

# ZKB Basket Sustainable USA

Reporting | CH Sec No. 39 941 564

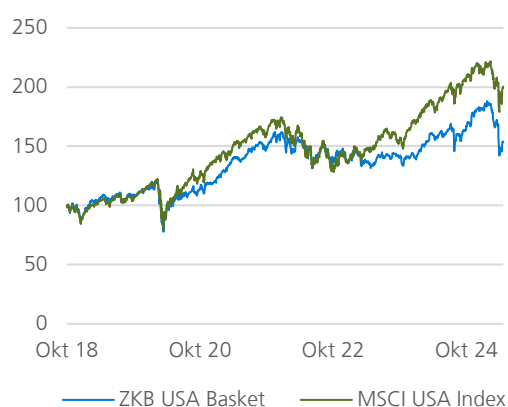
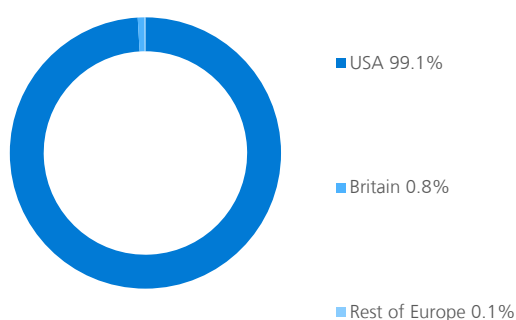
30.04.2025

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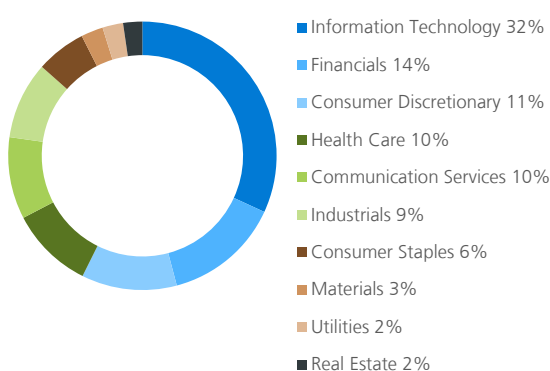
## In brief

- Systematic selection of securities out of the sustainable investment universe of Zürcher Kantonalbank
- Investment in both sustainability industry leaders and smaller companies with innovative, sustainable products (innovators)

Distribution by region as of 30.04.2025



Distribution by portfolio category as of 30.04.2025



## Performance figures ZKB Basket Sustainable USA

Absolute	Annualized	
1m	-8.4%	
3mths	-18.5%	
1y	-3.1%	
3y	0.7%	0.2%
5y	48.9%	9.8%
since launch	53.3%	8.1%

Annual performance	
2017	
2018	
2019	27.3%
2020	6.3%
2021	34.2%
2022	-15.7%
2023	2.9%
2024	29.3%
2025 YTD	-15.6%

#### Description

The certificate invests in securities of companies domiciled or doing business predominantly in the USA. Companies are selected on the basis of sustainability criteria and a quantitative model. For diversification purposes, normally between 60 and 90 positions are held.

#### Creating Added Value Through Sustainable Companies

Investing in sustainable companies not only promotes sustainable growth in the USA but also allocates funds to companies that can benefit more from long-term trends or are less affected by new regulations. Among the big players in an industry, these are the companies that distinguish themselves from their peers through a low environmental impact, social commitment and responsible corporate management. A commodities company, for example, can use more efficient manufacturing methods to counteract an increase in raw material prices and reduce costs. A food manufacturer can use healthy products to help fight obesity and at the same time benefit from the sharp rise in demand. And more sustainable banks, which focus on responsible corporate management, have proven to be more crisis-resistant. Smaller companies that develop new technologies e.g. for renewable energies, a more efficient use of resources or for public transport are benefiting from the respective trends.

#### A Combination of Sustainability, Value, Momentum and Quality

Based on the proprietary sustainable universe (sustainable approach), the tried and tested quantitative model of Zürcher Kantonalbank invests in stocks that best embody the three characteristics value, momentum and quality. The focus is on stocks with a low valuation (Value), an extraordinary profit and price performance (Momentum), low risk ratios as well as a healthy balance sheet and income statement (Quality). The certificate uses the MSCI USA as its benchmark index.

#### Classification by sector

In addition to stocks from the MSCI USA Index, the Sustainability Universe also consists of other sustainable companies from the USA that meet certain minimum requirements in terms of market capitalisation and trading volume. The starting point for stock selection is the classification of all US stocks categorized as sustainable. This is done by sector.

#### Key data ZKB Basket Sustainable USA

CH Sec No.	39 941 564
Bloomberg Symbol	USSUSZ

#### Open End ZKB Tracker Certificates

CH Sec No.	ISIN	Symbol	Tranche
39 941 564	CH0399415642	USSUSZ	Retail

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## ZKB Basket Sustainable USA Components as of 30.04.2025

Underlying	Currency	Portfolio category	Weight as of 30.04.2025
3M Co	USD	Industrials	2.65%
AbbVie Inc	USD	Health Care	1.13%
Abercrombie & Fitch Co	USD	Consumer Discretionary	0.18%
Acuity Inc	USD	Industrials	1.16%
Adobe Inc	USD	Information Technology	0.52%
Align Technology Inc	USD	Health Care	1.01%
Alphabet Inc	USD	Communication Services	2.79%
Alphabet Inc	USD	Communication Services	1.91%
Amazon.com Inc	USD	Consumer Discretionary	6.12%
Apogee Enterprises Inc	USD	Industrials	0.23%
Apple Inc	USD	Information Technology	4.51%
Applied Materials Inc	USD	Information Technology	1.92%
Arista Networks Inc	USD	Information Technology	0.44%
Automatic Data Processing Inc	USD	Industrials	2.14%
BioCryst Pharmaceuticals Inc	USD	Health Care	0.45%
Bristol-Myers Squibb Co	USD	Health Care	0.70%
Broadcom Inc	USD	Information Technology	0.99%
Cadence Design Systems Inc	USD	Information Technology	0.56%
Capital One Financial Corp	USD	Financials	2.77%
Carpenter Technology Corp	USD	Materials	0.41%
Catalyst Pharmaceuticals Inc	USD	Health Care	0.22%
CBRE Group Inc	USD	Real Estate	1.43%
CF Industries Holdings Inc	USD	Materials	1.45%
Cisco Systems Inc	USD	Information Technology	0.97%
CNO Financial Group Inc	USD	Financials	0.44%
Comfort Systems USA Inc	USD	Industrials	1.43%
Commvault Systems Inc	USD	Information Technology	1.69%
Consolidated Edison Inc	USD	Utilities	2.49%
Corcept Therapeutics Inc	USD	Health Care	0.68%
Datadog Inc	USD	Information Technology	0.37%
DocuSign Inc	USD	Information Technology	0.86%
Dropbox Inc	USD	Information Technology	1.45%
Duolingo Inc	USD	Consumer Discretionary	0.39%
eBay Inc	USD	Consumer Discretionary	2.57%
Electronic Arts Inc	USD	Communication Services	1.24%
Enova International Inc	USD	Financials	1.38%
Fair Isaac Corp	USD	Information Technology	0.49%
Fox Corp	USD	Communication Services	2.57%
Frontdoor Inc	USD	Consumer Discretionary	0.71%
General Mills Inc	USD	Consumer Staples	0.58%
Gentherm Inc	USD	Consumer Discretionary	0.17%
Gilead Sciences Inc	USD	Health Care	1.52%
Globe Life Inc	USD	Financials	0.32%
Grand Canyon Education Inc	USD	Consumer Discretionary	0.69%
Independence Realty Trust Inc	USD	Real Estate	0.26%
Ingredion Inc	USD	Consumer Staples	1.14%
International Business Machine	USD	Information Technology	1.74%
International Flavors & Fragra	USD	Materials	0.80%
Jackson Financial Inc	USD	Financials	0.77%
Janus Henderson Group PLC	USD	Financials	0.80%
Johnson & Johnson	USD	Health Care	1.13%
Jones Lang LaSalle Inc	USD	Real Estate	0.62%
Kimberly-Clark Corp	USD	Consumer Staples	0.73%
Merck & Co Inc	USD	Health Care	1.57%

Underlying	Currency	Portfolio category	Weight as of 30.04.2025
Microsoft Corp	USD	Information Technology	3.55%
Mueller Water Products Inc	USD	Industrials	0.40%
NetApp Inc	USD	Information Technology	1.11%
Nutanix Inc	USD	Information Technology	0.26%
NVIDIA Corp	USD	Information Technology	5.19%
Old Republic International Cor	USD	Financials	1.25%
Orthofix Medical Inc	USD	Health Care	0.30%
Paylocity Holding Corp	USD	Industrials	0.46%
Pegasystems Inc	USD	Information Technology	0.27%
Primerica Inc	USD	Financials	1.00%
Procter & Gamble Co/The	USD	Consumer Staples	3.29%
Progressive Corp/The	USD	Financials	1.16%
Prothena Corp PLC	USD	Health Care	0.11%
PTC Therapeutics Inc	USD	Health Care	0.21%
QUALCOMM Inc	USD	Information Technology	2.11%
Regeneron Pharmaceuticals Inc	USD	Health Care	0.97%
Regions Financial Corp	USD	Financials	0.46%
Salesforce Inc	USD	Information Technology	2.20%
Synchrony Financial	USD	Financials	2.66%
Tesla Inc	USD	Consumer Discretionary	0.64%
Hartford Insurance Group Inc/T	USD	Financials	1.00%
Upwork Inc	USD	Industrials	0.40%
US Foods Holding Corp	USD	Consumer Staples	0.26%
Watts Water Technologies Inc	USD	Industrials	0.22%
Yelp Inc	USD	Communication Services	1.36%
Zoom Communications Inc	USD	Information Technology	0.68%
Zurn Elkay Water Solutions Cor	USD	Industrials	0.23%

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