

Stocks Eligible for Inclusion in a Broad-Based Index Under Path B

Under Path B, an index is classified as broad based if:

- 1) The index has 9 or more component securities;
- 2) No single security comprises more than 30 percent of the index's weighting;
- 3) All of the securities are registered under Section 12 of the Exchange Act; and
- 4) Each security is one of the 750 securities with the largest market capitalization **and** one of the 675 securities with the largest dollar value of ADTV

The list below shows those registered securities that meet both criteria 3) and 4), in alphabetical order. The list shows those registered securities that are among the 750 largest by market capitalization **and** that are among the 675 largest in terms of U.S. dollar value of average daily trading volume (ADTV).

The list is updated in January and July based on market capitalization data and dollar value of average daily trading volume provided by Bloomberg Professional Service. CFTC staff collect data on the 1,400 largest companies by market capitalization in order to maintain the required six-month history. Bloomberg Professional Service provides data on the six-month dollar value of average daily trading volume.

The list may change due to variances in the dollar value of average daily trading volume and market capitalization of the component stocks. Stocks indicated by an asterisk are among the bottom 10 percent of the 750 market capitalization list (75 stocks) or among the bottom 10 percent of the 675 value of average daily trading volume list (68 stocks).

Stocks Eligible For Inclusion in a Broad-Based Security Index Under Path B

(As of 7/01/24)

	Name	750	675
1	3M CO		
2	ABB LTD-SPON ADR		
3	ABBOTT LABORATORIES		
4	ABBVIE INC		
5	ACCENTURE PLC-CL A		
6	ADOBE INC		
7	ADVANCED MICRO DEVICES		
8	ADVANTEST CORP- SPON ADR		
9	AERCAP HOLDINGS NV	*	*
10	AFLAC INC		
11	AGILENT TECHNOLOGIES INC		
12	AGNICO EAGLE MINES LTD		
13	AIR PRODUCTS & CHEMICALS INC		
14	AIRBNB INC-CLASS A		
15	AIRBUS SE - UNSP ADR		
16	ALIBABA GROUP HOLDING-SP ADR		
17	ALIGN TECHNOLOGY INC		
18	ALIMENTATION COUCHE-TARD INC		
19	ALLSTATE CORP		
20	ALNYLAM PHARMACEUTICALS INC		*
21	ALPHABET INC-CL A		
22	ALPHABET INC-CL C		
23	ALTRIA GROUP INC		
24	AMAZON.COM INC		
25	AMEREN CORPORATION	*	*
26	AMERICAN ELECTRIC POWER		
27	AMERICAN EXPRESS CO		
28	AMERICAN INTERNATIONAL GROUP		
29	AMERICAN TOWER CORP		
30	AMERICAN WATER WORKS CO INC		
31	AMERIPRISE FINANCIAL INC		
32	AMETEK INC		
33	AMGEN INC		

	Name	750	675
34	AMPHENOL CORP-CL A		
35	ANALOG DEVICES INC		
36	ANHEUSER-BUSCH INBEV-SPN ADR		
37	ANSYS INC		
38	AON PLC-CLASS A		
39	APOLLO GLOBAL MANAGEMENT INC		
40	APPLE INC		
41	APPLIED MATERIALS INC		
42	APPLOVIN CORP-CLASS A		
43	APTIV PLC		
44	ARCH CAPITAL GROUP LTD		
45	ARCHER-DANIELS-MIDLAND CO		
46	ARES MANAGEMENT CORP - A		
47	ARISTA NETWORKS INC		
48	ARM HOLDINGS PLC		
49	ARTHUR J GALLAGHER & CO		
50	ASE TECHNOLOGY HOLDING - ADR		*
51	ASML HOLDING NV-NY REG SHS		
52	ASTRAZENECA PLC-SPONS ADR		
53	AT&T INC		
54	ATLASSIAN CORP-CL A		
55	AUTODESK INC		
56	AUTOMATIC DATA PROCESSING		
57	AUTOZONE INC		
58	AVALONBAY COMMUNITIES INC		*
59	AXA -SPONS ADR		*
60	AXON ENTERPRISE INC		
61	BAIDU INC - SPON ADR		
62	BAKER HUGHES CO		
63	BALL CORP		*
64	BANCO BRADESCO-ADR		
65	BANCO SANTANDER SA-SPON ADR		
66	BANK OF AMERICA CORP		
67	BANK OF MONTREAL		

	Name	750	675
68	BANK OF NEW YORK MELLON CORP		
69	BANK OF NOVA SCOTIA		
70	BARCLAYS PLC-SPONS ADR		
71	BARRICK GOLD CORP		
72	BASF SE-SPON ADR		*
73	BAXTER INTERNATIONAL INC		
74	BAYER AG-SPONSORED ADR		
75	BCE INC		
76	BECTON DICKINSON AND CO		
77	BED BATH & BEYOND INC		
78	BERKSHIRE HATHAWAY INC-CL A		
79	BERKSHIRE HATHAWAY INC-CL B		
80	BHP GROUP LTD-SPON ADR		
81	BIOGEN INC		
82	BLACKROCK INC		
83	BLACKSTONE INC		
84	BLOCK INC		
85	BNP PARIBAS-ADR		
86	BOEING CO/THE		
87	BOOKING HOLDINGS INC		
88	BOSTON SCIENTIFIC CORP		
89	BP PLC-SPONS ADR		
90	BRISTOL-MYERS SQUIBB CO		
91	BRITISH AMERICAN TOB-SP ADR		
92	BROADCOM INC		
93	BUILDERS FIRSTSOURCE INC		
94	CADENCE DESIGN SYS INC		
95	CAMECO CORP		
96	CAMECO CORP		*
97	CANADIAN NATL RAILWAY CO		
98	CANADIAN NATL RAILWAY CO		*
99	CANADIAN NATURAL RESOURCES		
100	CANADIAN PACIFIC KANSAS CITY		
101	CAPITAL ONE FINANCIAL CORP		
102	CARDINAL HEALTH INC		
103	CARNIVAL CORP		
104	CARRIER GLOBAL CORP		
105	CATERPILLAR INC		
106	CBOE GLOBAL MARKETS INC	*	
107	CBRE GROUP INC - A		

	Name	750	675
108	CDW CORP/DE		
109	CENCORA INC		
110	CENOVUS ENERGY INC		
111	CENTENE CORP		
112	CENTERPOINT ENERGY INC	*	*
113	CHARTER COMMUNICATIONS INC-A		
114	CHENIERE ENERGY INC		
115	CHEVRON CORP		
116	CHINA MOBILE LTD-SPON ADR		
117	CHIPOTLE MEXICAN GRILL INC		
118	CHUBB LTD		
119	CHURCH & DWIGHT CO INC		*
120	CINTAS CORP		
121	CISCO SYSTEMS INC		
122	CITIGROUP INC		
123	CLOROX COMPANY	*	
124	CLOUDFLARE INC - CLASS A		
125	CME GROUP INC		
126	CMS ENERGY CORP	*	
127	CNOOC LTD-SPON ADR		
128	COCA-COLA CO/THE		
129	COGNIZANT TECH SOLUTIONS-A		
130	COINBASE GLOBAL INC -CLASS A		
131	COLGATE-PALMOLIVE CO		
132	COMCAST CORP-CLASS A		
133	CONOCOPHILLIPS		
134	CONSOLIDATED EDISON INC		
135	CONSTELLATION BRANDS INC-A		
136	CONSTELLATION ENERGY		
137	COPART INC		
138	CORNING INC		
139	CORPAY INC		*
140	CORTEVA INC		
141	COSTAR GROUP INC		
142	COSTCO WHOLESALE CORP		
143	COTERRA ENERGY INC		
144	COUPANG INC		
145	CRH PLC		
146	CROWDSTRIKE HOLDINGS INC - A		
147	CROWN CASTLE INC		

	Name	750	675
148	CSX CORP		
149	CUMMINS INC		
150	CVS HEALTH CORP		
151	DAIICHI SANKYO CO-SPON ADR		
152	DANAHER CORP		
153	DARDEN RESTAURANTS INC	*	
154	DATADOG INC - CLASS A		
155	DECKERS OUTDOOR CORP		
156	DEERE & CO		
157	DELL TECHNOLOGIES -C		
158	DELTA AIR LINES INC		
159	DENSO CORPORATION-UNSPON ADR		*
160	DEUTSCHE TELEKOM AG-SPON ADR		
161	DEVON ENERGY CORP		
162	DEXCOM INC		
163	DIAGEO PLC-SPONSORED ADR		
164	DIAMONDBACK ENERGY INC		
165	DIGITAL REALTY TRUST INC		
166	DISCOVER FINANCIAL SERVICES		
167	DOLLAR GENERAL CORP		
168	DOLLAR TREE INC		
169	DOMINION ENERGY INC		
170	DOORDASH INC - A		
171	DOVER CORP		
172	DOW INC		
173	DR HORTON INC		
174	DRAFTKINGS INC-CL A	*	
175	DUKE ENERGY CORP		
176	DUPONT DE NEMOURS INC		
177	EATON CORP PLC		
178	EBAY INC		
179	ECOLAB INC		
180	EDISON INTERNATIONAL		
181	EDWARDS LIFESCIENCES CORP		
182	ELECTRONIC ARTS INC		
183	ELEVANCE HEALTH INC		
184	ELI LILLY & CO		
185	EMERSON ELECTRIC CO		
186	ENBRIDGE INC		
187	ENERGY TRANSFER LP		

	Name	750	675
188	ENI SPA-SPONSORED ADR		
189	ENTEGRIS INC		
190	ENERGY CORP		
191	ENTERPRISE PRODUCTS PARTNERS		*
192	EOG RESOURCES INC		
193	EQUIFAX INC		
194	EQUINIX INC		
195	EQUITY RESIDENTIAL		*
196	ERICSSON (LM) TEL-SP ADR	*	
197	ESTEE LAUDER COMPANIES-CL A		
198	EVERSOURCE ENERGY		
199	EXELON CORP		
200	EXPEDIA GROUP INC	*	
201	EXPEDITORS INTL WASH INC	*	
202	EXTRA SPACE STORAGE INC		
203	EXXON MOBIL CORP		
204	FAIR ISAAC CORP		
205	FAIRFAX FINANCIAL HLDGS LTD		*
206	FASTENAL CO		
207	FEDEX CORP		
208	FERGUSON PLC		
209	FIDELITY NATIONAL INFO SERV		
210	FIFTH THIRD BANCORP		
211	FIRST CITIZENS BCSHS -CL A		*
212	FIRST SOLAR INC		
213	FISERV INC		
214	FOMENTO ECONOMICO MEX-SP ADR		*
215	FORD MOTOR CO		
216	FORTINET INC		
217	FORTIS INC		
218	FORTIVE CORP		*
219	FREEMPORT-MCMORAN INC		
220	GARMIN LTD		*
221	GARTNER INC		
222	GENERAL DYNAMICS CORP		
223	GENERAL ELECTRIC CO		
224	GENERAL MILLS INC		
225	GENERAL MOTORS CO		
226	GENUINE PARTS CO		
227	GILEAD SCIENCES INC		

	Name	750	675
228	GLOBAL PAYMENTS INC		
229	GODADDY INC - CLASS A	*	
230	GOLDMAN SACHS GROUP INC		
231	GREAT-WEST LIFECO INC		*
232	GSK PLC-SPON ADR		
233	HALLIBURTON CO		
234	HARTFORD FINANCIAL SVCS GRP		
235	HCA HEALTHCARE INC		
236	HDFC BANK LTD-ADR		
237	HERSHEY CO/THE		
238	HESS CORP		
239	HEWLETT PACKARD ENTERPRISE		
240	HILTON WORLDWIDE HOLDINGS IN		
241	HITACHI LTD -ADR		
242	HOME DEPOT INC		
243	HONDA MOTOR CO LTD-SPONS ADR		
244	HONEYWELL INTERNATIONAL INC		
245	HOWMET AEROSPACE INC		
246	HP INC		
247	HSBC HOLDINGS PLC-SPONS ADR		
248	HUBBELL INC		
249	HUBSPOT INC		
250	HUMANA INC		
251	HUNT (JB) TRANSPRT SVCS INC	*	
252	HUNTINGTON BANCSHARES INC	*	
253	IBERDROLA SA-SPONSORED ADR		
254	ICICI BANK LTD-SPON ADR		
255	ICON PLC		
256	IDEXX LABORATORIES INC		
257	ILLINOIS TOOL WORKS		
258	ILLUMINA INC		
259	IMPERIAL OIL LTD		*
260	INFINEON TECHNOLOGIES-ADR		
261	INFOSYS LTD-SP ADR		
262	ING GROEP N.V.-SPONSORED ADR		
263	INGERSOLL-RAND INC		
264	INTEL CORP		

	Name	750	675
265	INTERCONTINENTAL EXCHANGE IN		
266	INTESA SANPAOLO-SPON ADR		
267	INTL BUSINESS MACHINES CORP		
268	INTL FLAVORS & FRAGRANCES		
269	INTUIT INC		
270	INTUITIVE SURGICAL INC		
271	IQVIA HOLDINGS INC		
272	ITAU UNIBANCO H-SPON PRF ADR		
273	ITOCHU CORP-UNSPONSORED ADR		
274	JD.COM INC-ADR		
275	JOHNSON & JOHNSON		
276	JOHNSON CONTROLS INTERNATIONAL		
277	JPMORGAN CHASE & CO		
278	KELLOGG CO	*	
279	KENVUE INC		
280	KEURIG DR PEPPER INC		
281	KEYSIGHT TECHNOLOGIES IN		
282	KIMBERLY-CLARK CORP		
283	KINDER MORGAN INC		
284	KKR & CO INC		
285	KLA CORP		
286	KRAFT HEINZ CO/THE		
287	KROGER CO		
288	L3HARRIS TECHNOLOGIES INC		
289	LABORATORY CRP OF AMER HLDGS	*	
290	LAM RESEARCH CORP		
291	LAS VEGAS SANDS CORP		
292	LENNAR CORP-A		
293	LENNOX INTERNATIONAL INC	*	*
294	LI AUTO INC - ADR		
295	LINDE PLC		
296	LIVE NATION ENTERTAINMENT IN		
297	LOCKHEED MARTIN CORP		
298	L'OREAL-UNSPONSORED ADR		
299	LOWE'S COS INC		
300	LPL FINANCIAL HOLDINGS INC	*	*
301	LULULEMON ATHLETICA INC		

	Name	750	675
302	LVMH MOET HENNESSY-UNSP ADR		
303	LYONDELLBASELL INDU-CL A		
304	M & T BANK CORP		
305	MARATHON PETROLEUM CORP		
306	MARRIOTT INTERNATIONAL -CL A		
307	MARSH & MCLENNAN COS		
308	MARTIN MARIETTA MATERIALS		
309	MARVELL TECHNOLOGY INC		
310	MASTERCARD INC - A		
311	MCCORMICK & CO-NON VTG SHRS	*	*
312	MCDONALD'S CORP		
313	MCKESSON CORP		
314	MEDTRONIC PLC		
315	MERCADOLIBRE INC		
316	MERCK & CO. INC.		
317	META PLATFORMS INC-CLASS A		
318	METLIFE INC		
319	METTLER-TOLEDO INTERNATIONAL		
320	MICROCHIP TECHNOLOGY INC		
321	MICRON TECHNOLOGY INC		
322	MICROSOFT CORP		
323	MICROSTRATEGY INC-CL A		
324	MITSUBISHI UFJ FINL-SPON ADR		
325	MITSUI & CO LTD-SPONS ADR		
326	MIZUHO FINANCIAL GROUP-ADR		
327	MODERNA INC		
328	MOLINA HEALTHCARE INC		
329	MONDELEZ INTERNATIONAL INC-A		
330	MONGODDB INC		
331	MONOLITHIC POWER SYSTEMS INC		
332	MONSTER BEVERAGE CORP		
333	MOODY'S CORP		
334	MORGAN STANLEY		
335	MOTOROLA SOLUTIONS INC		
336	MSCI INC		
337	NASDAQ INC		

	Name	750	675
338	NATIONAL BANK OF CANADA		
339	NATIONAL GRID PLC-SP ADR		*
340	NESTLE SA-SPONS ADR		
341	NETAPP INC		
342	NETEASE INC-ADR		
343	NETFLIX INC		
344	NEWMONT CORP		
345	NEXTERA ENERGY INC		
346	NIDEC CORPORATION-SPON ADR		
347	NIKE INC -CL B		
348	NINTENDO CO LTD-UNSPONS ADR		
349	NIPPON TELEGRAPH & TELE-ADR		
350	NORFOLK SOUTHERN CORP		
351	NORTHROP GRUMMAN CORP		
352	NOVARTIS AG-SPONSORED ADR		
353	NOVO-NORDISK A/S-SPONS ADR		
354	NU HOLDINGS LTD/CAYMAN ISL-A		
355	NUCOR CORP		
356	NVIDIA CORP		
357	NVR INC		
358	NXP SEMICONDUCTORS NV		
359	OCCIDENTAL PETROLEUM CORP		
360	OLD DOMINION FREIGHT LINE		
361	OMNICOM GROUP	*	
362	ON SEMICONDUCTOR		
363	ONEOK INC		
364	ORACLE CORP		
365	O'REILLY AUTOMOTIVE INC		
366	OTIS WORLDWIDE CORP		
367	P G & E CORP		
368	PACCAR INC		
369	PALANTIR TECHNOLOGIES INC-A		
370	PALO ALTO NETWORKS INC		
371	PARKER HANNIFIN CORP		
372	PAYCHEX INC		
373	PAYPAL HOLDINGS INC		
374	PDD HOLDINGS INC		
375	PEPSICO INC		

	Name	750	675
376	PETROLEO BRASILEIRO-SPON ADR		
377	PETROLEO BRASIL-SP PEF ADR		
378	PFIZER INC		
379	PHILIP MORRIS INTERNATIONAL		
380	PHILLIPS 66		
381	PING AN INSURANCE-ADR		
382	PINTEREST INC- CLASS A		
383	PIONEER NATURAL RESOURCES CO		
384	PNC FINANCIAL SERVICES GROUP		
385	POSCO HOLDINGS INC -SPON ADR		
386	POWER CORP OF CANADA	*	
387	PPG INDUSTRIES INC		
388	PPL CORP		*
389	PROCTER & GAMBLE CO/THE		
390	PROGRESSIVE CORP		
391	PROLOGIS INC		
392	PRUDENTIAL FINANCIAL INC		
393	PTC INC		
394	PUBLIC SERVICE ENTERPRISE GP		
395	PUBLIC STORAGE		
396	PULTEGROUP INC		
397	QUALCOMM INC		
398	QUANTA SERVICES INC		
399	REALTY INCOME CORP		
400	REGENERON PHARMACEUTICALS		
401	REGIONS FINANCIAL CORP	*	
402	RELX PLC - SPON ADR		
403	REPUBLIC SERVICES INC		
404	RESMED INC		
405	RIO TINTO PLC-SPON ADR		
406	ROBLOX CORP -CLASS A		
407	ROCHE HOLDINGS LTD-SPONS ADR		
408	ROCKWELL AUTOMATION INC		
409	ROGERS COMMUNICATIONS INC-B		
410	ROPER TECHNOLOGIES INC		
411	ROSS STORES INC		

	Name	750	675
412	ROYAL BANK OF CANADA		
413	ROYAL CARIBBEAN CRUISES LTD		
414	RTX CORP		
415	S&P GLOBAL INC		
416	SALESFORCE INC		
417	SAMSARA INC-CL A	*	*
418	SANOFI-ADR		
419	SAP SE-SPONSORED ADR		
420	SBA COMMUNICATIONS CORP		
421	SCHLUMBERGER LTD		
422	SCHWAB (CHARLES) CORP		
423	SEA LTD-ADR		
424	SEAGATE TECHNOLOGY HOLDINGS	*	
425	SEMPRA		
426	SERVICENOW INC		
427	SHERWIN-WILLIAMS CO/THE		
428	SHOPIFY INC - CLASS A		
429	SIEMENS AG-SPONS ADR		
430	SIMON PROPERTY GROUP INC		
431	SNAP INC - A		
432	SNOWFLAKE INC-CLASS A		
433	SONY GROUP CORP - SP ADR		
434	SOUTHERN CO/THE		
435	SOUTHERN COPPER CORP		*
436	SOUTHWEST AIRLINES CO	*	
437	SPLUNK INC		
438	SPOTIFY TECHNOLOGY SA		
439	STARBUCKS CORP		
440	STATE STREET CORP		
441	STEEL DYNAMICS INC		
442	STELLANTIS NV		*
443	STMICROELECTRONICS NV-NY SHS		
444	STRYKER CORP		
445	SUMITOMO MITSUI-SPONS ADR		
446	SUN LIFE FINANCIAL INC		
447	SUNCOR ENERGY INC		
448	SUNCOR ENERGY INC		
449	SUPER MICRO COMPUTER INC		
450	SYNCHRONY FINANCIAL	*	
451	SYNOPSIS INC		

	Name	750	675
452	SYSCO CORP		
453	T ROWE PRICE GROUP INC		
454	TAIWAN SEMICONDUCTOR-SP ADR		
455	TAKEDA PHARMACEUTIC-SP ADR		*
456	TAKE-TWO INTERACTIVE SOFTWARE		
457	TARGA RESOURCES CORP		
458	TARGET CORP		
459	TATA MOTORS LTD-SPON ADR		
460	TC ENERGY CORP		
461	TE CONNECTIVITY LTD		
462	TECK RESOURCES LTD-CLS B		
463	TELUS CORP		
464	TERADYNE INC	*	
465	TESLA INC		
466	TEXAS INSTRUMENTS INC		
467	THE CIGNA GROUP		
468	THERMO FISHER SCIENTIFIC INC		
469	TJX COMPANIES INC		
470	T-MOBILE US INC		
471	TOKIO MARINE HOLDINGS-ADR		
472	TORONTO-DOMINION BANK		
473	TOTALENERGIES SE -SPON ADR		
474	TOYOTA MOTOR CORP -SPON ADR		
475	TRACTOR SUPPLY COMPANY		
476	TRADE DESK INC/THE -CLASS A		
477	TRANE TECHNOLOGIES PLC		
478	TRANSDIGM GROUP INC		
479	TRAVELERS COS INC/THE		
480	TRIP.COM GROUP LTD-ADR		
481	TRUIST FINANCIAL CORP		
482	TYSON FOODS INC-CL A		
483	UBER TECHNOLOGIES INC		
484	ULTA BEAUTY INC		
485	UNILEVER PLC-SPONSORED ADR		
486	UNION PACIFIC CORP		
487	UNITED MICROELECTRON-SP ADR		
488	UNITED PARCEL SERVICE-CL B		
489	UNITED RENTALS INC		

	Name	750	675
490	UNITEDHEALTH GROUP INC		
491	US BANCORP		
492	VALE SA-SP ADR		
493	VALERO ENERGY CORP		
494	VEEVA SYSTEMS INC-CLASS A		
495	VERALTO CORP		*
496	VERISK ANALYTICS INC		
497	VERIZON COMMUNICATIONS INC		
498	VERTEX PHARMACEUTICALS INC		
499	VERTIV HOLDINGS CO		
500	VICI PROPERTIES INC		
501	VISA INC-CLASS A SHARES		
502	VISTRA CORP		
503	VODAFONE GROUP PLC-SP ADR		*
504	VOLKSWAGEN AG-SPONS ADR PREF		*
505	VULCAN MATERIALS CO		
506	WABTEC CORP		
507	WALGREENS BOOTS ALLIANCE INC	*	
508	WALMART INC		
509	WALT DISNEY CO/THE		
510	WARNER BROS DISCOVERY INC		
511	WASTE CONNECTIONS INC		
512	WASTE MANAGEMENT INC		
513	WATERS CORP	*	
514	WATSCO INC	*	*
515	WEC ENERGY GROUP INC		
516	WELLS FARGO & CO		
517	WELLTOWER INC		
518	WEST PHARMACEUTICAL SERVICES		
519	WESTERN DIGITAL CORP		
520	WILLIAMS COS INC		
521	WILLIAMS-SONOMA INC	*	
522	WOODSIDE ENERGY GROUP-ADR		*
523	WORKDAY INC-CLASS A		
524	WW GRAINGER INC		
525	XCEL ENERGY INC		
526	XYLEM INC		
527	YUM! BRANDS INC		

	Name	750	675
528	ZIMMER BIOMET HOLDINGS INC		
529	ZOETIS INC		
530	ZOOM VIDEO COMMUNICATIONS-A		
531	ZSCALER INC		
532	ZURICH INSURANCE GROUP- ADR		