

## ZKB Tracker Certificate Dynamic on a BLKB Klima Basket

09.12.2019 - Open End | Swiss Security Code 50 656 814

### 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> CH0506568143 <b>Symbol:</b> KLIMAZ <b>Issuer:</b> Zürcher Kantonalbank <b>Underlying:</b> a BLKB Klima Basket <b>Initial Fixing Date:</b> 2 December 2019 <b>Settlement Date:</b> 9 December 2019 <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 20'000'000.00/CHF 1'000.00/1 Structured Product or multiples thereof <b>Issue price:</b> CHF 1'000.00 <b>Selling restrictions:</b> EEA, U.S.A./U.S. persons, United Kingdom, Guernsey <b>Information on listing:</b> Application to list on the SIX Swiss Exchange will be filed, the first provisory trading day will be 9 December 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.

The BLKB Klima Basket contains small, mid and large caps (developed markets) worldwide. The BLKB verifies whether there are companies in the universe that are affected by the BLKB sustainability exclusion criteria. These companies are excluded from the universe. This is followed by a best-in-class filtering of the companies according to the ESG rating (ESG: environmental, social and corporate governance) and a selection of solution providers in the field of reducing CO2 emissions. Finally, a credit risk filter is applied.

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](mailto:documentation@zkb.ch).

<b>Title Universe</b>	The Title Universe consists of small, mid and large caps worldwide (developed markets). The BLKB verifies whether there are companies among the securities in the universe that are affected by the BLKB sustainability exclusion criteria. These companies are excluded from the universe. The BLKB exclusion criteria regarding sustainability include, for example, climate change (promotion of fossil fuels, operation of fossil power plants, manufacture of aircraft/airlines, etc.), damage to health (tobacco, gambling, nuclear energy, etc.), ethics (weapons, adult entertainment, etc.) and reduction of biodiversity (genetically modified seeds, etc.). The BLKB sustainability criteria are continuously reviewed and adjusted if necessary. 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 <a href="http://www.zkb.ch/strukturierteprodukte">www.zkb.ch/strukturierteprodukte</a> .
<b>Rebalancing</b>	The Investment Manager rebalances the portfolio composition based on its qualified evaluation of the market generally four times a year, in February, May, August and November. Extraordinary adjustments may be made at the discretion of the Investment Manager, also outside the defined dates. 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.
<b>Issuer</b>	Zürcher Kantonalbank, Zurich
<b>Rating of the Issuer</b>	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>	Basellandschaftliche Kantonalbank, Liestal
<b>Symbol/ Swiss Security Code/ISIN</b>	<b>KLIMAZ/ 50 656 814/CH0506568143</b>
<b>Notional Amount/Denomination/ Trading Units</b>	CHF 20'000'000.00/CHF 1'000.00/1 Structured Product or multiples thereof
<b>Number of Structured Products</b>	Up to 20'000, with the right to increase
<b>Issue Price</b>	<b>CHF 1'000.00</b> / 100% of Basket Value on the Initial Fixing Date
<b>Currency</b>	CHF

<b>Underlying per Initial Fixing Date</b>	<b>Component</b>	<b>ISIN / Bloomberg</b>	<b>Related Exchange</b>	<b>*Currency / Initial Fixing Value</b>	<b>Weight in %</b>	<b>No. of Shares/ Amount</b>
	ABB Ltd	CH0012221716 /ABBN SE	SIX Swiss Exchange	CHF 21.8237	1.67	0.763697
	Acuity Brands Inc	US00508Y1029 /AYI UN	New York Stock Exchange	USD 131.3148	1.67	0.128038
	AF Poyry AB (publ)	SE0005999836 /AFB SS	Stockholm	SEK 205.6698	3.13	1.462417
	Analog Devices Inc	US0326541051 /ADI UW	NASDAQ	USD 111.5413	3.13	0.282631
	Arcadis NV	NL0006237562 /ARCAD NA	Euronext Amsterdam	EUR 18.6400	2.00	0.976932
	Argan Inc	US04010E1091 /AGX UN	New York Stock Exchange	USD 36.2706	2.00	0.556263
	Aspen Technology Inc	US0453271035 /AZPN UW	NASDAQ	USD 123.1617	2.50	0.204771
	Azbil Corp	JP3937200008 /6845 JT	Tokyo	JPY 3183.5474	1.67	0.575574
	Ballard Power Systems Inc	CA0585861085 /BLDP CT	Toronto Stock Exchange	CAD 8.6705	1.67	2.580789
	Bravida Holding AB	SE0007491303 /BRAV SS	Stockholm	SEK 84.8917	3.13	3.543042
	Central Japan Railway Co	JP3566800003 /9022 JT	Tokyo	JPY 22314.5967	3.13	0.153966

Citrix Systems Inc	US1773761002 /CTXS UW	NASDAQ	USD	2.50	0.225437
Cree Inc	US2254471012 /CREE UW	NASDAQ	USD	3.13	0.731784
Dassault Systemes SA	FR0000130650 /DSY FP	Euronext Paris	EUR	2.50	0.160658
Eaton Corp Plc	IE00B8KQN827 /ETN UN	New York Stock Exchange	USD	1.67	0.181689
ePlus Inc	US2942681071 /PLUS UW	NASDAQ	USD	1.67	0.202134
First Solar Inc	US3364331070 /FSLR UW	NASDAQ	USD	3.13	0.575472
John Laing Group PLC	GB00BVC3CB83 /JLG LN	London Stock Exchange	GBP	2.00	4.057272
Keisei Electric Railway Co Ltd	JP3278600006 /9009 JT	Tokyo	JPY	3.13	0.756627
Kingspan Group PLC	IE0004927939 /KSP ID	Irish Stock Exchange (Dublin)	EUR	2.50	0.461906
Kyushu Railway Company	JP3247010006 /9142 JT	Tokyo	JPY	3.13	0.908686
Landis+Gyr Group AG	CH0371153492 /LAND SE	SIX Swiss Exchange	CHF	1.67	0.161999
Meridian Energy Ltd	NZMELE000257 /MEL NZ	New Zealand Stock Exchange	NZD	3.13	10.253825
MYR Group Inc	US55405W1045 /MYRG UW	NASDAQ	USD	2.00	0.597286
NEC Networks & System Integration Corp	JP3733800001 /1973 JT	Tokyo	JPY	3.13	0.996670
Net One Systems Co Ltd	JP3758200004 /7518 JT	Tokyo	JPY	3.13	1.092660
Nibe Industrier AB	SE0008321293 /NIBEB SS	Stockholm	SEK	2.50	1.628821
Novozymes A/S	DK0060336014 /NZYMB DC	Copenhagen	DKK	3.13	0.645360
Ormat Technologies Inc	US6866881021 /ORA UN	New York Stock Exchange	USD	3.13	0.410497
Quanta Services Inc	US74762E1029 /PWR UN	New York Stock Exchange	USD	2.00	0.485754
Rockwool International A/S	DK0010219153 /ROCKB DC	Copenhagen	DKK	2.50	0.111072
Schneider Electric SA	FR0000121972 /SU FP	Euronext Paris	EUR	1.67	0.173398
Schweiter Technologies AG	CH0010754924 /SWTQ SE	SIX Swiss Exchange	CHF	2.50	0.022272
Synnex Corp	US87162W1009 /SNX UN	New York Stock Exchange	USD	1.67	0.136250
Tetra Tech Inc	US88162G1031 /TTEK UW	NASDAQ	USD	3.13	0.360865
TIS Inc	JP3104890003 /3626 JT	Tokyo	JPY	3.13	0.520957
Vestas Wind Systems A/S	DK0010268606 /VWS DC	Copenhagen	DKK	1.67	0.172602
VMware Inc	US9285634021 /VMW UN	New York Stock Exchange	USD	2.50	0.164282
WESCO International Inc	US95082P1057 /WCC UN	New York Stock Exchange	USD	3.13	0.599595
YASKAWA Electric Corp	JP3932000007 /6506 JT	Tokyo	JPY	1.67	0.450741
Yokogawa Electric Corp	JP3955000009 /6841 JT	Tokyo	JPY	1.67	0.912008

\* 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 1'000.00 on Initial Fixing Date

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

#### Ratio

1 ZKB Tracker Certificate Dynamic represents 1 Underlying

<b>Dividend Payments</b>	The Investor will receive a payment as compensation for the dividend payment of the Structured Product. The compensation payment takes place annually on 02 December, for the first time retroactively on 02 December 2020, (modified following business day convention). The compensation payment will correspond to 100.00% of the net dividend payment. Payments from Korean Underlying constituents will not be considered and will not be distributed to the Structured Product.
<b>Initial Fixing Date</b>	2 December 2019 The Issuer has the right to expand the time period for the Initial Fixing if required by current market conditions e.g. liquidity.
<b>Settlement Date</b>	9 December 2019
<b>Redemption right of the Issuer</b>	The Issuer has the right to redeem the outstanding Structured Products quarterly on the 15th day of March, June, September and December (fixing date; modified following), for the first time on 15 December 2020. On the fixing date, the redemption amount is determined, which is governed by the information under the section Redemption Method. The Issuer has the right to expand the time period for the Final Fixing if required by current market conditions e.g. liquidity. The announcement and thus the declaration of intent to exercise the Redemption right is made with a notice period of 20 banking days via the official publication channel of the SIX Swiss Exchange. No statement of reasons is required. The redemption will be executed with a value date of 5 bank working days after the fixing date (Redemption Date).
<b>Right to return of the Investor</b>	In addition to the possibility of selling the Structured Products in the secondary market, the investor has the right to return the product quarterly per 15th day of the months March, June, September and December (fixing date; modified following) to the Issuer, for the first time on 15 December 2020. On the fixing date, the redemption amount is determined, which is governed by the information under the section Redemption Method. The Issuer has the right to expand the time period for the Final Fixing if required by current market conditions e.g. liquidity. The declaration of intent to exercise the Right to return must be received no later than 5 banking days before the respective fixing date (exercise date) by Zürcher Kantonalbank and must be sent to the following address: by letter post to Zürcher Kantonalbank, Sales Structured Products, IHHV, P.O. Box, 8010 Zürich or by email to <a href="mailto:derivate@zkb.ch">derivate@zkb.ch</a> . 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.
<b>Initial Fixing Level</b>	2 December 2019, 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.
<b>Redemption Method</b>	On Redemption Date, investors receive in cash for every certificate 100% of the Underlying as defined on the Final Fixing Date and according to the following formula: $Ratio * \left( \sum_{i=1}^N S_{i,T} * W_{i,T} * FX_{i,T} \right) - Fees$ <p>where</p> <p>Ratio = 1</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 and Rebalancing Fees</p> <p><math>FX_{i,T}</math> = Exchange rate of the Component i of the Underlying (to CHF) on Final Fixing Date</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>	Application to list on the SIX Swiss Exchange will be filed, the first provisory trading day will be 9 December 2019.
<b>Annual Fee</b>	1.00% 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 0.25% p.a. and the Investment Manager receives 0.75% p.a. for their relevant duties.
<b>Rebalancing Fee</b>	A Rebalancing Fee of 0.10% of the transaction value will be charged per Rebalancing.

<b>Clearing House</b>	SIX SIS AG/Euroclear/Clearstream
<b>Distribution fees</b>	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.
<b>Sales: 044 293 66 65</b>	SIX Telekurs: .zkb Internet: <a href="http://www.zkb.ch/finanzinformationen">www.zkb.ch/finanzinformationen</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 Fixing Date.
<b>Taxes</b>	<p>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.</p> <p>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.</p>
<b>Documentation</b>	<p>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.</p> <p>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.</p> <p>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.</p> <p>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.</p> <p><b>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 <a href="mailto:documentation@zkb.ch">documentation@zkb.ch</a>. They are also available on <a href="https://www.zkb.ch/finanzinformationen">https://www.zkb.ch/finanzinformationen</a>.</b></p>
<b>Information on the Underlying</b>	Information on the performance of the Underlying/a component of the Underlying is publicly available on <a href="http://www.bloomberg.com">www.bloomberg.com</a> . Current annual reports are published on the website of the respective business entity. The transfer of the Underlying/a component of the Underlying is conducted in accordance with their respective statutes.

## Notices

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

## Governing Law/Jurisdiction

Swiss Law/Zurich

## 2. Profit and Loss Expectations after Year 1

### Profit and Loss Expectations after Year 1

ZKB Tracker Certificate Dynamic

Basket		Redemption	
Value	Percent	ZKB Tracker Certificate Dynamic	Performance %
CHF 850.00	-15.00%	CHF 841.50	-15.85%
CHF 900.00	-10.00%	CHF 891.00	-10.90%
CHF 950.00	-5.00%	CHF 940.50	-5.95%
CHF 1000.00	+0.00%	CHF 990.00	-1.00%
CHF 1050.00	+5.00%	CHF 1039.50	3.95%
CHF 1100.00	+10.00%	CHF 1089.00	8.90%
CHF 1150.00	+15.00%	CHF 1138.50	13.85%

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. For presentation purposes it is assumed, that the currency of the Underlying remains constant during the lifetime of the present Structured Product.

## 3. Material Risks for Investors

### Credit Risk Relating to Issuer

Obligations under these Structured Products constitute direct, unconditional and unsecured obligations of the Issuer and rank pari passu with other direct, unconditional and unsecured obligations of the Issuer. The value of the Structured Product does not only depend on the performance of the Underlying and other developments in the financial markets, but also on the solvency of the Issuer, which may change during the term of this Structured Product.

### Specific Product Risks

Structured Products are complex financial instruments, which entail considerable risks and, accordingly, are only suitable for investors who have the requisite knowledge and experience and understand thoroughly the risks connected with an investment in these structured products and are capable of bearing the economic risks. ZKB Tracker Certificate Dynamic is an investment product whose price fluctuates to the same degree as the Underlying less any Fees. Depending on price trends, the price of a ZKB Tracker Certificate Dynamic could fall below the Issue Price. The risk profile of the ZKB Tracker Certificate Dynamic corresponds to that of the Underlying. The ZKB Tracker Certificate Dynamic is denominated in CHF. The investor bears all the risks in connection with a possible exchange rate risk between the product currency, the currency of the components of the Underlying, and his reference currency.

## 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.

<b>Market Disruptions</b>	Compare specific provisions in the Issuance Programme.
<b>Selling Restrictions</b>	EEA, U.S.A./U.S. persons, United Kingdom, Guernsey
<b>Prudential Supervision</b>	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, <a href="http://www.finma.ch">http://www.finma.ch</a> .
<b>Recording of Telephone Conversations</b>	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.
<b>Further Information</b>	This document constitutes neither an offer nor a recommendation or invitation to purchase financial instruments and can't replace the individual investor's own judgement. The information contained in this document does not constitute investment advice but is intended solely as a product description. An investment decision should in any case be made on the basis of these Final Terms and the issuance programme. Particularly, before entering into a transaction, the investor should, if necessary with the assistance of an advisor, examine the conditions for investment in the Product in consideration of his personal situation with regard to legal, regulatory, tax and other consequences. Only an investor who is aware of the risks of the transaction and has the financial capacity to bear any losses should enter into such transactions.
<b>Material Changes</b>	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.
<b>Responsibility for the Final Terms</b>	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 December 2019, last update on 23 November 2020

## Underlying on 14 09 2020

Component	ISIN / Bloomberg	Related Exchange	*Currency / Initial Fixing Value	Weight in %	No. of Shares/ Amount
ABB Ltd	CH0012221716 /ABBN SE	SIX Swiss Exchange	23.5664	1.25	0.550366
Acuity Brands Inc	US00508Y1029 /AYI UN	New York Stock Exchange	109.7701	1.25	0.130069
Arcadis NV	NL0006237562 /ARCAD NA	Euronext Amsterdam	19.4540	2.50	1.240773
Aspen Technology Inc	US0453271035 /AZPN UW	NASDAQ	126.7415	1.67	0.150206
Azbil Corp	JP3937200008 /6845 JT	Tokyo	3493.4900	2.86	0.990723
Ballard Power Systems Inc	CA0585861085 /BLDP CT	Toronto Stock Exchange	21.1849	1.25	0.886589
Bravida Holding AB	SE0007491303 /BRAV SS	Stockholm	100.4653	2.86	2.834147
Central Japan Railway Co	JP3566800003 /9022 JT	Tokyo	15265.250 0	2.86	0.226729
Citrix Systems Inc	US1773761002 /CTXS UW	NASDAQ	142.7771	1.67	0.133336
Dassault Systemes SA	FR0000130650 /DSY FP	Euronext Paris	156.0494	1.67	0.103123
GMS Inc	US36251C1036 /GMS UN	New York Stock Exchange	25.5960	2.86	1.274974
Inwido AB	SE0006220018 /INWI SS	Stockholm	83.0885	2.00	2.398845
John Laing Group PLC	GB00BVC3CB83 /JLG LN	London Stock Exchange	2.8499	2.50	7.586987
Keisei Electric Railway Co Ltd	JP3278600006 /9009 JT	Tokyo	3047.3864	2.86	1.135754
Kingspan Group PLC	IE0004927939 /KSP ID	Irish Stock Exchange (Dublin)	72.6751	2.00	0.265709
Knorr-Bremse AG	DE000KBX1006 /KBX GY	Xetra	105.7609	2.50	0.228232
Kyushu Railway Company	JP3247010006 /9142 JT	Tokyo	2335.8041	2.86	1.481700
Landis+Gyr Group AG	CH0371153492 /LAND SE	SIX Swiss Exchange	59.1083	2.86	0.501547
Maxim Integrated Products Inc	US57772K1016 /MXIM UW	NASDAQ	69.8844	2.86	0.466974
Meridian Energy Ltd	NZMELE0002S7 /MEL NZ	New Zealand Stock Exchange	5.1948	2.86	9.482191
Microsoft Corp	US5949181045 /MSFT UW	NASDAQ	218.2180	1.67	0.087240
MYR Group Inc	US55405W1045 /MYRG UW	NASDAQ	37.4944	2.50	0.761590
NEC Networks & System Integration Corp	JP3733800001 /1973 JT	Tokyo	1984.0140	2.50	1.526394
NEL ASA	NO0010081235 /NEL NO	Oslo	21.7308	1.25	5.836552
Net One Systems Co Ltd	JP3758200004 /7518 JT	Tokyo	4149.1800	2.50	0.729876
Nibe Industrier AB	SE0008321293 /NIBEB SS	Stockholm	249.5814	2.00	0.798603
Novozymes A/S	DK0060336014 /NZYMB DC	Copenhagen	362.9582	2.86	0.565853
Ormat Technologies Inc	US6866881021 /ORA UN	New York Stock Exchange	61.6282	2.86	0.529534
Orsted A/S	DK0060094928 /ORSTED DC	Copenhagen	906.1974	2.86	0.226641
PowerCell Sweden AB	SE0006425815 /PCELL SS	Stockholm	249.7256	1.25	0.498839
Quanta Services Inc	US74762E1029 /PWR UN	New York Stock Exchange	50.8881	2.50	0.561141
Rockwool International A/S	DK0010219153 /ROCKB DC	Copenhagen	2355.3833	2.00	0.061038



Schneider Electric SA	FR0000121972 /SU FP	Euronext Paris	105.6671	1.25	0.114217
Schweiter Technologies AG	CH0010754924 /SWTQ SE	SIX Swiss Exchange	1254.2293	2.00	0.016546
Sif Holding N.V.	NL0011660485 /SIFG NA	Euronext Amsterdam	13.0037	1.25	0.928122
Sulzer AG	CH0038388911 /SUN SE	SIX Swiss Exchange	80.8328	2.50	0.320913
Tieto OYJ	FI0009000277 /TIETO FH	Helsinki	25.4233	2.50	0.949445
TIS Inc	JP3104890003 /3626 JT	Tokyo	2146.8510	2.50	1.410618
Valmet Corp	FI4000074984 /VALMT FH	Helsinki	23.4806	2.50	1.027999
Vestas Wind Systems A/S	DK0010268606 /VWS DC	Copenhagen	951.4208	1.25	0.094444
VMware Inc	US9285634021 /VMW UN	New York Stock Exchange	142.8570	1.67	0.133261
WESCO International Inc	US95082P1057 /WCC UN	New York Stock Exchange	46.5998	2.86	0.700308
YASKAWA Electric Corp	JP3932000007 /6506 JT	Tokyo	3786.2100	2.50	0.799846
Yokogawa Electric Corp	JP3955000009 /6841 JT	Tokyo	1767.7660	2.86	1.957885
Cash CHF	CH0002748082 /CHF	other	1.0000	1.67	17.210205

\* 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 26.02.2020	Amount old	Amount new
26.02.2020	ABB Ltd	Rebalancing	0.763697	0.647459
26.02.2020	Acuity Brands Inc	Rebalancing	0.128038	0.131851
26.02.2020	AF Poyry AB (publ)	Rebalancing	1.462417	1.145000
26.02.2020	Analog Devices Inc	Sell	0.282631	-
26.02.2020	Arcadis NV	Rebalancing	0.976932	1.055321
26.02.2020	Argan Inc	Sell	0.556263	-
26.02.2020	Aspen Technology Inc	Rebalancing	0.204771	0.173984
26.02.2020	Azbil Corp	Rebalancing	0.575574	0.984234
26.02.2020	Ballard Power Systems Inc	Rebalancing	2.580789	1.285994
26.02.2020	Bravida Holding AB	Rebalancing	3.543042	2.893543
26.02.2020	Central Japan Railway Co	Rebalancing	0.153966	0.152436
26.02.2020	Citrix Systems Inc	Rebalancing	0.225437	0.183965
26.02.2020	Cree Inc	Rebalancing	0.731784	0.597224
26.02.2020	Dassault Systemes SA	Rebalancing	0.160658	0.128087
26.02.2020	Eaton Corp Plc	Rebalancing	0.181689	0.144100
26.02.2020	ePlus Inc	Rebalancing	0.202134	0.302430
26.02.2020	First Solar Inc	Rebalancing	0.575472	0.535311
26.02.2020	GMS Inc	Buy	-	1.046231
26.02.2020	John Laing Group PLC	Rebalancing	4.057272	5.759365
26.02.2020	Keisei Electric Railway Co Ltd	Rebalancing	0.756627	0.811680
26.02.2020	Kingspan Group PLC	Rebalancing	0.461906	0.386922
26.02.2020	Kyushu Railway Company	Rebalancing	0.908686	0.838346
26.02.2020	Landis+Gyr Group AG	Rebalancing	0.161999	0.284326
26.02.2020	LogMeIn Inc	Buy	-	0.237582
26.02.2020	Meridian Energy Ltd	Rebalancing	10.253825	8.190698
26.02.2020	MYR Group Inc	Rebalancing	0.597286	0.878874
26.02.2020	NEC Networks & System Integration Corp	Rebalancing	0.996670	0.722253
26.02.2020	Net One Systems Co Ltd	Rebalancing	1.092660	1.237623
26.02.2020	Nibe Industrier AB	Rebalancing	1.628821	1.499054
26.02.2020	Novozymes A/S	Rebalancing	0.645360	0.520443
26.02.2020	Ormat Technologies Inc	Rebalancing	0.410497	0.326957
26.02.2020	Quanta Services Inc	Rebalancing	0.485754	0.654577
26.02.2020	Rockwool International A/S	Rebalancing	0.111072	0.108094
26.02.2020	Schneider Electric SA	Rebalancing	0.173398	0.139663
26.02.2020	Schweiter Technologies AG	Rebalancing	0.022272	0.021057
26.02.2020	Sif Holding N.V.	Buy	-	0.977611
26.02.2020	Sulzer AG	Buy	-	0.277575
26.02.2020	Synnex Corp	Sell	0.136250	-
26.02.2020	Tetra Tech Inc	Rebalancing	0.360865	0.283856
26.02.2020	TIS Inc	Rebalancing	0.520957	0.430192
26.02.2020	Valmet Corp	Buy	-	1.149529
26.02.2020	Vestas Wind Systems A/S	Rebalancing	0.172602	0.150396
26.02.2020	VMware Inc	Rebalancing	0.164282	0.136447
26.02.2020	WESCO International Inc	Rebalancing	0.599595	0.590735
26.02.2020	YASKAWA Electric Corp	Rebalancing	0.450741	0.824467
26.02.2020	Yokogawa Electric Corp	Rebalancing	0.912008	1.501116
30.03.2020	TIS Inc	Stock Split on 30.03.2020	No. of Shares old 0.430192	No. of Shares new 1.290576
30.03.2020	TIS Inc	Stock Split on 30.03.2020	Initial Fixing Value old 6849.6420	Initial Fixing Value new 2283.21
28.05.2020	NEC Networks & System Integration Corp	Stock Split on 28.05.2020	No. of Shares old 0.722253	No. of Shares new 2.166759
28.05.2020	NEC Network & System Integration Corp	Stock Split on 28.05.2020	Initial Fixing Value old 4079.8229	Initial Fixing Value new 1359.94
		Rebalancing on 28.05.2020	Amount old	Amount new
28.05.2020	ABB Ltd	Rebalancing	0.647459	0.633252
28.05.2020	Acuity Brands Inc	Rebalancing	0.131851	0.133451
28.05.2020	AF Poyry AB (publ)	Sell	1.145000	-
28.05.2020	Arcadis NV	Rebalancing	1.055321	1.497028
28.05.2020	Aspen Technology Inc	Rebalancing	0.173984	0.200834
28.05.2020	Azbil Corp	Rebalancing	0.984234	0.967153
28.05.2020	Ballard Power Systems Inc	Rebalancing	1.285994	1.119638
28.05.2020	Bravida Holding AB	Rebalancing	2.893543	3.297113
28.05.2020	Central Japan Railway Co	Rebalancing	0.152436	0.177342
28.05.2020	Citrix Systems Inc	Rebalancing	0.183965	0.144952
28.05.2020	Cree Inc	Sell	0.597224	-
28.05.2020	Dassault Systemes SA	Rebalancing	0.128087	0.122013

## Corporate Actions

Date	Underlying	Action		
28.05.2020	Eaton Corp Plc	Sell	0.144100	-
28.05.2020	ePlus Inc	Rebalancing	0.302430	0.321072
28.05.2020	First Solar Inc	Sell	0.535311	-
28.05.2020	GMS Inc	Rebalancing	1.046231	1.418807
28.05.2020	Inwido AB	Buy	-	2.963572
28.05.2020	John Laing Group PLC	Rebalancing	5.759365	5.499054
28.05.2020	Keisei Electric Railway Co Ltd	Rebalancing	0.811680	0.942240
28.05.2020	Kingspan Group PLC	Rebalancing	0.386922	0.330517
28.05.2020	Kyushu Railway Company	Rebalancing	0.838346	1.049063
28.05.2020	Landis+Gyr Group AG	Rebalancing	0.284326	0.385386
28.05.2020	LogMeln Inc	Rebalancing	0.237582	0.235433
28.05.2020	Maxim Integrated Products Inc	Buy	-	0.531518
28.05.2020	Meridian Energy Ltd	Rebalancing	8.190698	10.202428
28.05.2020	MYR Group Inc	Rebalancing	0.878874	0.856045
28.05.2020	NEC Networks & System Integration Corp	Rebalancing	2.166759	1.722557
28.05.2020	NEL ASA	Buy	-	8.119319
28.05.2020	Net One Systems Co Ltd	Rebalancing	1.237623	1.057481
28.05.2020	Nibe Industrier AB	Rebalancing	1.499054	0.936101
28.05.2020	Novozymes A/S	Rebalancing	0.520443	0.586196
28.05.2020	Ormat Technologies Inc	Rebalancing	0.326957	0.444907
28.05.2020	PowerCell Sweden AB	Buy	-	0.440825
28.05.2020	Quanta Services Inc	Rebalancing	0.654577	0.663049
28.05.2020	Rockwool International A/S	Rebalancing	0.108094	0.072618
28.05.2020	Schneider Electric SA	Rebalancing	0.139663	0.129725
28.05.2020	Schweiter Technologies AG	Rebalancing	0.021057	0.018374
28.05.2020	Sif Holding N.V.	Rebalancing	0.977611	1.158939
28.05.2020	Sulzer AG	Rebalancing	0.277575	0.404441
28.05.2020	Tetra Tech Inc	Sell	0.283856	-
28.05.2020	TIS Inc	Rebalancing	1.290576	1.504613
28.05.2020	Valmet Corp	Rebalancing	1.149529	1.227674
28.05.2020	Vestas Wind Systems A/S	Rebalancing	0.150396	0.124581
28.05.2020	VMware Inc	Rebalancing	0.136447	0.142466
28.05.2020	WESCO International Inc	Rebalancing	0.590735	0.948318
28.05.2020	YASKAWA Electric Corp	Rebalancing	0.824467	0.835060
28.05.2020	Yokogawa Electric Corp	Rebalancing	1.501116	1.706649
		Rebalancing on 27.08.2020	Amount old	Amount new
27.08.2020	ABB Ltd	Rebalancing	0.633252	0.550366
27.08.2020	Acuity Brands Inc	Rebalancing	0.133451	0.130069
27.08.2020	Arcadis NV	Rebalancing	1.497028	1.240773
27.08.2020	Aspen Technology Inc	Rebalancing	0.200834	0.150206
27.08.2020	Azbil Corp	Rebalancing	0.967153	0.990723
27.08.2020	Ballard Power Systems Inc	Rebalancing	1.119638	0.886589
27.08.2020	Bravida Holding AB	Rebalancing	3.297113	2.834147
27.08.2020	Central Japan Railway Co	Rebalancing	0.177342	0.226729
27.08.2020	Citrix Systems Inc	Rebalancing	0.144952	0.133336
27.08.2020	Dassault Systemes SA	Rebalancing	0.122013	0.103123
27.08.2020	ePlus Inc	Sell	0.321072	-
27.08.2020	GMS Inc	Rebalancing	1.418807	1.274974
27.08.2020	Inwido AB	Rebalancing	2.963572	2.398845
27.08.2020	John Laing Group PLC	Rebalancing	5.499054	7.586987
27.08.2020	Keisei Electric Railway Co Ltd	Rebalancing	0.942240	1.135754
27.08.2020	Kingspan Group PLC	Rebalancing	0.330517	0.265709
27.08.2020	Knorr-Bremse AG	Buy	-	0.228232
27.08.2020	Kyushu Railway Company	Rebalancing	1.049063	1.481700
27.08.2020	Landis+Gyr Group AG	Rebalancing	0.385386	0.501547
27.08.2020	LogMeln Inc	Rebalancing	0.235433	0.221517
27.08.2020	Maxim Integrated Products Inc	Rebalancing	0.531518	0.466974
27.08.2020	Meridian Energy Ltd	Rebalancing	10.202428	9.482191
27.08.2020	Microsoft Corp	Buy	-	0.087240
27.08.2020	MYR Group Inc	Rebalancing	0.856045	0.761590
27.08.2020	NEC Networks & System Integration Corp	Rebalancing	1.722557	1.526394
27.08.2020	NEL ASA	Rebalancing	8.119319	5.836552
27.08.2020	Net One Systems Co Ltd	Rebalancing	1.057481	0.729876
27.08.2020	Nibe Industrier AB	Rebalancing	0.936101	0.798603
27.08.2020	Novozymes A/S	Rebalancing	0.586196	0.565853
27.08.2020	Ormat Technologies Inc	Rebalancing	0.444907	0.529534
27.08.2020	Orsted A/S	Buy	-	0.226641
27.08.2020	PowerCell Sweden AB	Rebalancing	0.440825	0.498839
27.08.2020	Quanta Services Inc	Rebalancing	0.663049	0.561141
27.08.2020	Rockwool International A/S	Rebalancing	0.072618	0.061038
27.08.2020	Schneider Electric SA	Rebalancing	0.129725	0.114217
27.08.2020	Schweiter Technologies AG	Rebalancing	0.018374	0.016546
27.08.2020	Sif Holding N.V.	Rebalancing	1.158939	0.928122
27.08.2020	Sulzer AG	Rebalancing	0.404441	0.320913
27.08.2020	Tieto OYJ	Buy	-	0.949445



## Corporate Actions

<b>Date</b>	<b>Underlying</b>	<b>Action</b>		
27.08.2020	Valmet Corp	Rebalancing	1.227674	1.027999
27.08.2020	Vestas Wind Systems A/S	Rebalancing	0.124581	0.094444
27.08.2020	VMware Inc	Rebalancing	0.142466	0.133261
27.08.2020	WESCO International Inc	Rebalancing	0.948318	0.700308
27.08.2020	YASKAWA Electric Corp	Rebalancing	0.835060	0.799846
27.08.2020	Yokogawa Electric Corp	Rebalancing	1.706649	1.957885
31.08.2020	LogMeln Inc	Takeover with delisting on 31.08.2020	No of shares old 0.221517	No of shares new 0
31.08.2020	Cash CHF	Increase of CHF Cash due to takeover with delisting on 31.08.2020 (LogMeln Inc)	Weight old 0	Weight new 17.210205
14.09.2020	NEL ASA	Rights Issue on 14.09.2020	No. of Shares old 5.836552	No. of Shares new 5.838228
30.09.2020	NEL ASA	Annulation of Rights Issue on 14.09.2020	No. of Shares old 5.836552	No. of Shares new 5.836552