

ZKB Tracker Certificate Dynamic on an Equity Recovery Basket

Valuation Date 30.12.2020

ISIN / Valor / Symbol CH0566783293 / 56678329 /

Bid / Offer 123.40 CHF / 124.27 CHF

CISA Note **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.**

Issuer Zürcher Kantonalbank, Zürich

Currency CHF without FX hedge

Dividend Treatment Reinvestment of 100% of net dividends

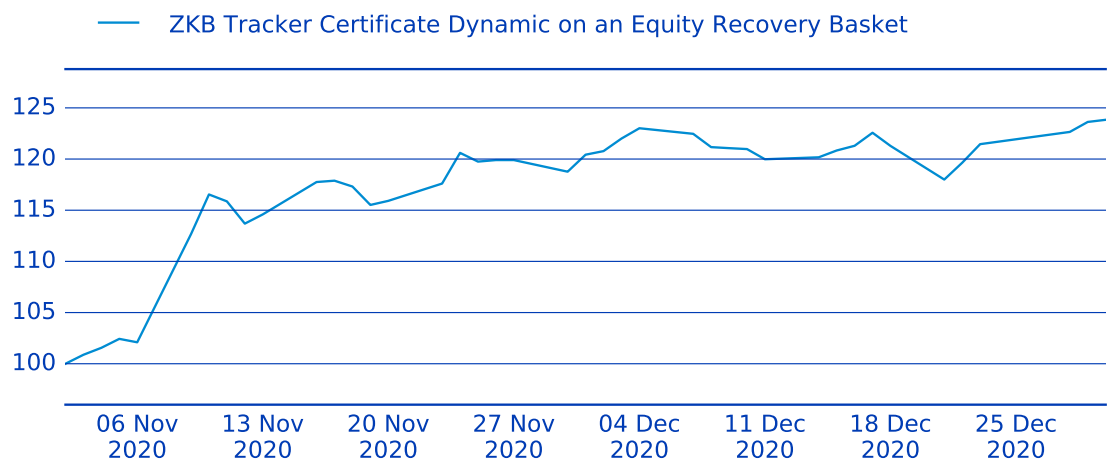
Return Figures

| | 1 Month | 3 Months | ytd | since Launch |
|-------------|---------|----------|--------|--------------|
| Certificate | 3.28% | - | 23.84% | 23.84% |

Risk Figures

| | Volatility p.a. | Max. Drawdown | Sharpe Ratio |
|-------------|-----------------|---------------|--------------|
| Certificate | 31.16% | -4.08% | 0.76 |

Performance as of 30.12.2020



Monthly Performance

| | Jan | Feb | Mar | Apr | Mai | Jun | Jul | Aug | Sep | Okt | Nov | Dez | Total |
|------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|--------|-------|--------|
| 2020 | | | | | | | | | | | 18.77% | 4.27% | 23.84% |

Outstanding 6.12 Mio. CHF / 49'750 certificates

Total Expense Ratio 0.35% p.a.

Underlyings Composition & Performance as of 30.12.2020

| Underlying | Currency | Actual Weight | 1 Month Return |
|---|----------|---------------|----------------|
| Fraport AG Frankfurt Airport Services Worldwide | EUR | 5.73% | 4.71% |
| Sixt SE | EUR | 5.45% | 3.42% |
| MTU Aero Engines AG | EUR | 5.28% | 3.95% |
| Hugo Boss AG | EUR | 5.23% | 4.44% |
| Burberry Group Plc | GBP | 5.20% | 11.61% |
| Amadeus IT Group S.A | EUR | 5.15% | 4.22% |
| NuVasive Inc | USD | 5.11% | 20.64% |
| Discover Financial Services | USD | 5.05% | 15.93% |
| iShares Global Energy ETF | USD | 5.01% | 3.38% |
| Hamburger Hafen und Logistik AG | EUR | 4.98% | 3.25% |
| Korian SA | EUR | 4.97% | 5.22% |
| EssilorLuxottica SA | EUR | 4.92% | 8.64% |
| Ulta Beauty Inc | USD | 4.84% | 2.45% |
| Flughafen Zuerich AG | CHF | 4.78% | 0.90% |
| Compass Group Plc | GBP | 4.76% | 0.11% |
| COMPAGNIE FINANCIERE RICHEMONT SA | CHF | 4.75% | 3.70% |
| Jungfraubahn Holding AG | CHF | 4.71% | 5.54% |
| Booking Holdings Inc | USD | 4.60% | 5.96% |
| Heineken Holding NV | EUR | 4.55% | -4.70% |
| Smith & Nephew Plc | GBP | 4.48% | 4.59% |

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