

Index Announcement

Issue date : Wednesday 17 March 2010
 Effective date : Monday 22 March 2010
 Announcement No : 2010 – 032

Indices: Low Carbon 100 Europe Index® (QS0011131735)

Subject: Selection Annual Review

Index Adjustment: The following changes to the composition will be made.

Inclusions		Exclusions	
ISIN Code	Name	ISIN Code	Name
CH0011075394	ZURICH FINANCIAL SERVICES	BE0003562700	DELHAIZE GRP
CH0012255151	SWATCH BEARER	DE0008232125	LUFTHANSA
DE0005003404	ADIDAS	DE0008430026	MUENCHENER RUECK
DE0005557508	DEUTSCHE TELEKOM	DK0060102614	NOVO NORDISK B
DE0005810055	DEUTSCHE BOERSE	ES0113860A34	BCO SABADELL
FR0000045072	CREDIT AGRICOLE	ES0173516115	REPSOL YPF
FR0000052292	HERMES INTERNATIONAL	FI0009005987	UPM KYMMENE
FR0000120693	PERNOD RICARD	FR0000120404	ACCOR
FR0000124711	UNIBAIL-RODAMCO	FR0000120628	AXA
GB0000456144	ANTOFAGASTA	FR0000120644	GRP DANONE
GB0001625572	CABLE & WIRELESS	GB0002162385	AVIVA
GB0007908733	SCOTTISH & SOUTHERN ENERGY	GB0002634946	BAE SYSTEMS
GB00B01C3S32	RANDGOLD RESOURCES	GB0007099541	PRUDENTIAL
GRS003013000	NATIONAL BANK OF GREECE	GB0008706128	LLOYDS TSB GRP
GRS015013006	ALPHA BANK	GB0030913577	BT GRP
IT0000062072	ASSICURAZIONI GENERALI	GB0031809436	LAND SECURITIES
IT0000072618	INTESA SANPAOLO	GB00B1WY2338	SMITHS GRP
IT0003856405	FINMECCANICA	IT0000064854	UNICREDIT
NL0000303600	ING GRP	IT0003128367	ENEL
NO0005052605	NORSK HYDRO	NO0010096985	STATOILHYDRO
SE0000112724	SVENSKA CELLULOSA B	PTPTC0AM0009	PORTUGAL TELECOM

Please note: all these changes are subject to corporate actions during the period between the announcement date and the effective date.

New Composition: The complete index composition will be:

NAME	ISIN	NEW_SHARES	NEW_FF_FACTOR	NEW_CAP_FACTOR
Erste Group Bank AG	AT0000652011	377,011,863	0.5470	1.0000000000
Belgacom S.A.	BE0003810273	338,025,135	0.4125	1.0000000000
ABB Ltd.	CH0012221716	2,322,792,835	1.0000	1.0000000000
Adecco S.A.	CH0012138605	189,263,506	0.6413	1.0000000000
Givaudan S.A.	CH0010645932	8,505,515	0.8989	1.0000000000
Julius Baer Group AG	CH0102484968	206,630,756	1.0000	1.0000000000
Roche Holding AG Part. Cert.	CH0012032048	702,562,700	1.0000	1.0000000000
Swatch Group AG	CH0012255151	30,840,000	1.0000	1.0000000000
Swiss Reinsurance Co.	CH0012332372	370,700,443	0.9199	1.0000000000
Swisscom AG	CH0008742519	51,801,943	0.4306	1.0000000000
Syngenta AG	CH0011037469	94,599,849	1.0000	1.0000000000
Zurich Financial Services AG	CH0011075394	146,922,620	1.0000	1.0000000000
adidas AG	DE0005003404	209,216,186	1.0000	1.0000000000
Bayer AG	DE000BAY0017	826,947,808	1.0000	1.0000000000
BMW AG	DE0005190003	601,995,196	0.5340	1.0000000000
Deutsche Boerse AG	DE0005810055	195,000,000	1.0000	1.0000000000
Deutsche Telekom AG	DE0005557508	4,361,319,993	0.6831	1.0000000000
Fresenius SE Pfd.	DE0005785638	80,426,775	1.0000	1.0000000000
MAN SE	DE0005937007	140,974,350	0.7010	1.0000000000
SAP AG	DE0007164600	1,225,763,400	0.7259	1.0000000000
Siemens AG	DE0007236101	914,203,421	0.9442	1.0000000000
Volkswagen AG	DE0007664005	293,995,667	0.0988	1.0000000000
Vestas Wind Systems A/S	DK0010268606	203,704,103	1.0000	1.0000000000
Abertis Infraestructuras S.A.	ES0111845014	703,845,509	0.4635	1.0000000000
Banco Santander S.A.	ES0113900J37	8,155,605,723	1.0000	1.0000000000
Enagas S.A.	ES0130960018	238,734,260	0.7500	1.0000000000
Red Electrica Corp. S.A.	ES0173093115	135,270,000	0.8000	1.0000000000
Nokia Corp.	FI0009000681	3,744,948,552	1.0000	1.0000000000
BNP Paribas S.A.	FR0000131104	1,183,537,833	0.8332	1.0000000000
Bouygues S.A.	FR0000120503	354,338,913	0.8091	1.0000000000
Capgemini	FR0000125338	153,958,441	1.0000	1.0000000000
Carrefour S.A.	FR0000120172	704,902,716	0.8645	1.0000000000
Credit Agricole S.A.	FR0000045072	2,319,579,937	0.4554	1.0000000000
Electricite de France S.A.	FR0010242511	1,848,866,662	0.1515	1.0000000000
Essilor International S.A.	FR0000121667	215,641,066	1.0000	1.0000000000
European Aeronautic Defence & Space Co. EADS N.V.	NL0000235190	814,028,673	0.4447	1.0000000000
France Telecom	FR0000133308	2,648,617,040	0.7206	1.0000000000
GDF Suez S.A.	FR0010208488	2,259,135,057	0.5900	1.0000000000
Hermes International S.C.A.	FR0000052292	106,125,214	0.5880	1.0000000000
L'Oreal S.A.	FR0000120321	602,412,810	0.3957	1.0000000000
LVMH Moet Hennessy Louis Vuitton	FR0000121014	489,941,110	0.5258	1.0000000000
Pernod Ricard S.A.	FR0000120693	263,473,768	0.7686	1.0000000000
Renault S.A.	FR0000131906	284,937,118	0.6999	1.0000000000
Sanofi-Aventis S.A.	FR0000120578	1,314,812,099	0.8370	1.0000000000
Sodexo S.A.	FR0000121220	157,359,282	0.6229	1.0000000000
Technip S.A.	FR0000131708	109,209,552	0.9499	1.0000000000
Unibail-Rodamco S.A.	FR0000124711	91,234,006	1.0000	1.0000000000
Veolia Environnement S.A.	FR0000124141	492,688,350	0.8444	1.0000000000
Vinci S.A.	FR0000125486	522,886,706	1.0000	1.0000000000
Vivendi S.A.	FR0000127771	1,223,834,582	1.0000	1.0000000000
Anglo American PLC	GB00B1XZS820	1,341,967,845	1.0000	1.0000000000
Antofagasta PLC	GB0000456144	985,856,695	0.3935	1.0000000000
Astrazeneca PLC	GB0009895292	1,453,481,642	1.0000	1.0000000000
BG Group PLC	GB0008762899	3,577,777,568	0.9371	1.0000000000
BP PLC	GB0007980591	20,667,591,264	0.9081	1.0000000000
British American Tobacco PLC	GB0002875804	2,024,509,138	1.0000	1.0000000000
British Land Co. PLC	GB0001367019	870,796,778	1.0000	1.0000000000
British Sky Broadcasting Group PLC	GB0001411924	1,752,842,599	0.6086	1.0000000000

Cable & Wireless PLC	GB0001625572	2,623,017,685	1.0000	1.0000000000
Cairn Energy PLC	GB00B59MW615	1,397,434,819	1.0000	1.0000000000
Capita Group PLC	GB00B23K0M20	622,744,851	1.0000	1.0000000000
Centrica PLC	GB00B033F229	5,100,660,847	1.0000	1.0000000000
Diageo PLC	GB0002374006	2,759,588,971	0.9064	1.0000000000
Experian PLC	GB00B19NLV48	1,023,513,505	1.0000	1.0000000000
Imperial Tobacco Group PLC	GB0004544929	1,067,942,881	1.0000	1.0000000000
J Sainsbury PLC	GB00B019KW72	1,846,252,891	0.6806	1.0000000000
Man Group PLC	GB00B28KQ186	1,708,331,506	1.0000	1.0000000000
National Grid PLC	GB00B08SNH34	2,606,699,299	0.9406	1.0000000000
Randgold Resources Ltd.	GB00B01C3S32	90,031,889	1.0000	1.0000000000
Reckitt Benckiser Group PLC	GB00B24CGK77	722,433,162	0.8437	1.0000000000
Scottish & Southern Energy PLC	GB0007908733	920,391,633	1.0000	1.0000000000
Severn Trent PLC	GB00B1FH8J72	235,550,638	1.0000	1.0000000000
Shire PLC	JE00B2QKY057	559,900,391	1.0000	1.0000000000
United Utilities Group PLC	GB00B39J2M42	681,381,233	1.0000	1.0000000000
Vodafone Group PLC	GB00B16GWD56	58,221,175,769	0.9070	1.0000000000
Xstrata PLC	GB0031411001	2,933,011,620	0.6555	1.0000000000
Alpha Bank A.E.	GRS015013006	534,024,908	0.9100	1.0000000000
National Bank of Greece S.A.	GRS003013000	606,547,698	1.0000	1.0000000000
Assicurazioni Generali S.p.A.	IT0000062072	1,557,019,547	0.8581	1.0000000000
Atlantia S.p.A.	IT0003506190	571,711,557	0.4858	1.0000000000
Banca Monte dei Paschi di Siena S.p.A.	IT0001334587	5,569,271,362	0.5368	1.0000000000
Banco Popolare S.C.	IT0004231566	640,481,325	1.0000	1.0000000000
Fiat S.p.A.	IT0001976403	1,092,247,485	0.6958	1.0000000000
Finmeccanica S.p.A.	IT0003856405	578,296,895	0.6755	1.0000000000
Intesa Sanpaolo S.p.A.	IT0000072618	11,849,332,367	0.8126	1.0000000000
Mediobanca Banca di Credito Finanziario S.p.A.	IT0000062957	861,058,448	0.5445	1.0000000000
Snam Rete Gas S.p.A.	IT0003153415	3,570,768,494	0.4200	1.0000000000
Tenaris S.A.	LU0156801721	1,180,536,830	0.3955	1.0000000000
TERNA S.p.A.	IT0003242622	2,000,908,800	0.6489	1.0000000000
ING Groep N.V.	NL0000303600	3,861,851,546	1.0000	1.0000000000
TNT N.V.	NL0000009066	369,022,367	0.9474	1.0000000000
Unilever N.V. CVA	NL0000009355	1,714,727,700	0.9056	1.0000000000
Norsk Hydro ASA	NO0005052605	1,247,956,989	0.5618	1.0000000000
Hennes & Mauritz AB Series B	SE0000106270	730,336,000	0.6696	1.0000000000
Skandinaviska Enskilda Banken AB Series A	SE0000148884	2,174,653,523	0.7957	1.0000000000
Skanska AB Series B	SE0000113250	402,944,557	1.0000	1.0000000000
Svenska Cellulosa AB Series B	SE0000112724	599,525,187	1.0000	1.0000000000
Svenska Handelsbanken Series A	SE0000193120	611,718,974	0.7828	1.0000000000
TeliaSonera AB	SE0000667925	4,490,457,213	0.4900	1.0000000000
Volvo AB Series B	SE0000115446	1,450,818,590	0.7347	1.0000000000

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