

## 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).

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

(As of 1/03/24)

	Name	750	675
1	3M CO		
2	ABB LTD-SPON ADR		
3	ABBOTT LABORATORIES		
4	ABBVIE INC		
5	ACCENTURE PLC-CL A		
6	ACTIVISION BLIZZARD INC		
7	ADOBE INC		
8	ADVANCED MICRO DEVICES		
9	ADVANTEST CORP- SPON ADR		
10	AFLAC INC		
11	AGILENT TECHNOLOGIES INC		
12	AGNICO EAGLE MINES LTD		
13	AIR LIQUIDE-UNSPONSORED ADR		*
14	AIR PRODUCTS & CHEMICALS INC		
15	AIRBNB INC-CLASS A		
16	AIRBUS SE - UNSP ADR		
17	AKAMAI TECHNOLOGIES INC	*	
18	ALBEMARLE CORP		
19	ALEXANDRIA REAL ESTATE EQUIT		
20	ALIBABA GROUP HOLDING-SP ADR		
21	ALIGN TECHNOLOGY INC		
22	ALIMENTATION COUCHE-TARD INC		
23	ALLSTATE CORP		
24	ALNYLAM PHARMACEUTICALS INC		*
25	ALPHABET INC-CL A		
26	ALPHABET INC-CL C		
27	ALTRIA GROUP INC		
28	AMAZON.COM INC		
29	AMEREN CORPORATION		
30	AMERICA MOVIL SAB DE CV		
31	AMERICAN ELECTRIC POWER		
32	AMERICAN EXPRESS CO		
33	AMERICAN INTERNATIONAL GROUP		

	Name	750	675
34	AMERICAN TOWER CORP		
35	AMERICAN WATER WORKS CO INC		
36	AMERIPRISE FINANCIAL INC		
37	AMETEK INC		
38	AMGEN INC		
39	AMPHENOL CORP-CL A		
40	ANALOG DEVICES INC		
41	ANHEUSER-BUSCH INBEV-SPN ADR		
42	ANSYS INC		
43	AON PLC-CLASS A		
44	APOLLO GLOBAL MANAGEMENT INC		
45	APPLE INC		
46	APPLIED MATERIALS INC		
47	APTIV PLC		
48	ARCELORMITTAL-NY REGISTERED		*
49	ARCH CAPITAL GROUP LTD		
50	ARCHER-DANIELS-MIDLAND CO		
51	ARISTA NETWORKS INC		
52	ARTHUR J GALLAGHER & CO		
53	ASML HOLDING NV-NY REG SHS		
54	ASTRAZENECA PLC-SPONS ADR		
55	AT&T INC		
56	ATLISSIAN CORP-CL A		
57	ATMOS ENERGY CORP	*	*
58	AUTODESK INC		
59	AUTOMATIC DATA PROCESSING		
60	AUTOZONE INC		
61	AVALONBAY COMMUNITIES INC		
62	AXON ENTERPRISE INC	*	*
63	BAIDU INC - SPON ADR		
64	BAKER HUGHES CO		
65	BANCO BILBAO VIZCAYA-SP ADR		*
66	BANCO BRADESCO-ADR		

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

	Name	750	675
105	CARDINAL HEALTH INC		
106	CARNIVAL CORP		
107	CARRIER GLOBAL CORP		
108	CATERPILLAR INC		
109	CBOE GLOBAL MARKETS INC	*	*
110	CBRE GROUP INC - A		
111	CDW CORP/DE		
112	CENCORA INC		
113	CENOVUS ENERGY INC		
114	CENTENE CORP		
115	CENTERPOINT ENERGY INC		
116	CHARTER COMMUNICATIONS INC-A		
117	CHECK POINT SOFTWARE TECH	*	*
118	CHENIERE ENERGY INC		
119	CHEVRON CORP		
120	CHINA MOBILE LTD-SPON ADR		
121	CHIPOTLE MEXICAN GRILL INC		
122	CHUBB LTD		
123	CHURCH & DWIGHT CO INC		
124	CINTAS CORP		
125	CISCO SYSTEMS INC		
126	CITIGROUP INC		
127	CLOROX COMPANY	*	
128	CLOUDFLARE INC - CLASS A		
129	CME GROUP INC		
130	CMS ENERGY CORP	*	
131	CNH INDUSTRIAL NV	*	*
132	CNOOC LTD-SPON ADR		*
133	COCA-COLA CO/THE		
134	COGNIZANT TECH SOLUTIONS-A		
135	COINBASE GLOBAL INC -CLASS A		
136	COLGATE-PALMOLIVE CO		
137	COMCAST CORP-CLASS A		
138	CONOCOPHILLIPS		
139	CONSOLIDATED EDISON INC		
140	CONSTELLATION BRANDS INC-A		
141	CONSTELLATION ENERGY		
142	COPART INC		
143	CORNING INC		*
144	CORTEVA INC		

	Name	750	675
145	COSTAR GROUP INC		
146	COSTCO WHOLESALE CORP		
147	COTERRA ENERGY INC		
148	COUPANG INC		
149	CRH PLC		
150	CROWDSTRIKE HOLDINGS INC - A		
151	CROWN CASTLE INC		
152	CSX CORP		
153	CUMMINS INC		
154	CVS HEALTH CORP		
155	DAIICHI SANKYO CO-SPON ADR		
156	DANAHER CORP		
157	DARDEN RESTAURANTS INC		
158	DATADOG INC - CLASS A		
159	DEERE & CO		
160	DELL TECHNOLOGIES -C		
161	DELTA AIR LINES INC		
162	DENSO CORPORATION-UNSPON ADR		
163	DEUTSCHE TELEKOM AG-SPON ADR		
164	DEVON ENERGY CORP		
165	DEXCOM INC		
166	DIAGEO PLC-SPONSORED ADR		
167	DIAMONDBACK ENERGY INC		
168	DIGITAL REALTY TRUST INC		
169	DISCOVER FINANCIAL SERVICES		
170	DOLLAR GENERAL CORP		
171	DOLLAR TREE INC		
172	DOMINION ENERGY INC		
173	DOORDASH INC - A		
174	DOVER CORP		*
175	DOW INC		
176	DR HORTON INC		
177	DTE ENERGY COMPANY		
178	DUKE ENERGY CORP		
179	DUPONT DE NEMOURS INC		
180	EATON CORP PLC		
181	EBAY INC		
182	ECOLAB INC		
183	EDISON INTERNATIONAL		

	Name	750	675
184	EDWARDS LIFESCIENCES CORP		
185	ELECTRONIC ARTS INC		
186	ELEVANCE HEALTH INC		
187	ELI LILLY & CO		
188	EMERSON ELECTRIC CO		
189	ENBRIDGE INC		
190	ENERGY TRANSFER LP		
191	ENI SPA-SPONSORED ADR		
192	ENPHASE ENERGY INC	*	
193	ENTERGY CORP		
194	ENTERPRISE PRODUCTS PARTNERS		*
195	EOG RESOURCES INC		
196	EQT CORP	*	
197	EQUIFAX INC		
198	EQUINIX INC		
199	EQUITY RESIDENTIAL		*
200	ESTEE LAUDER COMPANIES-CL A		
201	EVEREST GROUP LTD	*	
202	EVERSOURCE ENERGY		
203	EXELON CORP		
204	EXPEDIA GROUP INC	*	
205	EXPEDITORS INTL WASH INC	*	
206	EXTRA SPACE STORAGE INC		
207	EXXON MOBIL CORP		
208	FACTSET RESEARCH SYSTEMS INC	*	*
209	FAIR ISAAC CORP		
210	FASTENAL CO		
211	FEDEX CORP		
212	FERGUSON PLC		
213	FIDELITY NATIONAL INFO SERV		
214	FIFTH THIRD BANCORP		
215	FIRST SOLAR INC		
216	FIRSTENERGY CORP		
217	FISERV INC		
218	FLEETCOR TECHNOLOGIES INC		*
219	FORD MOTOR CO		
220	FORTINET INC		
221	FORTIS INC		
222	FORTIVE CORP		
223	FRANCO-NEVADA CORP		*

	Name	750	675
224	FREEMPORT-MCMORAN INC		
225	GARTNER INC		
226	GENERAL DYNAMICS CORP		
227	GENERAL ELECTRIC CO		
228	GENERAL MILLS INC		
229	GENERAL MOTORS CO		
230	GENUINE PARTS CO		
231	GILEAD SCIENCES INC		
232	GLOBAL PAYMENTS INC		
233	GOLDMAN SACHS GROUP INC		
234	GREAT-WEST LIFECO INC		*
235	GSK PLC-SPON ADR		
236	HALLIBURTON CO		
237	HARTFORD FINANCIAL SVCS GRP		*
238	HCA HEALTHCARE INC		
239	HDFC BANK LTD-ADR		
240	HERSHEY CO/THE		
241	HESS CORP		
242	HEWLETT PACKARD ENTERPRISE		
243	HILTON WORLDWIDE HOLDINGS IN		
244	HITACHI LTD -ADR		
245	HOLOGIC INC	*	
246	HOME DEPOT INC		
247	HONDA MOTOR CO LTD-SPONS ADR		
248	HONEYWELL INTERNATIONAL INC		
249	HORIZON THERAPEUTICS PLC		
250	HOWMET AEROSPACE INC		*
251	HOYA CORP-SPONSORED ADR		*
252	HP INC		
253	HSBC HOLDINGS PLC-SPONS ADR		
254	HUBBELL INC	*	
255	HUBSPOT INC		
256	HUMANA INC		
257	HUNT (JB) TRANSPRT SVCS INC		
258	HUNTINGTON BANCSHARES INC	*	
259	IBERDROLA SA-SPONSORED ADR		
260	ICICI BANK LTD-SPON ADR		
261	ICON PLC		
262	IDEX CORP	*	*

	Name	750	675
263	IDEXX LABORATORIES INC		
264	ILLINOIS TOOL WORKS		
265	ILLUMINA INC		
266	IMPERIAL OIL LTD		
267	INFINEON TECHNOLOGIES-ADR		
268	INFOSYS LTD-SP ADR		
269	ING GROEP N.V.-SPONSORED ADR		
270	INGERSOLL-RAND INC		
271	INTEL CORP		
272	INTERCONTINENTAL EXCHANGE IN		
273	INTESA SANPAOLO-SPON ADR		
274	INTL BUSINESS MACHINES CORP		
275	INTL FLAVORS & FRAGRANCES		
276	INTUIT INC		
277	INTUITIVE SURGICAL INC		
278	IQVIA HOLDINGS INC		
279	ITAU UNIBANCO H-SPON PRF ADR		
280	ITOCHU CORP-UNSPONSORED ADR		
281	JD.COM INC-ADR		
282	JOHNSON & JOHNSON		
283	JOHNSON CONTROLS INTERNATIONAL		
284	JPMORGAN CHASE & CO		
285	KELLOGG CO		
286	KEURIG DR PEPPER INC		
287	KEYSIGHT TECHNOLOGIES IN		
288	KIMBERLY-CLARK CORP		
289	KINDER MORGAN INC		
290	KKR & CO INC		
291	KLA CORP		
292	KRAFT HEINZ CO/THE		
293	KROGER CO		
294	L3HARRIS TECHNOLOGIES INC		
295	LABORATORY CRP OF AMER HLDGS		
296	LAM RESEARCH CORP		
297	LAS VEGAS SANDS CORP		
298	LENNAR CORP-A		

	Name	750	675
299	LI AUTO INC - ADR		
300	LINDE PLC		
301	LIVE NATION ENTERTAINMENT IN		
302	LOCKHEED MARTIN CORP		
303	L'OREAL-UNSPONSORED ADR		
304	LOWE'S COS INC		
305	LPL FINANCIAL HOLDINGS INC	*	
306	LULULEMON ATHLETICA INC		
307	LVMH MOET HENNESSY-UNSP ADR		
308	LYONDELLBASELL INDU-CL A		
309	M & T BANK CORP		
310	MARATHON OIL CORP	*	
311	MARATHON PETROLEUM CORP		
312	MARRIOTT INTERNATIONAL -CL A		
313	MARSH & MCLENNAN COS		
314	MARTIN MARIETTA MATERIALS		
315	MARUBENI CORP-UNSPONS ADR		*
316	MARVELL TECHNOLOGY INC		
317	MASTERCARD INC - A		
318	MCCORMICK & CO-NON VTG SHRS		
319	MCDONALD'S CORP		
320	MCKESSON CORP		
321	MEDTRONIC PLC		
322	MERCADOLIBRE INC		
323	MERCK & CO. INC.		
324	META PLATFORMS INC-CLASS A		
325	METLIFE INC		
326	METTLER-TOLEDO INTERNATIONAL		
327	MICROCHIP TECHNOLOGY INC		
328	MICRON TECHNOLOGY INC		
329	MICROSOFT CORP		
330	MITSUBISHI UFJ FINL-SPON ADR		
331	MITSUI & CO LTD-SPONS ADR		
332	MIZUHO FINANCIAL GROUP-ADR		
333	MODERNA INC		
334	MOLINA HEALTHCARE INC		
335	MONDELEZ INTERNATIONAL INC- A		

	Name	750	675
336	MONGODB INC		
337	MONOLITHIC POWER SYSTEMS INC		
338	MONSTER BEVERAGE CORP		
339	MOODY'S CORP		
340	MORGAN STANLEY		
341	MOTOROLA SOLUTIONS INC		
342	MSCI INC		
343	NASDAQ INC		
344	NATIONAL BANK OF CANADA		
345	NESTLE SA-SPONS ADR		
346	NETAPP INC	*	
347	NETEASE INC-ADR		
348	NETFLIX INC		
349	NEWMONT CORP		
350	NEXTERA ENERGY INC		
351	NIDEC CORPORATION-SPON ADR		
352	NIKE INC -CL B		
353	NINTENDO CO LTD-UNSPONS ADR		
354	NIO INC - ADR	*	
355	NIPPON TELEGRAPH & TELE-ADR		
356	NISSAN MOTOR CO LTD-SPON ADR	*	*
357	NOKIA CORP-SPON ADR		*
358	NORFOLK SOUTHERN CORP		
359	NORTHROP GRUMMAN CORP		
360	NOVARTIS AG-SPONSORED ADR		
361	NOVO-NORDISK A/S-SPONS ADR		
362	NU HOLDINGS LTD/CAYMAN ISL- A		
363	NUCOR CORP		
364	NVIDIA CORP		
365	NVR INC		
366	NXP SEMICONDUCTORS NV		
367	OCCIDENTAL PETROLEUM CORP		
368	OLD DOMINION FREIGHT LINE		
369	OMNICOM GROUP	*	
370	ON SEMICONDUCTOR		
371	ONEOK INC		
372	ORACLE CORP		

	Name	750	675
373	O'REILLY AUTOMOTIVE INC		
374	OTIS WORLDWIDE CORP		
375	P G & E CORP		
376	PACCAR INC		
377	PALANTIR TECHNOLOGIES INC-A		
378	PALO ALTO NETWORKS INC		
379	PARKER HANNIFIN CORP		
380	PAYCHEX INC		
381	PAYCOM SOFTWARE INC	*	
382	PAYPAL HOLDINGS INC		
383	PDD HOLDINGS INC		
384	PEPSICO INC		
385	PETROLEO BRASILEIRO-SPON ADR		
386	PETROLEO BRASIL-SP PEF ADR		
387	PFIZER INC		
388	PHILIP MORRIS INTERNATIONAL		
389	PHILLIPS 66		
390	PING AN INSURANCE-ADR		
391	PINTEREST INC- CLASS A		
392	PIONEER NATURAL RESOURCES CO		
393	PNC FINANCIAL SERVICES GROUP		
394	POSCO HOLDINGS INC -SPON ADR		
395	POWER CORP OF CANADA		
396	PPG INDUSTRIES INC		
397	PPL CORP		
398	PROCTER & GAMBLE CO/THE		
399	PROGRESSIVE CORP		
400	PROLOGIS INC		
401	PRUDENTIAL FINANCIAL INC		
402	PTC INC	*	*
403	PUBLIC SERVICE ENTERPRISE GP		
404	PUBLIC STORAGE		
405	PULTEGROUP INC		
406	QUALCOMM INC		
407	QUANTA SERVICES INC		
408	QUIMICA Y MINERA CHIL-SP ADR	*	*
409	REALTY INCOME CORP		
410	REGENERON PHARMACEUTICALS		

	Name	750	675
411	REGIONS FINANCIAL CORP	*	
412	REPUBLIC SERVICES INC		
413	RESMED INC		
414	RIO TINTO PLC-SPON ADR		
415	RIVIAN AUTOMOTIVE INC-A		
416	ROBLOX CORP -CLASS A		
417	ROCHE HOLDINGS LTD-SPONS ADR		
418	ROCKWELL AUTOMATION INC		
419	ROGERS COMMUNICATIONS INC- B		
420	ROPER TECHNOLOGIES INC		
421	ROSS STORES INC		
422	ROYAL BANK OF CANADA		
423	ROYAL CARIBBEAN CRUISES LTD		
424	RTX CORP		
425	S&P GLOBAL INC		
426	SALESFORCE INC		
427	SANOFI-ADR		
428	SAP SE-SPONSORED ADR		
429	SBA COMMUNICATIONS CORP		
430	SCHLUMBERGER LTD		
431	SCHWAB (CHARLES) CORP		
432	SEA LTD-ADR		
433	SEAGEN INC		
434	SEMPRA		
435	SERVICENOW INC		
436	SHERWIN-WILLIAMS CO/THE		
437	SHOPIFY INC - CLASS A		
438	SIEMENS AG-SPONS ADR		
439	SIMON PROPERTY GROUP INC		
440	SKYWORKS SOLUTIONS INC	*	
441	SNAP INC - A		
442	SNOWFLAKE INC-CLASS A		
443	SONY GROUP CORP - SP ADR		
444	SOUTHERN CO/THE		
445	SOUTHWEST AIRLINES CO	*	
446	SPLUNK INC		
447	SPOTIFY TECHNOLOGY SA		
448	STARBUCKS CORP		
449	STATE STREET CORP		

	Name	750	675
450	STEEL DYNAMICS INC	*	
451	STELLANTIS NV		*
452	STMICROELECTRONICS NV-NY SHS		
453	STRYKER CORP		
454	SUMITOMO MITSUI-SPONS ADR		
455	SUN LIFE FINANCIAL INC		
456	SUNCOR ENERGY INC		
457	SUNCOR ENERGY INC		
458	SYNOPSIS INC		
459	SYSCO CORP		
460	T ROWE PRICE GROUP INC		
461	TAIWAN SEMICONDUCTOR-SP ADR		
462	TAKEDA PHARMACEUTIC-SP ADR		
463	TAKE-TWO INTERACTIVE SOFTWARE		
464	TARGA RESOURCES CORP		
465	TARGET CORP		
466	TC ENERGY CORP		
467	TC ENERGY CORP		*
468	TE CONNECTIVITY LTD		
469	TECK RESOURCES LTD-CLS B		
470	TELUS CORP		
471	TENARIS SA-ADR		*
472	TESLA INC		
473	TEXAS INSTRUMENTS INC		
474	THE CIGNA GROUP		
475	THERMO FISHER SCIENTIFIC INC		
476	TJX COMPANIES INC		
477	T-MOBILE US INC		
478	TOKIO MARINE HOLDINGS-ADR		*
479	TORONTO-DOMINION BANK		
480	TOTALENERGIES SE -SPON ADR		
481	TOYOTA MOTOR CORP -SPON ADR		
482	TRACTOR SUPPLY COMPANY		
483	TRADE DESK INC/THE -CLASS A		
484	TRANE TECHNOLOGIES PLC		
485	TRANSDIGM GROUP INC		
486	TRAVELERS COS INC/THE		

	Name	750	675
487	TRIP.COM GROUP LTD-ADR		
488	TRUIST FINANCIAL CORP		
489	TYSON FOODS INC-CL A		
490	UBER TECHNOLOGIES INC		
491	ULTA BEAUTY INC		
492	UNILEVER PLC-SPONSORED ADR		
493	UNION PACIFIC CORP		
494	UNITED MICROELECTRON-SP ADR		
495	UNITED PARCEL SERVICE-CL B		
496	UNITED RENTALS INC		
497	UNITEDHEALTH GROUP INC		
498	US BANCORP		
499	VALE SA-SP ADR		
500	VALERO ENERGY CORP		
501	VEEVA SYSTEMS INC-CLASS A		
502	VERISIGN INC		*
503	VERISK ANALYTICS INC		
504	VERIZON COMMUNICATIONS INC		
505	VERTEX PHARMACEUTICALS INC		
506	VICI PROPERTIES INC		
507	VISA INC-CLASS A SHARES		
508	VMWARE INC-CLASS A		
509	VOLKSWAGEN AG-SPONS ADR PREF		*
510	VULCAN MATERIALS CO		
511	WALGREENS BOOTS ALLIANCE INC		
512	WALMART INC		
513	WALT DISNEY CO/THE		
514	WARNER BROS DISCOVERY INC		
515	WASTE CONNECTIONS INC		
516	WASTE MANAGEMENT INC		
517	WATERS CORP	*	
518	WEC ENERGY GROUP INC		
519	WELLS FARGO & CO		
520	WELLTOWER INC		
521	WEST PHARMACEUTICAL SERVICES		
522	WEYERHAEUSER CO		*
523	WILLIAMS COS INC		



	Name	750	675
524	WILLIS TOWERS WATSON PLC		
525	WOODSIDE ENERGY GROUP-ADR		
526	WORKDAY INC-CLASS A		
527	WW GRAINGER INC		
528	XCEL ENERGY INC		
529	XYLEM INC		
530	YUM! BRANDS INC		
531	ZIMMER BIOMET HOLDINGS INC		
532	ZOETIS INC		
533	ZOOM VIDEO COMMUNICATIONS-A		
534	ZSCALER INC		
535	ZURICH INSURANCE GROUP-ADR		