbank and must be sent to the following address: by letter post to Zürcher Kantonalbank, Sales Structured Products, IHHV, P.O. Box, 8010 Zürich or by email to derivate@zkb.ch. The repayment will be executed with a value date of 5 bank working days after the fixing date (Redemption Date). Should the Structured Products of the Investor be deposited in a custodian bank, the Investor needs additionally and in due time advise/inform his custodian bank according the notice of redemption.</p> |
| Initial Fixing Level | <p>From 1 April 2019 till 2 April 2019, Net price of the components of the Underlying on a best effort basis (the Issuer has the right to expand the Initial Fixing period if required by current market conditions e.g. liquidity). Local taxes, transactions fees and foreign commissions are included in the Initial Fixing Value of each component if applicable.</p> |
| 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> $\sum_{i=1}^N S_{i,T} \times W_{i,T} - \text{Fees}$ <p>where</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</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 | <p>Application to list on the SIX Swiss Exchange will be filed, the first provisory trading day will be 5 April 2019.</p> |
| Annual Fee | <p>1.20% 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 0.35% p.a. and the Investment Manager receives 0.85% p.a. for their relevant duties.</p> |
| Clearing House | <p>SIX SIS AG/Euroclear/Clearstream</p> |
| Distribution fees | <p>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.</p> |
| Sales: 044 293 66 65 | <p>SIX Telekurs: .zkb Internet: www.zkb.ch/strukturierteprodukte</p> <p>Reuters: ZKBSTRUCT Bloomberg: ZKBY <go></p> |
| Key Elements of the Product | <p>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.</p> |

Taxes

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

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

Documentation

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

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

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

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

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

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

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

Information on the Underlying

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

Notices

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

Governing Law/Jurisdiction

Swiss Law/Zurich

2. Profit and Loss Expectations after Year 1

Profit and Loss Expectations after Year 1

ZKB Tracker Certificate Dynamic

| Basket | | Redemption | |
|-----------|---------|---------------------------------|---------------|
| Value | Percent | ZKB Tracker Certificate Dynamic | Performance % |
| CHF 4.00 | -60.00% | CHF 3.95 | -60.48% |
| CHF 6.00 | -40.00% | CHF 5.93 | -40.72% |
| CHF 8.00 | -20.00% | CHF 7.90 | -20.96% |
| CHF 10.00 | +0.00% | CHF 9.88 | -1.20% |
| CHF 12.00 | +20.00% | CHF 11.86 | 18.56% |
| CHF 14.00 | +40.00% | CHF 13.83 | 38.32% |
| CHF 16.00 | +60.00% | CHF 15.81 | 58.08% |

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

Market Disruptions

Compare specific provisions in the Issuance Programme.

Selling Restrictions

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, 2 April 2019, last update on 13 January 2021

Underlying on 12 01 2021

| Component | ISIN / Bloomberg | Related Exchange | *Currency / Initial Fixing Value | Weight in % | No. of Shares/ Amount |
|--------------------------------|--------------------------|-----------------------|---|----------------|-----------------------------|
| Arbonia AG | CH0110240600 /ARBN SE | SIX Swiss Exchange | 15.1967 | 5.00 | 0.043856 |
| Bachem Holding AG | CH0012530207 /BANB SE | SIX Swiss Exchange | 393.0672 | 5.00 | 0.001696 |
| Belimo Holding AG | CH0001503199 /BEAN SE | SIX Swiss Exchange | 7810.0000 | 5.00 | 0.000085 |
| Bucher Industries Ltd | CH0002432174 /BUCN SE | SIX Swiss Exchange | 434.1784 | 5.00 | 0.001535 |
| EMS-CHEMIE HOLDING AG | CH0016440353 /EMSN SE | SIX Swiss Exchange | 852.6967 | 5.00 | 0.000782 |
| Geberit AG | CH0030170408 /GEBN SE | SIX Swiss Exchange | 593.6058 | 5.00 | 0.001123 |
| Gurit Holding AG | CH0008012236 /GUR SE | SIX Swiss Exchange | 2694.4823 | 5.00 | 0.000247 |
| Inficon Holding Inc | CH0011029946 /IFCN SE | SIX Swiss Exchange | 897.1188 | 5.00 | 0.000743 |
| Kardex AG | CH0100837282 /KARN SE | SIX Swiss Exchange | 209.2849 | 5.00 | 0.003184 |
| Logitech International SA | CH0025751329 /LOGN SE | SIX Swiss Exchange | 90.8019 | 5.00 | 0.007340 |
| Lonza Group AG | CH0013841017 /LONN SE | SIX Swiss Exchange | 588.4082 | 5.00 | 0.001133 |
| Novartis AG | CH0012005267 /NOVN SE | SIX Swiss Exchange | 83.4903 | 5.00 | 0.007983 |
| Partners Group Holding AG | CH0024608827 /PGHN SE | SIX Swiss Exchange | 1048.0509 | 5.00 | 0.000636 |
| Roche Holding Ltd | CH0012032048 /ROG SE | SIX Swiss Exchange | 313.2022 | 5.00 | 0.002128 |
| SGS Ltd | CH0002497458 /SGSN SE | SIX Swiss Exchange | 2697.2738 | 5.00 | 0.000247 |
| SIKA AG | CH0418792922 /SIKA SE | SIX Swiss Exchange | 254.1286 | 5.00 | 0.002623 |
| Swiss Life Holding AG | CH0014852781 /SLHN SE | SIX Swiss Exchange | 432.6369 | 5.00 | 0.001540 |
| Swissquote Group Holding SA | CH0010675863 /SQN SE | SIX Swiss Exchange | 102.1221 | 5.00 | 0.006526 |
| VAT Group AG | CH0311864901 /VACN SE | SIX Swiss Exchange | 237.3425 | 5.00 | 0.002808 |
| Zehnder Group AG | CH0276534614 /ZEHN SE | SIX Swiss Exchange | 65.4892 | 5.00 | 0.010177 |

* 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 |
|------------|-----------------------------|---------------------------------------|------------|------------|
| 09.04.2019 | Alcon Inc. | Spin-off of Novartis AG on 09.04.2019 | - | 0.001048 |
| | | Rebalancing on 09.07.2019 | Amount old | Amount new |
| 09.07.2019 | Alcon Inc. | Sell | 0.001048 | - |
| 09.07.2019 | Allreal Holding Ltd | Rebalancing | 0.002942 | 0.003119 |
| 09.07.2019 | Belimo Holding AG | Rebalancing | 0.000098 | 0.000089 |
| 09.07.2019 | Cie Financière Richemont SA | Buy | - | 0.006599 |
| 09.07.2019 | dorma+kaba Holding AG | Sell | 0.000681 | - |
| 09.07.2019 | Emmi AG | Sell | 0.000558 | - |
| 09.07.2019 | Geberit AG | Rebalancing | 0.001220 | 0.001183 |
| 09.07.2019 | Givaudan AG | Sell | 0.000201 | - |
| 09.07.2019 | Interroll Holding Ltd | Rebalancing | 0.000245 | 0.000227 |
| 09.07.2019 | Intershop Holding AG | Buy | - | 0.001071 |
| 09.07.2019 | Kardex AG | Sell | 0.003323 | - |
| 09.07.2019 | Landis+Gyr Group AG | Buy | - | 0.006379 |
| 09.07.2019 | Lem Holding SA | Sell | 0.000367 | - |
| 09.07.2019 | Lindt & Sprüngli AG | Rebalancing | 0.000073 | 0.000076 |
| 09.07.2019 | Lonza Group AG | Sell | 0.001603 | - |
| 09.07.2019 | Mobimo Holding AG | Rebalancing | 0.001990 | 0.002032 |
| 09.07.2019 | Nestlé SA | Rebalancing | 0.005280 | 0.005265 |
| 09.07.2019 | Novartis AG | Sell | 0.005239 | - |
| 09.07.2019 | Partners Group Holding AG | Rebalancing | 0.000681 | 0.000699 |
| 09.07.2019 | PSP Swiss Property AG | Rebalancing | 0.004618 | 0.004617 |
| 09.07.2019 | Schweiter Technologies AG | Buy | - | 0.000570 |
| 09.07.2019 | SIKA AG | Buy | - | 0.003363 |
| 09.07.2019 | Sonova Holding AG | Sell | 0.002537 | - |
| 09.07.2019 | Straumann Holding AG | Sell | 0.000608 | - |
| 09.07.2019 | Swiss Prime Site AG | Buy | - | 0.006192 |
| 09.07.2019 | Tecan Group Ltd | Buy | - | 0.002150 |
| 09.07.2019 | Temenos AG | Rebalancing | 0.003356 | 0.003110 |
| 09.07.2019 | VAT Group AG | Buy | - | 0.004574 |
| 09.07.2019 | Vontobel Holding AG | Buy | - | 0.009769 |
| 09.07.2019 | Ypsomed Holding AG | Sell | 0.003869 | - |
| 09.07.2019 | Zurich Insurance Group AG | Buy | - | 0.001564 |
| | | Rebalancing on 08.10.2019 | Amount old | Amount new |
| 08.10.2019 | Allreal Holding Ltd | Rebalancing | 0.003119 | 0.002854 |
| 08.10.2019 | Barry Callebaut AG | Buy | - | 0.000261 |
| 08.10.2019 | Belimo Holding AG | Rebalancing | 0.000089 | 0.000092 |
| 08.10.2019 | Cie Financière Richemont SA | Sell | 0.006599 | - |
| 08.10.2019 | Conzzeta Inc | Buy | - | 0.000633 |
| 08.10.2019 | EMS-CHEMIE HOLDING AG | Buy | - | 0.000870 |
| 08.10.2019 | Geberit AG | Sell | 0.001183 | - |
| 08.10.2019 | Givaudan AG | Buy | - | 0.000196 |
| 08.10.2019 | Gurit Holding AG | Buy | - | 0.000394 |
| 08.10.2019 | Helvetia Holding Ltd | Buy | - | 0.003933 |
| 08.10.2019 | Interroll Holding Ltd | Sell | 0.000227 | - |
| 08.10.2019 | Intershop Holding AG | Rebalancing | 0.001071 | 0.001003 |
| 08.10.2019 | Landis+Gyr Group AG | Rebalancing | 0.006379 | 0.006021 |
| 08.10.2019 | Lindt & Sprüngli AG | Rebalancing | 0.000076 | 0.000075 |
| 08.10.2019 | Logitech International SA | Buy | - | 0.013427 |
| 08.10.2019 | Mobimo Holding AG | Sell | 0.002032 | - |
| 08.10.2019 | Nestlé SA | Rebalancing | 0.005265 | 0.005010 |
| 08.10.2019 | Partners Group Holding AG | Sell | 0.000699 | - |
| 08.10.2019 | PSP Swiss Property AG | Rebalancing | 0.004617 | 0.004176 |
| 08.10.2019 | Roche Holding Ltd | Buy | - | 0.001883 |
| 08.10.2019 | Schweiter Technologies AG | Sell | 0.000570 | - |
| 08.10.2019 | SIKA AG | Rebalancing | 0.003363 | 0.003472 |
| 08.10.2019 | Sonova Holding AG | Buy | - | 0.002341 |
| 08.10.2019 | Straumann Holding AG | Buy | - | 0.000655 |
| 08.10.2019 | Swiss Prime Site AG | Rebalancing | 0.006192 | 0.005446 |
| 08.10.2019 | Tecan Group Ltd | Sell | 0.002150 | - |
| 08.10.2019 | Temenos AG | Sell | 0.003110 | - |
| 08.10.2019 | VAT Group AG | Sell | 0.004574 | - |
| 08.10.2019 | Vontobel Holding AG | Sell | 0.009769 | - |
| 08.10.2019 | Zurich Insurance Group AG | Rebalancing | 0.001564 | 0.001429 |
| | | Rebalancing on 10.01.2020 | Amount old | Amount new |
| 10.01.2020 | Allreal Holding Ltd | Sell | 0.002854 | - |
| 10.01.2020 | Barry Callebaut AG | Sell | 0.000261 | - |
| 10.01.2020 | Belimo Holding AG | Rebalancing | 0.000092 | 0.000084 |
| 10.01.2020 | Conzzeta Inc | Rebalancing | 0.000633 | 0.000518 |
| 10.01.2020 | EMS-CHEMIE HOLDING AG | Sell | 0.000870 | - |

Corporate Actions

| Date | Underlying | Action | | |
|------------|---------------------------|--|---------------------------------------|-----------------------------------|
| 10.01.2020 | Forbo Holding AG | Buy | - | 0.000354 |
| 10.01.2020 | Gurit Holding AG | Sell | 0.000394 | - |
| 10.01.2020 | Helvetia Holding Ltd | Sell | 0.003933 | - |
| 10.01.2020 | Inficon Holding Inc | Buy | - | 0.000760 |
| 10.01.2020 | Interröll Holding Ltd | Buy | - | 0.000256 |
| 10.01.2020 | Intershop Holding AG | Rebalancing | 0.001003 | 0.001013 |
| 10.01.2020 | Landis+Gyr Group AG | Sell | 0.006021 | - |
| 10.01.2020 | Lem Holding SA | Buy | - | 0.000399 |
| 10.01.2020 | Logitech International SA | Rebalancing | 0.013427 | 0.012686 |
| 10.01.2020 | Lonza Group AG | Buy | - | 0.001661 |
| 10.01.2020 | Nestlé SA | Sell | 0.005010 | - |
| 10.01.2020 | Partners Group Holding AG | Buy | - | 0.000646 |
| 10.01.2020 | PSP Swiss Property AG | Rebalancing | 0.004176 | 0.004274 |
| 10.01.2020 | Roche Holding Ltd | Rebalancing | 0.001883 | 0.001843 |
| 10.01.2020 | Schweiter Technologies AG | Buy | - | 0.000473 |
| 10.01.2020 | Siegfried Holding AG | Buy | - | 0.001213 |
| 10.01.2020 | SIKA AG | Sell | 0.003472 | - |
| 10.01.2020 | Sonova Holding AG | Sell | 0.002341 | - |
| 10.01.2020 | Straumann Holding AG | Rebalancing | 0.000655 | 0.000595 |
| 10.01.2020 | Swiss Prime Site AG | Rebalancing | 0.005446 | 0.005181 |
| 10.01.2020 | Tecan Group Ltd | Buy | - | 0.002121 |
| 10.01.2020 | UBS Group Inc | Buy | - | 0.046471 |
| 10.01.2020 | Zurich Insurance Group AG | Sell | 0.001429 | - |
| | | Rebalancing on 03.04.2020 | Amount old | Amount new |
| 03.04.2020 | Bachem Holding AG | Buy | - | 0.002483 |
| 03.04.2020 | Belimo Holding AG | Rebalancing | 0.000084 | 0.000075 |
| 03.04.2020 | Conzzeta Inc | Sell | 0.000518 | - |
| 03.04.2020 | Emmi AG | Buy | - | 0.000546 |
| 03.04.2020 | EMS-CHEMIE HOLDING AG | Buy | - | 0.000832 |
| 03.04.2020 | Forbo Holding AG | Sell | 0.000354 | - |
| 03.04.2020 | Galenica AG | Buy | - | 0.007038 |
| 03.04.2020 | Givaudan AG | Rebalancing | 0.000196 | 0.000163 |
| 03.04.2020 | Gurit Holding AG | Buy | - | 0.000398 |
| 03.04.2020 | Inficon Holding Inc | Sell | 0.000760 | - |
| 03.04.2020 | Interröll Holding Ltd | Sell | 0.000256 | - |
| 03.04.2020 | Intershop Holding AG | Sell | 0.001013 | - |
| 03.04.2020 | Lem Holding SA | Sell | 0.000399 | - |
| 03.04.2020 | Lindt & Sprüngli AG | Rebalancing | 0.000075 | 0.000063 |
| 03.04.2020 | Logitech International SA | Rebalancing | 0.012686 | 0.011837 |
| 03.04.2020 | Lonza Group AG | Rebalancing | 0.001661 | 0.001224 |
| 03.04.2020 | Nestlé SA | Buy | - | 0.004795 |
| 03.04.2020 | Novartis AG | Buy | - | 0.005894 |
| 03.04.2020 | Partners Group Holding AG | Sell | 0.000646 | - |
| 03.04.2020 | PSP Swiss Property AG | Sell | 0.004274 | - |
| 03.04.2020 | Roche Holding Ltd | Rebalancing | 0.001843 | 0.001500 |
| 03.04.2020 | Schweiter Technologies AG | Sell | 0.000473 | - |
| 03.04.2020 | SGS Ltd | Buy | - | 0.000217 |
| 03.04.2020 | Siegfried Holding AG | Rebalancing | 0.001213 | 0.001228 |
| 03.04.2020 | SIKA AG | Buy | - | 0.003170 |
| 03.04.2020 | Straumann Holding AG | Sell | 0.000595 | - |
| 03.04.2020 | Swiss Prime Site AG | Sell | 0.005181 | - |
| 03.04.2020 | Swisscom Ltd | Buy | - | 0.000921 |
| 03.04.2020 | Tecan Group Ltd | Rebalancing | 0.002121 | 0.001626 |
| 03.04.2020 | UBS Group Inc | Sell | 0.046471 | - |
| 03.04.2020 | VAT Group AG | Buy | - | 0.003717 |
| 03.04.2020 | Vetropack Holding SA | Buy | - | 0.000184 |
| 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 0.000187 | No. of Shares new 0.009350 |
| 04.05.2020 | Vetropack Holding SA | Stock Split on 04.05.2020 | Initial Fixing Value old 2633.5962 | Initial Fixing Value new 52.67 |

Corporate Actions

| Date | Underlying | Action | | |
|------------|--------------------------------|---------------------------|------------|------------|
| | | Rebalancing on 09.07.2020 | Amount old | Amount new |
| 09.07.2020 | Allreal Holding Ltd | Buy | - | 0.002954 |
| 09.07.2020 | Bachem Holding AG | Rebalancing | 0.002483 | 0.002089 |
| 09.07.2020 | Belimo Holding AG | Sell | 0.000075 | - |
| 09.07.2020 | Emmi AG | Sell | 0.000546 | - |
| 09.07.2020 | EMS-CHEMIE HOLDING AG | Rebalancing | 0.000832 | 0.000748 |
| 09.07.2020 | Forbo Holding AG | Buy | - | 0.000395 |
| 09.07.2020 | Galenica AG | Rebalancing | 0.007038 | 0.008055 |
| 09.07.2020 | Geberit AG | Buy | - | 0.001146 |
| 09.07.2020 | Givaudan AG | Rebalancing | 0.000163 | 0.000157 |
| 09.07.2020 | Gurit Holding AG | Sell | 0.000398 | - |
| 09.07.2020 | Inficon Holding Inc | Buy | - | 0.000746 |
| 09.07.2020 | Lem Holding SA | Buy | - | 0.000399 |
| 09.07.2020 | Lindt & Sprüngli AG | Sell | 0.000063 | - |
| 09.07.2020 | Logitech International SA | Rebalancing | 0.011837 | 0.008945 |
| 09.07.2020 | Lonza Group AG | Rebalancing | 0.001224 | 0.001052 |
| 09.07.2020 | Nestlé SA | Rebalancing | 0.004795 | 0.005228 |
| 09.07.2020 | Novartis AG | Sell | 0.005894 | - |
| 09.07.2020 | Partners Group Holding AG | Buy | - | 0.000632 |
| 09.07.2020 | Roche Holding Ltd | Sell | 0.001500 | - |
| 09.07.2020 | SFS Group AG | Buy | - | 0.005922 |
| 09.07.2020 | SGS Ltd | Rebalancing | 0.000217 | 0.000237 |
| 09.07.2020 | Siegfried Holding AG | Rebalancing | 0.001228 | 0.001259 |
| 09.07.2020 | SIKA AG | Rebalancing | 0.003170 | 0.002970 |
| 09.07.2020 | Swisscom Ltd | Sell | 0.000921 | - |
| 09.07.2020 | Tecan Group Ltd | Rebalancing | 0.001626 | 0.001510 |
| 09.07.2020 | Temenos AG | Buy | - | 0.003572 |
| 09.07.2020 | VAT Group AG | Rebalancing | 0.003717 | 0.003123 |
| 09.07.2020 | Vetropack Holding SA | Sell | 0.009350 | - |
| | | Rebalancing on 07.10.2020 | Amount old | Amount new |
| 07.10.2020 | Allreal Holding Ltd | Rebalancing | 0.002954 | 0.003060 |
| 07.10.2020 | Bachem Holding AG | Rebalancing | 0.002089 | 0.001524 |
| 07.10.2020 | Belimo Holding AG | Buy | - | 0.000086 |
| 07.10.2020 | EMS-CHEMIE HOLDING AG | Rebalancing | 0.000748 | 0.000745 |
| 07.10.2020 | Forbo Holding AG | Sell | 0.000395 | - |
| 07.10.2020 | Galenica AG | Sell | 0.008055 | - |
| 07.10.2020 | Geberit AG | Rebalancing | 0.001146 | 0.001130 |
| 07.10.2020 | Givaudan AG | Rebalancing | 0.000157 | 0.000153 |
| 07.10.2020 | Gurit Holding AG | Buy | - | 0.000297 |
| 07.10.2020 | Inficon Holding Inc | Sell | 0.000746 | - |
| 07.10.2020 | Interroll Holding Ltd | Buy | - | 0.000239 |
| 07.10.2020 | Kühne + Nagel International AG | Buy | - | 0.003460 |
| 07.10.2020 | Lem Holding SA | Rebalancing | 0.000399 | 0.000344 |
| 07.10.2020 | Logitech International SA | Rebalancing | 0.008945 | 0.008895 |
| 07.10.2020 | Lonza Group AG | Sell | 0.001052 | - |
| 07.10.2020 | Nestlé SA | Rebalancing | 0.005228 | 0.005648 |
| 07.10.2020 | Partners Group Holding AG | Sell | 0.000632 | - |
| 07.10.2020 | SFS Group AG | Rebalancing | 0.005922 | 0.006531 |
| 07.10.2020 | SGS Ltd | Sell | 0.000237 | - |
| 07.10.2020 | Siegfried Holding AG | Rebalancing | 0.001259 | 0.000965 |
| 07.10.2020 | SIKA AG | Rebalancing | 0.002970 | 0.002711 |
| 07.10.2020 | Sonova Holding AG | Buy | - | 0.002602 |
| 07.10.2020 | Tecan Group Ltd | Rebalancing | 0.001510 | 0.001368 |
| 07.10.2020 | Temenos AG | Sell | 0.003572 | - |
| 07.10.2020 | VAT Group AG | Rebalancing | 0.003123 | 0.003449 |
| 07.10.2020 | VZ Holding AG | Buy | - | 0.007474 |
| 07.10.2020 | Zehnder Group AG | Buy | - | 0.013335 |
| | | Rebalancing on 12.01.2021 | Amount old | Amount new |
| 12.01.2021 | Allreal Holding Ltd | Sell | 0.003060 | - |
| 12.01.2021 | Arbonia AG | Buy | - | 0.043856 |
| 12.01.2021 | Bachem Holding AG | Rebalancing | 0.001524 | 0.001696 |
| 12.01.2021 | Belimo Holding AG | Rebalancing | 0.000086 | 0.000085 |
| 12.01.2021 | Bucher Industries Ltd | Buy | - | 0.001535 |
| 12.01.2021 | EMS-CHEMIE HOLDING AG | Rebalancing | 0.000745 | 0.000782 |
| 12.01.2021 | Geberit AG | Rebalancing | 0.001130 | 0.001123 |
| 12.01.2021 | Givaudan AG | Sell | 0.000153 | - |
| 12.01.2021 | Gurit Holding AG | Rebalancing | 0.000297 | 0.000247 |
| 12.01.2021 | Inficon Holding Inc | Buy | - | 0.000743 |
| 12.01.2021 | Interroll Holding Ltd | Sell | 0.000239 | - |
| 12.01.2021 | Kardex AG | Buy | - | 0.003184 |
| 12.01.2021 | Kühne + Nagel International AG | Sell | 0.003460 | - |

Corporate Actions

| Date | Underlying | Action | | |
|-------------|-----------------------------|---------------|----------|----------|
| 12.01.2021 | Lem Holding SA | Sell | 0.000344 | - |
| 12.01.2021 | Logitech International SA | Rebalancing | 0.008895 | 0.007340 |
| 12.01.2021 | Lonza Group AG | Buy | - | 0.001133 |
| 12.01.2021 | Nestlé SA | Sell | 0.005648 | - |
| 12.01.2021 | Novartis AG | Buy | - | 0.007983 |
| 12.01.2021 | Partners Group Holding AG | Buy | - | 0.000636 |
| 12.01.2021 | Roche Holding Ltd | Buy | - | 0.002128 |
| 12.01.2021 | SFS Group AG | Sell | 0.006531 | - |
| 12.01.2021 | SGS Ltd | Buy | - | 0.000247 |
| 12.01.2021 | Siegfried Holding AG | Sell | 0.000965 | - |
| 12.01.2021 | SIKA AG | Rebalancing | 0.002711 | 0.002623 |
| 12.01.2021 | Sonova Holding AG | Sell | 0.002602 | - |
| 12.01.2021 | Swiss Life Holding AG | Buy | - | 0.001540 |
| 12.01.2021 | Swissquote Group Holding SA | Buy | - | 0.006526 |
| 12.01.2021 | Tecan Group Ltd | Sell | 0.001368 | - |
| 12.01.2021 | VAT Group AG | Rebalancing | 0.003449 | 0.002808 |
| 12.01.2021 | VZ Holding AG | Sell | 0.007474 | - |
| 12.01.2021 | Zehnder Group AG | Rebalancing | 0.013335 | 0.010177 |