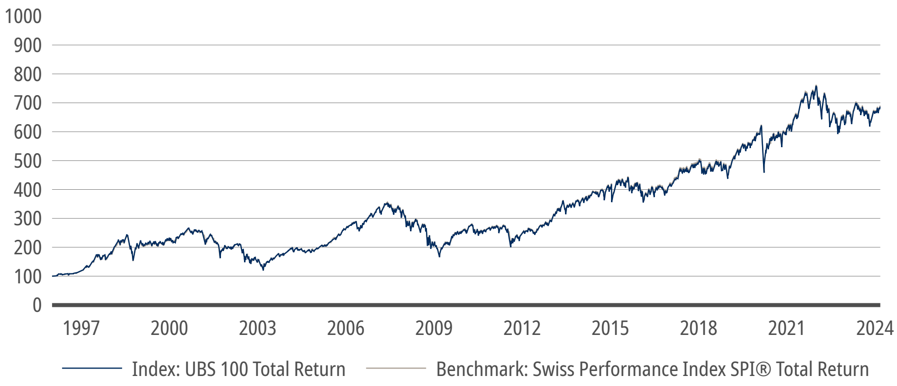
UBS 100 Total Return

Index Description

The UBS 100 TR (SBM100) index measures the development large and mid equity instruments of the Swiss equity market. The 100 largest and most liquid shares are selected for the index. The index is a fixed component index. It differs from SPI Large Mid in the sense that there is no buffer applied in its component selection. On April 01, 1987 the UBS 100 TR was standardised at 1000 points. As of today the index represents more than 98% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Total Return (SXGE) covers 99% of that market.

Index Performance



Annual Index Return

Year	SBM100	SXGE
YTD	1.99%	1.97%
2023	6.17%	6.09%
2022	−16.62%	−16.48%
2021	23.54%	23.38%
2020	3.66%	3.82%
2019	31.12%	30.59%
2018	−8.35%	−8.57%
2017	19.85%	19.92%

Risk and Return Profile[1]

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SBM100	1.99%	4.81%	3.99%	4.24%	6.89%	9.27%
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SBM100	2.10%	3.08%	9.45%	13.17%	12.09%	11.89%
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SBM100	0.06%	0.06%	0.08%	0.14%	0.18%	0.17%

[1]Annualized values for figures > 1Yr; [2]Used benchmark: Swiss Performance Index SPI® Total Return

Dividend Yield & Turnover

	SBM100	SXGE
Div.Yield		
2024	0.01%	0.01%
2023	3.06%	3.05%
2022	2.71%	2.70%
2021	2.68%	2.65%
2020	3.21%	3.19%
2019	3.11%	3.10%
2018	3.22%	3.20%
Turnover		
2024	0.01%	0.01%
2023	6.77%	6.53%
2022	5.03%	5.36%
2021	4.04%	4.07%
2020	5.56%	5.41%
2019	7.23%	7.09%
2018	4.64%	4.72%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SBM100	04/15/2010	08/10/2011	6,623.06	4,734.93	−28.51%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	−28.23%

All data retrieved as of 02/29/2024

Index Characteristics

	SBM100	SXGE
No of Components	100	212
Historical Data Since	04/01/1987	01/01/1996
Launch Date	01/01/1996	08/01/1987
ESG Rating	B (7.75)	B (7.74)
Calculation Interval	3 minutes	3 minutes
Mcap Mio CHF		
Index Mcap	1,489,508.68	1,516,276.09
Largest Mcap	244,999.20	244,999.20
Smallest Mcap	220.78	0.49
Average Mcap	14,895.09	7,152.25
Median Mcap	2,583.97	537.96

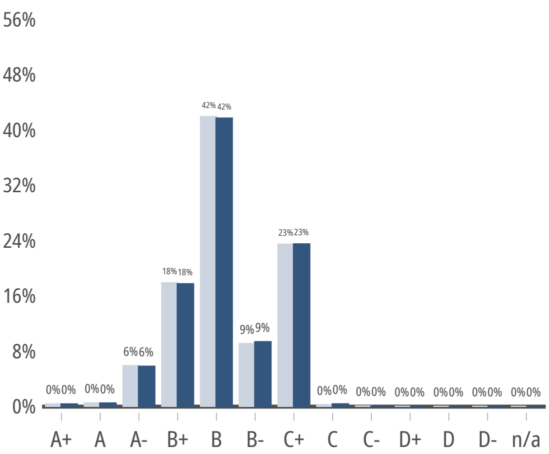
[3]Market capitalization free-float adjusted

Top 10 Components

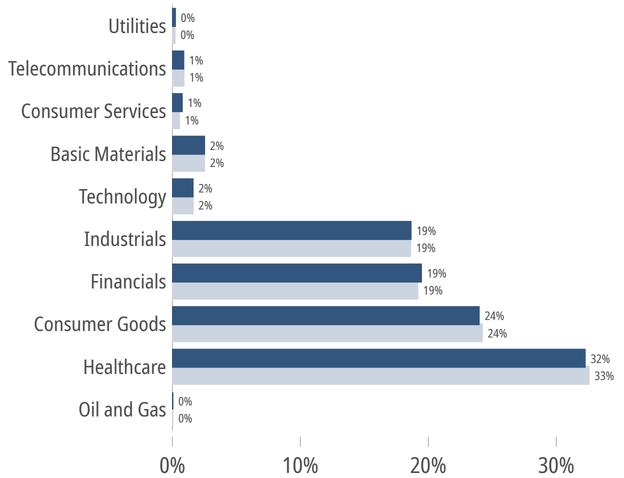
	Mcap (Mio CHF)[3]	Weight
NESTLE N	244,999.20	16.45%
NOVARTIS N	189,177.82	12.70%
ROCHE GS	162,959.42	10.94%
UBS GROUP N	77,111.20	5.18%
RICHEMONT N	75,584.04	5.07%
ZURICH INSURANCE N	68,787.20	4.62%
ABB LTD N	65,829.59	4.42%
SIKA N	41,002.46	2.75%
HOLCIM N	38,301.76	2.57%
ALCON N	37,567.45	2.52%
Total	1,001,320.13	67.22%

Sustainability Characteristics and Sector Exposure

Constituent Weights per Rating (in %)



Index Sector Weights (in %)



UBS 100 Total Return   Swiss Performance Index SPI® Total Return

Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SBM100					
Total Return	SBM100	CH0009985836	.SAAV	SBC100TR	Yes
Price	SBO100	CH0009985257	.SAAL	SBC100	Yes
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The UBS 100 Total Return is calculated as a free float market capitalization weighted index using the Laspeyres method. The respective methodology approaches are described in more detail in the Rulebook.

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