

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. Bloomberg Professional Service provides data on the six-month market capitalization and 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 01/03/12)

	Name	750	675
1	3M CO		
2	ABB LTD-SPON ADR		
3	ABBOTT LABORATORIES		
4	ACCENTURE PLC-CL A		
5	ACE LTD		
6	ACTIVISION BLIZZARD INC		
7	ADIDAS AG-SPONSORED ADR		*
8	ADOBE SYSTEMS INC		
9	AETNA INC		
10	AFLAC INC		
11	AGILENT TECHNOLOGIES INC		
12	AGNICO-EAGLE MINES LTD	*	
13	AGRIUM INC		
14	AIR LIQUIDE-UNSPONSORED ADR		
15	AIR PRODUCTS & CHEMICALS INC		
16	ALCOA INC		
17	ALEXION PHARMACEUTICALS INC		
18	ALLERGAN INC		
19	ALLIANZ SE-ADR		
20	ALLSTATE CORP		
21	ALTERA CORP		
22	ALTRIA GROUP INC		
23	AMAZON.COM INC		
24	AMERICA MOVIL-ADR SERIES L		
25	AMERICAN ELECTRIC POWER		
26	AMERICAN EXPRESS CO		
27	AMERICAN INTERNATIONAL GROUP		
28	AMERICAN TOWER CORP-CL A		
29	AMERIPRISE FINANCIAL INC		
30	AMERISOURCEBERGEN CORP		
31	AMGEN INC		
32	ANADARKO PETROLEUM CORP		
33	ANALOG DEVICES INC		
34	ANGLO AMERICAN PLC-UNSP ADR		
35	ANGLOGOLD ASHANTI-SPON ADR		
36	ANHEUSER-BUSCH INBEV SPN ADR		
37	ANTOFAGASTA PLC -SPON ADR		
38	AON CORP		
39	APACHE CORP		
40	APPLE INC		
41	APPLIED MATERIALS INC		
42	ARCELORMITTAL-NY		

	Name	750	675
	REGISTERED		
43	ARCHER-DANIELS-MIDLAND CO		
44	ARM HOLDINGS PLC-SPONS ADR		
45	ASML HOLDING NV-NY REG SHS		
46	ASSOC BRITISH FOODS-UNSP ADR		
47	ASTRAZENECA PLC-SPONS ADR		
48	AT&T INC		
49	ATLAS COPCO AB-SPONS ADR A		
50	AUST & NZ BNKG GRP-SPON ADR		
51	AUTOMATIC DATA PROCESSING		
52	AUTOZONE INC		
53	AVON PRODUCTS INC	*	
54	AXA -SPONS ADR		
55	BAE SYSTEMS PLC -SPON ADR		
56	BAIDU INC - SPON ADR		
57	BAKER HUGHES INC		
58	BANCO BILBAO VIZCAYA-SP ADR		
59	BANCO BRADESCO-ADR		
60	BANCO SANTANDER SA-SPON ADR		
61	BANGKOK BANK PUBLIC CO-NVDR	*	
62	BANK OF AMERICA CORP		
63	BANK OF MONTREAL		
64	BANK OF NEW YORK MELLON CORP		
65	BANK OF NOVA SCOTIA		
66	BARCLAYS PLC-SPONS ADR		
67	BARRICK GOLD CORP		
68	BASF SE-SPON ADR		
69	BAXTER INTERNATIONAL INC		
70	BAYER AG-SPONSORED ADR		
71	BB&T CORP		
72	BCE INC		
73	BECTON DICKINSON AND CO		
74	BED BATH & BEYOND INC		
75	BERKSHIRE HATHAWAY INC-CL B		
76	BEST BUY CO INC	*	
77	BG GROUP PLC-SPON ADR		
78	BHP BILLITON LTD-SPON ADR		
79	BHP BILLITON PLC-ADR		
80	BIOGEN IDEC INC		
81	BLACKROCK INC		

	Name	750	675
82	BNP PARIBAS-ADR		
83	BOEING CO/THE		
84	BOSTON SCIENTIFIC CORP	*	
85	BP PLC-SPONS ADR		
86	BRF - BRASIL FOODS SA-ADR		*
87	BRISTOL-MYERS SQUIBB CO		
88	BRITISH AMERICAN TOB-SP ADR		
89	BRITISH SKY BROADCAST-SP ADR		
90	BROADCOM CORP-CL A		
91	BT GROUP PLC-SPON ADR		
92	C.H. ROBINSON WORLDWIDE INC		*
93	CA INC		
94	CAMERON INTERNATIONAL CORP		
95	CAMPBELL SOUP CO		*
96	CANADIAN NATL RAILWAY CO		
97	CANADIAN NATURAL RESOURCES		
98	CANON INC-SPONS ADR		
99	CAPITAL ONE FINANCIAL CORP		
100	CARDINAL HEALTH INC		
101	CARNIVAL CORP		
102	CARNIVAL PLC-ADR		
103	CATERPILLAR INC		
104	CATHAY FINANCIAL - REG S GDR		
105	CBS CORP-CLASS B NON VOTING		
106	CELGENE CORP		
107	CENTRICA PLC-SP ADR		
108	CENTURYLINK INC		
109	CERNER CORP		
110	CF INDUSTRIES HOLDINGS INC		
111	CHECK POINT SOFTWARE TECH		
112	CHESAPEAKE ENERGY CORP		
113	CHEVRON CORP		
114	CHINA LIFE INSURANCE CO-ADR		
115	CHINA MOBILE LTD-SPON ADR		
116	CHINA PETROLEUM & CHEM-ADR		
117	CHINA UNICOM HONG KONG-ADR		
118	CHIPOTLE MEXICAN GRILL INC		
119	CHUBB CORP		
120	CIA SIDERURGICA NACL-SP ADR		*
121	CIGNA CORP		
122	CISCO SYSTEMS INC		
123	CITIGROUP INC		
124	CITRIX SYSTEMS INC		
125	CLIFFS NATURAL RESOURCES		

	Name	750	675
	INC		
126	CLOROX COMPANY	*	
127	CME GROUP INC		
128	CNOOC LTD-ADR		
129	COACH INC		
130	COCA-COLA CO/THE		
131	COGNIZANT TECH SOLUTIONS-A		
132	COLGATE-PALMOLIVE CO		
133	COMCAST CORP-CLASS A		
134	COMCAST CORP-SPECIAL CL A		
135	COMMERZBANK AG-SPONS ADR		
136	COMPANHIA DE BEBIDAS-PRF ADR		
137	COMPASS GROUP PLC-ADR		
138	CONAGRA FOODS INC		
139	CONCHO RESOURCES INC	*	*
140	CONOCOPHILLIPS		
141	CONSOL ENERGY INC	*	
142	CONSOLIDATED EDISON INC		
143	CORNING INC		
144	COSTCO WHOLESALE CORP		
145	COVIDIEN PLC		
146	CREDIT SUISSE GROUP-SPON ADR		
147	CROWN CASTLE INTL CORP		*
148	CSX CORP		
149	CUMMINS INC		
150	CVS CAREMARK CORP		
151	DANAHER CORP		
152	DANONE-SPONS ADR		
153	DEERE & CO		
154	DELL INC		
155	DEUTSCHE BANK AG-REGISTERED		
156	DEUTSCHE TELEKOM AG-SPON ADR		
157	DEVON ENERGY CORPORATION		
158	DIAGEO PLC-SPONSORED ADR		
159	DIRECTV-CLASS A		
160	DISCOVER FINANCIAL SERVICES		
161	DISCOVERY COMMUNICATIONS-A		*
162	DISH NETWORK CORP-A		
163	DOLLAR GENERAL CORP		
164	DOLLAR TREE INC	*	
165	DOMINION RESOURCES INC/VA		
166	DOVER CORP		
167	DOW CHEMICAL CO/THE		
168	DU PONT (E.I.) DE NEMOURS		
169	DUKE ENERGY CORP		
170	E.ON AG -SPONSORED ADR		
171	EATON CORP		

	Name	750	675
172	EBAY INC		
173	ECOLAB INC		
174	EDISON INTERNATIONAL		
175	EL PASO CORP		
176	ELDORADO GOLD CORP	*	
177	ELDORADO GOLD CORP	*	*
178	ELI LILLY & CO		
179	EMC CORP/MASS		
180	EMERSON ELECTRIC CO		
181	ENBRIDGE INC		
182	ENCANA CORP		
183	ENCANA CORP		
184	ENI SPA-SPONSORED ADR		
185	ENSCO PLC-SPON ADR		
186	ENTERGY CORP		
187	EOG RESOURCES INC		
188	ERICSSON (LM) TEL-SP ADR		
189	ESTEE LAUDER COMPANIES-CL A		
190	EXELON CORP		
191	EXPEDITORS INTL WASH INC	*	*
192	EXPRESS SCRIPTS INC		
193	EXXON MOBIL CORP		
194	FASTENAL CO		
195	FEDEX CORP		
196	FIAT SPA-SPONS ADR	*	
197	FIFTH THIRD BANCORP		
198	FIRSTENERGY CORP		
199	FLUOR CORP	*	
200	FMC TECHNOLOGIES INC		
201	FORD MOTOR CO		
202	FOREST LABORATORIES INC	*	
203	FOSTER'S GROUP LTD-SP ADR		
204	FRANCE TELECOM SA-SPONS ADR		
205	FRANKLIN RESOURCES INC		
206	FREEMONT-MCMORAN COPPER		
207	GAP INC/THE	*	
208	GAZPROM OAO-SPON ADR		
209	GENERAL DYNAMICS CORP		
210	GENERAL ELECTRIC CO		
211	GENERAL MILLS INC		
212	GENERAL MOTORS CO		
213	GERDAU SA -SPON ADR		
214	GILEAD SCIENCES INC		
215	GLAXOSMITHKLINE PLC-SPON ADR		
216	GOLD FIELDS LTD-SPONS ADR		
217	GOLDCORP INC		
218	GOLDMAN SACHS GROUP INC		
219	GOODRICH CORP		
220	GOOGLE INC-CL A		
221	GREEN MOUNTAIN COFFEE ROASTE		

	Name	750	675
222	HALLIBURTON CO		
223	HARLEY-DAVIDSON INC	*	
224	HCA HOLDINGS INC		*
225	HERSHEY CO/THE		*
226	HESS CORP		
227	HEWLETT-PACKARD CO		
228	HITACHI LTD -ADR		
229	HJ HEINZ CO		
230	HOME DEPOT INC		
231	HONDA MOTOR CO LTD-SPONS ADR		
232	HONEYWELL INTERNATIONAL INC		
233	HSBC HOLDINGS PLC-SPONS ADR		
234	HUMANA INC		
235	HUSKY ENERGY INC		
236	HUTCHISON WHAMPOA -UNSP ADR		
237	IBERDROLA SA-SPONSORED ADR		
238	ICICI BANK LTD-SPON ADR		
239	ILLINOIS TOOL WORKS		
240	IMPERIAL TOBACCO GROUP-ADR		
241	INFINEON TECHNOLOGIES-ADR	*	
242	INFOSYS LTD-SP ADR		
243	ING GROEP N.V.-SPONSORED ADR		
244	INGERSOLL-RAND PLC		
245	INTEL CORP		
246	INTERCONTINENTALEXCHANGE INC	*	*
247	INTERNATIONAL PAPER CO		
248	INTERNATIONAL POWER PLC-ADR		
249	INTESA SANPAOLO-SPON ADR		
250	INTL BUSINESS MACHINES CORP		
251	INTUIT INC		
252	INTUITIVE SURGICAL INC		
253	ITAU UNIBANCO HLDNG-PREF ADR		
254	ITOCHU CORP-UNSPONSORED ADR		*
255	J. SAINSBURY PLC-SPONS ADR	*	
256	JOHNSON & JOHNSON		
257	JOHNSON CONTROLS INC		
258	JPMORGAN CHASE & CO		
259	JUNIPER NETWORKS INC		
260	KB FINANCIAL GROUP INC-ADR		
261	KELLOGG CO		
262	KIMBERLY-CLARK CORP		
263	KINGFISHER PLC-SPONS ADR	*	
264	KINROSS GOLD CORP		

	Name	750	675
265	KINROSS GOLD CORP		
266	KOHL'S CORP		
267	KOMATSU LTD -SPONS ADR		
268	KONINKLIJKE KPN NV - SP ADR		
269	KRAFT FOODS INC-CLASS A		
270	KROGER CO		
271	KYOCERA CORP -SPONS ADR		*
272	LAS VEGAS SANDS CORP		
273	LEGAL & GEN GROUP -SPON ADR	*	
274	LIBERTY INTERACTIVE CORP-A	*	*
275	LIMITED BRANDS INC		
276	LLOYD'S BANKING GROUP PLC-ADR		
277	LOCKHEED MARTIN CORP		
278	LOEWS CORP		*
279	L'OREAL-UNSPONSORED ADR		
280	LORILLARD INC		
281	LOWE'S COS INC		
282	LUKOIL OAO-SPON ADR		
283	LVMH MOET HENNESSY-UNSP ADR		
284	M & T BANK CORP	*	*
285	MACY'S INC		
286	MARATHON OIL CORP		
287	MARATHON PETROLEUM CORP		
288	MARRIOTT INTERNATIONAL-CL A		
289	MARSH & MCLENNAN COS		
290	MARUBENI CORP-UNSPONS ADR		*
291	MASTERCARD INC-CLASS A		
292	MATTEL INC	*	
293	MCDONALD'S CORP		
294	MCGRAW-HILL COMPANIES INC		
295	MCKESSON CORP		
296	MEAD JOHNSON NUTRITION CO		
297	MEDCO HEALTH SOLUTIONS INC		
298	MEDTRONIC INC		
299	MERCK & CO. INC.		
300	METLIFE INC		
301	MICROSOFT CORP		
302	MITSUBISHI CORP-SPONS ADR		
303	MITSUBISHI UFJ FINL GRP-ADR		
304	MITSUMI & CO LTD-SPONS ADR		
305	MIZUHO FINANCIAL GROUP-ADR		
306	MMC NORILSK NICKEL JSC-ADR		
307	MONSANTO CO		
308	MORGAN STANLEY		
309	MOSAIC CO/THE		
310	MOTOROLA MOBILITY HOLDINGS I		

	Name	750	675
311	MOTOROLA SOLUTIONS INC		
312	MTN GROUP LTD-SPONS ADR		
313	MURPHY OIL CORP		
314	NASPERS LTD-N SHS SPON ADR		*
315	NATIONAL AUSTRALIA BK-SP ADR		
316	NATIONAL GRID PLC-SP ADR		
317	NATIONAL OILWELL VARCO INC		
318	NESTLE SA-SPONS ADR FOR REG		
319	NETAPP INC		
320	NEWCREST MINING LTD-SPON ADR		
321	NEWMONT MINING CORP		
322	NEWS CORP-B		
323	NEWS CORP-CL A		
324	NEXEN INC	*	
325	NEXTERA ENERGY INC		
326	NIKE INC -CL B		
327	NINTENDO CO LTD-UNSPONS ADR		
328	NIPPON TELEGRAPH & TELE-ADR		
329	NISSAN MOTOR CO LTD-SPON ADR		
330	NOBLE ENERGY INC		
331	NOKIA CORP-SPON ADR		
332	NOMURA HOLDINGS INC-ADR		
333	NORDSTROM INC		
334	NORFOLK SOUTHERN CORP		
335	NORTHERN TRUST CORP	*	
336	NORTHROP GRUMMAN CORP		
337	NOVARTIS AG-ADR		
338	NOVO-NORDISK A/S-SPONS ADR		
339	NTT DOCOMO INC-SPON ADR		
340	NUCOR CORP		
341	OCCIDENTAL PETROLEUM CORP		
342	OLD MUTUAL PLC-UNSPON ADR		
343	OMNICOM GROUP		
344	ORACLE CORP		
345	O'REILLY AUTOMOTIVE INC	*	
346	ORIX - SPONSORED ADR	*	
347	P G & E CORP		
348	PACCAR INC		
349	PANASONIC CORP-SPON ADR		
350	PARKER HANNIFIN CORP		
351	PAYCHEX INC		
352	PEABODY ENERGY CORP		
353	PEARSON PLC-SPONSORED ADR		
354	PEPSICO INC		
355	PETROCHINA CO LTD -ADR		

	Name	750	675
356	PETROHAWK ENERGY CORP		
357	PETROLEO BRASILEIRO S.A.-ADR		
358	PETROLEO BRASILEIRO-SPON ADR		
359	PFIZER INC		
360	PHILIP MORRIS INTERNATIONAL		
361	PHILIPS ELECTRONICS-NY SHR		
362	PING AN INSURANCE-ADR		
363	PIONEER NATURAL RESOURCES CO	*	
364	PNC FINANCIAL SERVICES GROUP		
365	POSCO-ADR		
366	POTASH CORP OF SASKATCHEWAN		
367	PPG INDUSTRIES INC		
368	PPL CORPORATION		
369	PRAXAIR INC		
370	PRECISION CASTPARTS CORP		
371	PRICELINE.COM INC		
372	PROCTER & GAMBLE CO/THE		
373	PROGRESS ENERGY INC		*
374	PROGRESSIVE CORP		
375	PRUDENTIAL FINANCIAL INC		
376	PRUDENTIAL PLC-ADR		
377	PUBLIC SERVICE ENTERPRISE GP		
378	QUALCOMM INC		
379	RALPH LAUREN CORP		
380	RANDGOLD RESOURCES LTD-ADR	*	
381	RANGE RESOURCES CORP		
382	RAYTHEON COMPANY		
383	REED ELSEVIER PLC-SPONS ADR		
384	REPSOL YPF SA -SPONSORED ADR		
385	REPUBLIC SERVICES INC		
386	RESEARCH IN MOTION		
387	RESEARCH IN MOTION		
388	REYNOLDS AMERICAN INC		
389	RIO TINTO PLC-SPON ADR		
390	ROCHE HOLDINGS LTD-SPONS ADR		
391	ROCKWELL AUTOMATION INC	*	
392	ROGERS COMMUNICATIONS INC-B		*
393	ROLLS-ROYCE HOLDINGS-SP ADR		
394	ROSS STORES INC	*	
395	ROYAL BANK OF CANADA		
396	ROYAL BANK OF SCOT-SPON ADR		

	Name	750	675
397	ROYAL DUTCH SHELL PLC-ADR		
398	ROYAL DUTCH SHELL PLC-ADR		
399	RWE AKTIENGESELLSCHAFT-SP ADR		
400	SABMILLER PLC-SPONS ADR		
401	SALESFORCE.COM INC		
402	SANDISK CORP		
403	SANDVIK AB-SPONSORED ADR		*
404	SANOFI-ADR		
405	SAP AG-SPONSORED ADR		
406	SARA LEE CORP		
407	SASOL LTD-SPONSORED ADR		
408	SCHLUMBERGER LTD		
409	SCHWAB (CHARLES) CORP		
410	SEADRILL LTD		
411	SHIRE PLC-ADR		
412	SIEMENS AG-SPONS ADR		
413	SILVER WHEATON CORP		
414	SOCIETE GENERALE-SPONS ADR		
415	SONY CORP-SPONSORED ADR		
416	SOUTHERN CO/THE		
417	SOUTHERN COPPER CORP		*
418	SOUTHWESTERN ENERGY CO		
419	SPECTRA ENERGY CORP		
420	SPRINT NEXTEL CORP		
421	SSE PLC-SPN ADR		
422	ST JUDE MEDICAL INC		
423	STANLEY BLACK & DECKER INC		
424	STAPLES INC		
425	STARBUCKS CORP		
426	STARWOOD HOTELS & RESORTS	*	
427	STATE STREET CORP		
428	STATOIL ASA-SPON ADR		
429	STRYKER CORP		
430	SUMITOMO CORP-SPON ADR		*
431	SUMITOMO MITSUI-SPONS ADR		
432	SUN LIFE FINANCIAL INC		
433	SUNCOR ENERGY INC		
434	SUNCOR ENERGY INC		
435	SUNTRUST BANKS INC		
436	SWEDBANK AB-ADR		*
437	SYMANTEC CORP		
438	SYNGENTA AG-ADR		
439	SYSCO CORP		
440	T ROWE PRICE GROUP INC		
441	TAIWAN SEMICONDUCTOR-SP ADR		
442	TALISMAN ENERGY INC		
443	TARGET CORP		
444	TATA MOTORS LTD-SPON ADR	*	
445	TD AMERITRADE HOLDING CORP	*	*

	Name	750	675
446	TE CONNECTIVITY LTD		
447	TECK RESOURCES LTD-CLS B		
448	TECK RESOURCES LTD-CLS B		
449	TELECOM ITALIA SPA-SPON ADR		
450	TELEFONICA SA-SPON ADR		
451	TELSTRA CORP-ADR		
452	TENARIS SA-ADR		
453	TERADATA CORP	*	
454	TESCO PLC-SPONSORED ADR		
455	TEVA PHARMACEUTICAL-SP ADR		
456	TEXAS INSTRUMENTS INC		
457	THERMO FISHER SCIENTIFIC INC		
458	TIFFANY & CO	*	
459	TIME WARNER CABLE		
460	TIME WARNER INC		
461	TJX COMPANIES INC		
462	TORONTO-DOMINION BANK		
463	TOTAL SA-SPON ADR		
464	TOYOTA MOTOR CORP -SPON ADR		
465	TRANSCANADA CORP		
466	TRANSOCEAN LTD		
467	TRAVELERS COS INC/THE		
468	TURKIYE GARANTI BANKASI-ADR		
469	TYCO INTERNATIONAL LTD		
470	UNILEVER N V -NY SHARES		
471	UNILEVER PLC-SPONSORED ADR		
472	UNION PACIFIC CORP		
473	UNITED PARCEL SERVICE-CL B		
474	UNITED TECHNOLOGIES CORP		
475	UNITEDHEALTH GROUP INC		
476	US BANCORP		
477	VALE SA-SP ADR		
478	VALE SA-SP PREF ADR		
479	VALEANT PHARMACEUTICALS INTE		
480	VALEANT PHARMACEUTICALS INTE		
481	VALERO ENERGY CORP		
482	VERIZON COMMUNICATIONS INC		
483	VF CORP		
484	VIACOM INC-CLASS B		
485	VINCI S.A.-UNSPONS ADR		
486	VISA INC-CLASS A SHARES		
487	VMWARE INC-CLASS A		
488	VODAFONE GROUP PLC-SP ADR		
489	VOLKSWAGEN AG-SPONS ADR PFD		
490	VOLVO AB-SPONSORED ADR		

	Name	750	675
491	WALGREEN CO		
492	WAL-MART STORES INC		
493	WALT DISNEY CO/THE		
494	WASTE MANAGEMENT INC		
495	WEATHERFORD INTL LTD		
496	WELLPOINT INC		
497	WELLS FARGO & CO		
498	WESTERN UNION CO		
499	WESTFIELD GROUP-ADR		*
500	WESTPAC BANKING CORP-SP ADR		
501	WEYERHAEUSER CO	*	
502	WHOLE FOODS MARKET INC		
503	WILLIAMS COS INC		
504	WOODSIDE PETROLEUM-SP ADR		
505	WPP PLC-SPONSORED ADR		
506	WW GRAINGER INC		
507	WYNN RESORTS LTD		
508	XEROX CORP		
509	YAHOO! INC		
510	YAMANA GOLD INC		
511	YAMANA GOLD INC		
512	YARA INTERNATIONAL-ADR		
513	YUM! BRANDS INC		
514	ZIMMER HOLDINGS INC		
515	ZURICH FINANCIAL SVCS-ADR		