

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 1/02/20)

| | 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 | ADIDAS AG-SPONSORED ADR | | |
| 8 | ADOBE SYSTEMS INC | | |
| 9 | ADVANCED MICRO DEVICES | | |
| 10 | AFLAC INC | | |
| 11 | AGILENT TECHNOLOGIES INC | | |
| 12 | AGNICO EAGLE MINES LTD | * | * |
| 13 | AIR LIQUIDE-UNSPONSORED ADR | | |
| 14 | AIR PRODUCTS & CHEMICALS INC | | |
| 15 | AIRBUS GROUP SE - UNSP ADR | | |
| 16 | AKAMAI TECHNOLOGIES INC | * | |
| 17 | ALEXION PHARMACEUTICALS INC | | |
| 18 | ALIBABA GROUP HOLDING-SP ADR | | |
| 19 | ALIMENTATION COUCHE-TARD -B | | |
| 20 | ALLERGAN PLC | | |
| 21 | ALLIANZ SE-SPON ADR | | |
| 22 | ALLSTATE CORP | | |
| 23 | ALPHABET INC-CL A | | |
| 24 | ALPHABET INC-CL C | | |
| 25 | ALTICE USA INC- A | | |
| 26 | ALTRIA GROUP INC | | |
| 27 | AMAZON.COM INC | | |
| 28 | AMBEV SA-ADR | | |
| 29 | AMEREN CORPORATION | | |
| 30 | AMERICAN AIRLINES GROUP INC | * | |

| | Name | 750 | 675 |
|----|------------------------------|-----|-----|
| 31 | AMERICAN ELECTRIC POWER | | |
| 32 | AMERICAN EXPRESS CO | | |
| 33 | AMERICAN INTERNATIONAL GROUP | | |
| 34 | AMERICAN TOWER CORP | | |
| 35 | AMERICAN WATER WORKS CO INC | | |
| 36 | AMERIPRISE FINANCIAL INC | | |
| 37 | AMERISOURCEBERGEN CORP | | |
| 38 | AMETEK INC | | |
| 39 | AMGEN INC | | |
| 40 | AMPHENOL CORP-CL A | | |
| 41 | ANADARKO PETROLEUM CORP | | |
| 42 | ANALOG DEVICES INC | | |
| 43 | ANHEUSER-BUSCH INBEV-SPN ADR | | |
| 44 | ANSYS INC | | |
| 45 | ANTHEM INC | | |
| 46 | AON PLC | | |
| 47 | APOLLO MANAGEMENT GROUP | | * |
| 48 | APPLE INC | | |
| 49 | APPLIED MATERIALS INC | | |
| 50 | APTIV PLC | | |
| 51 | ARCELORMITTAL-NY REGISTERED | | |
| 52 | ARCHER-DANIELS-MIDLAND CO | | |
| 53 | ARISTA NETWORKS INC | | |
| 54 | ARTHUR J GALLAGHER & CO | | * |
| 55 | ASML HOLDING NV-NY REG SHS | | |
| 56 | ASTRAZENECA PLC-SPONS ADR | | |
| 57 | AT&T INC | | |
| 58 | ATLISSIAN CORP PLC-CLASS | | |

| | Name | 750 | 675 |
|----|------------------------------|-----|-----|
| | A | | |
| 59 | ATMOS ENERGY CORP | * | * |
| 60 | AUST & NZ BNKG GRP-SPON ADR | | |
| 61 | AUTODESK INC | | |
| 62 | AUTOMATIC DATA PROCESSING | | |
| 63 | AUTOZONE INC | | |
| 64 | AXA -SPONS ADR | | |
| 65 | BAIDU INC - SPON ADR | | |
| 66 | BALL CORP | | |
| 67 | BANCO BILBAO VIZCAYA-SP ADR | | |
| 68 | BANCO BRADESCO-ADR | | |
| 69 | BANCO SANTANDER SA-SPON ADR | | |
| 70 | BANK OF AMERICA CORP | | |
| 71 | BANK OF MONTREAL | | |
| 72 | BANK OF NEW YORK MELLON CORP | | |
| 73 | BANK OF NOVA SCOTIA | | |
| 74 | BARCLAYS PLC-SPONS ADR | | |
| 75 | BARRICK GOLD CORP | | |
| 76 | BARRICK GOLD CORP | | |
| 77 | BASF SE-SPON ADR | | |
| 78 | BAXTER INTERNATIONAL INC | | |
| 79 | BAYER AG-SPONSORED ADR | | |
| 80 | BCE INC | | |
| 81 | BECTON DICKINSON AND CO | | |
| 82 | BERKSHIRE HATHAWAY INC-CL A | | * |
| 83 | BERKSHIRE HATHAWAY INC-CL B | | |
| 84 | BEST BUY CO INC | | |
| 85 | BHP BILLITON LTD-SPON ADR | | |
| 86 | BHP BILLITON PLC-ADR | | |
| 87 | BIOGEN INC | | |
| 88 | BIOMARIN PHARMACEUTICAL INC | * | |
| 89 | BLACKROCK INC | | |
| 90 | BNP PARIBAS-ADR | | |

| | Name | 750 | 675 |
|-----|------------------------------|-----|-----|
| 91 | BOEING CO/THE | | |
| 92 | BOOKING HOLDINGS INC | | |
| 93 | BOSTON SCIENTIFIC CORP | | |
| 94 | BP PLC-SPONS ADR | | |
| 95 | BRISTOL-MYERS SQUIBB CO | | |
| 96 | BRITISH AMERICAN TOB-SP ADR | | |
| 97 | BROADCOM LTD | | |
| 98 | BROADRIDGE FINANCIAL SOLUTIO | * | * |
| 99 | BROOKFIELD ASSET MANAGE-CL A | | |
| 100 | BROOKFIELD ASSET MANAGE-CL A | | * |
| 101 | BROWN-FORMAN CORP-CLASS B | | * |
| 102 | CADENCE DESIGN SYS INC | | |
| 103 | CAMPBELL SOUP CO | * | |
| 104 | CANADIAN NATL RAILWAY CO | | |
| 105 | CANADIAN NATL RAILWAY CO | | * |
| 106 | CANADIAN PACIFIC RAILWAY LTD | | |
| 107 | CANON INC-SPONS ADR | | |
| 108 | CAPITAL ONE FINANCIAL CORP | | |
| 109 | CARDINAL HEALTH INC | * | |
| 110 | CARMAX INC | * | |
| 111 | CARNIVAL CORP | | |
| 112 | CATERPILLAR INC | | |
| 113 | CBRE GROUP INC - A | | * |
| 114 | CDW CORP/DE | | |
| 115 | CELANESE CORP-SERIES A | * | |
| 116 | CELGENE CORP | | |
| 117 | CENTENE CORP | | |
| 118 | CENTERPOINT ENERGY INC | * | |
| 119 | CENTURYLINK INC | * | |
| 120 | CERNER CORP | | |
| 121 | CHARTER COMMUNICATIONS INC-A | | |
| 122 | CHECK POINT SOFTWARE TECH | | |

| | Name | 750 | 675 |
|-----|------------------------------|-----|-----|
| 123 | CHENIERE ENERGY INC | | |
| 124 | CHEVRON CORP | | |
| 125 | CHINA LIFE INSURANCE CO-ADR | | * |
| 126 | CHINA MOBILE LTD-SPON ADR | | |
| 127 | CHIPOTLE MEXICAN GRILL INC | | |
| 128 | CHUBB LTD | | |
| 129 | CHURCH & DWIGHT CO INC | | |
| 130 | CIGNA CORP | | |
| 131 | CINTAS CORP | | |
| 132 | CISCO SYSTEMS INC | | |
| 133 | CITIGROUP INC | | |
| 134 | CITIZENS FINANCIAL GROUP | | |
| 135 | CITRIX SYSTEMS INC | * | |
| 136 | CLOROX COMPANY | | |
| 137 | CME GROUP INC | | |
| 138 | CMS ENERGY CORP | | |
| 139 | CNOOC LTD-SPON ADR | | * |
| 140 | COCA-COLA CO/THE | | |
| 141 | COGNIZANT TECH SOLUTIONS-A | | |
| 142 | COLGATE-PALMOLIVE CO | | |
| 143 | COMCAST CORP-CLASS A | | |
| 144 | CONAGRA FOODS INC | * | |
| 145 | CONCHO RESOURCES INC | | |
| 146 | CONOCOPHILLIPS | | |
| 147 | CONSOLIDATED EDISON INC | | |
| 148 | CONSTELLATION BRANDS INC-A | | |
| 149 | CONTINENTAL AG-SPONS ADR | | |
| 150 | COOPER COS INC/THE | | |
| 151 | COPART INC | | |
| 152 | CORNING INC | | |
| 153 | COSTAR GROUP INC | | |
| 154 | COSTCO WHOLESALE CORP | | |
| 155 | CREDIT SUISSE GROUP-SPON ADR | | |
| 156 | CRH PLC-SPONSORED ADR | | * |
| 157 | CROWN CASTLE INTL CORP | | |

| | Name | 750 | 675 |
|-----|------------------------------|-----|-----|
| 158 | CSX CORP | | |
| 159 | CUMMINS INC | | |
| 160 | CVS HEALTH CORP | | |
| 161 | DAIICHI SANKYO CO-SPON ADR | | |
| 162 | DANAHER CORP | | |
| 163 | DANONE-SPONS ADR | | |
| 164 | DARDEN RESTAURANTS INC | * | |
| 165 | DBS GROUP HOLDINGS-SPON ADR | | * |
| 166 | DEERE & CO | | |
| 167 | DELTA AIR LINES INC | | |
| 168 | DEUTSCHE POST AG-SPON ADR | | |
| 169 | DEUTSCHE TELEKOM AG-SPON ADR | | |
| 170 | DEXCOM INC | | |
| 171 | DIAGEO PLC-SPONSORED ADR | | |
| 172 | DIAMONDBACK ENERGY INC | * | |
| 173 | DISCOVER FINANCIAL SERVICES | | |
| 174 | DISCOVERY COMMUNICATIONS-A | | |
| 175 | DISCOVERY COMMUNICATIONS-A | | |
| 176 | DISCOVERY COMMUNICATIONS-C | | * |
| 177 | DISCOVERY INC-A | | |
| 178 | DISCOVERY INC-A | | |
| 179 | DISH NETWORK CORP-A | | |
| 180 | DOLLAR GENERAL CORP | | |
| 181 | DOLLAR TREE INC | | |
| 182 | DOMINION RESOURCES INC/VA | | |
| 183 | DOVER CORP | * | |
| 184 | DR HORTON INC | | |
| 185 | DTE ENERGY COMPANY | | |
| 186 | DUKE ENERGY CORP | | |
| 187 | DUPONT DE NEMOURS INC | | |
| 188 | E.ON SE -SPONSORED ADR | | |
| 189 | EATON CORP PLC | | |
| 190 | EBAY INC | | |

| | Name | 750 | 675 |
|-----|-----------------------------|-----|-----|
| 191 | ECOLAB INC | | |
| 192 | EDISON INTERNATIONAL | | |
| 193 | EDWARDS LIFESCIENCES CORP | | |
| 194 | EISAI CO LTD-SPONSORED ADR | | * |
| 195 | ELECTRONIC ARTS INC | | |
| 196 | ELI LILLY & CO | | |
| 197 | EMERSON ELECTRIC CO | | |
| 198 | ENBRIDGE INC | | |
| 199 | ENBRIDGE INC | | |
| 200 | ENGIE-SPON ADR | | |
| 201 | ENI SPA-SPONSORED ADR | | |
| 202 | ENTERGY CORP | | |
| 203 | EOG RESOURCES INC | | |
| 204 | EQUIFAX INC | | |
| 205 | EQUINIX INC | | |
| 206 | EQUINOR ASA-SPON ADR | | |
| 207 | ERICSSON (LM) TEL-SP ADR | | |
| 208 | ESSILOR INTL-UNSPON ADR | | |
| 209 | ESTEE LAUDER COMPANIES-CL A | | |
| 210 | EVERGY INC. | * | |
| 211 | EVERSOURCE ENERGY | | |
| 212 | EXELON CORP | | |
| 213 | EXPEDIA INC | | |
| 214 | EXXON MOBIL CORP | | |
| 215 | FACEBOOK INC-A | | |
| 216 | FASTENAL CO | | |
| 217 | FEDEX CORP | | |
| 218 | FIDELITY NATIONAL INFO SERV | | |
| 219 | FIFTH THIRD BANCORP | | |
| 220 | FIRST REPUBLIC BANK/CA | | |
| 221 | FIRSTENERGY CORP | | |
| 222 | FISERV INC | | |
| 223 | FLEETCOR TECHNOLOGIES INC | | |
| 224 | FORD MOTOR CO | | |
| 225 | FORTINET INC | * | |
| 226 | FORTIS INC | | |

| | Name | 750 | 675 |
|-----|------------------------------|-----|-----|
| 227 | FORTIVE CORP | | |
| 228 | FRANCO-NEVADA CORP | | |
| 229 | FRANKLIN RESOURCES INC | * | |
| 230 | FREEMPORT-MCMORAN INC | * | |
| 231 | FRESENIUS MEDICAL CARE-ADR | | * |
| 232 | GARMIN LTD | | |
| 233 | GAZPROM PAO -SPON ADR | | |
| 234 | GENERAL DYNAMICS CORP | | |
| 235 | GENERAL ELECTRIC CO | | |
| 236 | GENERAL MILLS INC | | |
| 237 | GENERAL MOTORS CO | | |
| 238 | GILEAD SCIENCES INC | | |
| 239 | GLAXOSMITHKLINE PLC-SPON ADR | | |
| 240 | GLOBAL PAYMENTS INC | | |
| 241 | GOLDMAN SACHS GROUP INC | | |
| 242 | HALLIBURTON CO | | |
| 243 | HARRIS CORP | | |
| 244 | HARTFORD FINANCIAL SVCS GRP | | |
| 245 | HASBRO INC | * | |
| 246 | HCA HOLDINGS INC | | |
| 247 | HDFC BANK LTD-ADR | | |
| 248 | HERSHEY CO/THE | | |
| 249 | HESS CORP | | |
| 250 | HEWLETT PACKARD ENTERPRIS | | |
| 251 | HILTON WORLDWIDE HOLDINGS IN | | |
| 252 | HITACHI LTD -ADR | | |
| 253 | HOLOGIC INC | * | |
| 254 | HOME DEPOT INC | | |
| 255 | HONDA MOTOR CO LTD-SPONS ADR | | |
| 256 | HONEYWELL INTERNATIONAL INC | | |
| 257 | HORMEL FOODS CORP | | |
| 258 | HOYA CORP-SPONSORED ADR | | |
| 259 | HP INC | | |

| | Name | 750 | 675 |
|-----|------------------------------|-----|-----|
| 260 | HSBC HOLDINGS PLC-SPONS ADR | | |
| 261 | HUMANA INC | | |
| 262 | HUNTINGTON BANCSHARES INC | * | |
| 263 | IAC/INTERACTIVECORP | | |
| 264 | IBERDROLA SA-SPONSORED ADR | | |
| 265 | ICICI BANK LTD-SPON ADR | | |
| 266 | IDEXX LABORATORIES INC | | |
| 267 | IHS MARKIT LTD | | |
| 268 | ILLINOIS TOOL WORKS | | |
| 269 | ILLUMINA INC | | |
| 270 | INCYTE CORP | | |
| 271 | INFINEON TECHNOLOGIES-ADR | | |
| 272 | INFOSYS LTD-SP ADR | | |
| 273 | ING GROEP N.V.-SPONSORED ADR | | |
| 274 | INGERSOLL-RAND PLC | | |
| 275 | INTEL CORP | | |
| 276 | INTERCONTINENTAL EXCHANGE IN | | |
| 277 | INTERNATIONAL PAPER CO | | |
| 278 | INTESA SANPAOLO-SPON ADR | | |
| 279 | INTL BUSINESS MACHINES CORP | | |
| 280 | INTL FLAVORS & FRAGRANCES | * | |
| 281 | INTUIT INC | | |
| 282 | INTUITIVE SURGICAL INC | | |
| 283 | IQIYI INC-ADR | * | |
| 284 | IQVIA HOLDINGS INC | | |
| 285 | ITAU UNIBANCO H-SPON PRF ADR | | |
| 286 | ITOCHU CORP-UNSPONSORED ADR | | * |
| 287 | JD.COM INC-ADR | | |
| 288 | JOHNSON & JOHNSON | | |
| 289 | JOHNSON CONTROLS INTERNATION | | |
| 290 | JPMORGAN CHASE & CO | | |

| | Name | 750 | 675 |
|-----|------------------------------|-----|-----|
| 291 | KANSAS CITY SOUTHERN | * | |
| 292 | KELLOGG CO | | |
| 293 | KEYCORP | | |
| 294 | KEYSIGHT TECHNOLOGIES IN | | |
| 295 | KIMBERLY-CLARK CORP | | |
| 296 | KINDER MORGAN INC | | |
| 297 | KKR & CO INC -A | | * |
| 298 | KLA-TENCOR CORP | | |
| 299 | KOMATSU LTD -SPONS ADR | | |
| 300 | KONINKLIJKE AHOLD-SP ADR | | * |
| 301 | KONINKLIJKE PHILIPS NVR-NY | | |
| 302 | KRAFT HEINZ CO/THE | | |
| 303 | KROGER CO | | |
| 304 | LABORATORY CRP OF AMER HLDGS | | |
| 305 | LAM RESEARCH CORP | | |
| 306 | LAS VEGAS SANDS CORP | | |
| 307 | LENNAR CORP-A | | |
| 308 | LIBERTY GLOBAL PLC-SERIES C | | |
| 309 | LIVE NATION ENTERTAINMENT IN | * | * |
| 310 | LLOYDS BANKING GROUP PLC-ADR | | |
| 311 | LOCKHEED MARTIN CORP | | |
| 312 | L'OREAL-UNSPONSORED ADR | | |
| 313 | LOWE'S COS INC | | |
| 314 | LUKOIL PJSC-SPON ADR | | |
| 315 | LULULEMON ATHLETICA INC | | |
| 316 | LVMH MOET HENNESSY-UNSP ADR | | |
| 317 | LYONDELLBASELL INDU-CL A | | |
| 318 | M & T BANK CORP | | |
| 319 | MACQUARIE GROUP LTD-ADR | | * |
| 320 | MAGNA INTERNATIONAL INC | | * |
| 321 | MARATHON PETROLEUM CORP | | |
| 322 | MARKETAXESS HOLDINGS INC | * | |

| | Name | 750 | 675 |
|-----|---------------------------------|-----|-----|
| 323 | MARRIOTT INTERNATIONAL -CL A | | |
| 324 | MARSH & MCLENNAN COS | | |
| 325 | MARTIN MARIETTA MATERIALS | | |
| 326 | MARVELL TECHNOLOGY GROUP LTD | | |
| 327 | MASTERCARD INC | | |
| 328 | MATCH GROUP INC | | |
| 329 | MAXIM INTEGRATED PRODUCTS | | |
| 330 | MCCORMICK & CO-NON VTG SHRS | | |
| 331 | MCDONALD'S CORP | | |
| 332 | MCKESSON CORP | | |
| 333 | MEDTRONIC PLC | | |
| 334 | MERCADOLIBRE INC | | |
| 335 | MERCK & CO. INC. | | |
| 336 | METLIFE INC | | |
| 337 | METTLER-TOLEDO INTERNATIONAL | | |
| 338 | MGM RESORTS INTERNATIONAL | | |
| 339 | MICROCHIP TECHNOLOGY INC | | |
| 340 | MICRON TECHNOLOGY INC | | |
| 341 | MICROSOFT CORP | | |
| 342 | MITSUBISHI CORP-SPONS ADR | | |
| 343 | MITSUBISHI UFJ FINL-SPON ADR | | |
| 344 | MITSUI & CO LTD-SPONS ADR | | * |
| 345 | MIZUHO FINANCIAL GROUP- ADR | | |
| 346 | MONDELEZ INTERNATIONAL INC-A | | |
| 347 | MONSTER BEVERAGE CORP | | |
| 348 | MOODY'S CORP | | |
| 349 | MORGAN STANLEY | | |
| 350 | MOTOROLA SOLUTIONS INC | | |
| 351 | MSCI INC | | |
| 352 | NASPERS LTD-N SHS SPON ADR | | |

| | Name | 750 | 675 |
|-----|----------------------------------|-----|-----|
| 353 | NATIONAL AUSTRALIA BK-SP ADR | | |
| 354 | NATIONAL BANK OF CANADA | | |
| 355 | NATIONAL GRID PLC-SP ADR | | |
| 356 | NESTLE SA-SPONS ADR | | |
| 357 | NETAPP INC | * | |
| 358 | NETEASE INC-ADR | | |
| 359 | NETFLIX INC | | |
| 360 | NEWCREST MINING LTD- SPON ADR | | |
| 361 | NEWMONT MINING CORP | | |
| 362 | NEXTERA ENERGY INC | | |
| 363 | NIDEC CORPORATION-SPON ADR | | |
| 364 | NIKE INC -CL B | | |
| 365 | NINTENDO CO LTD- UNSPONS ADR | | |
| 366 | NIPPON TELEGRAPH & TELE- ADR | | |
| 367 | NISSAN MOTOR CO LTD- SPON ADR | | * |
| 368 | NOKIA CORP-SPON ADR | | |
| 369 | NOMURA HOLDINGS INC- SPON ADR | * | * |
| 370 | NORFOLK SOUTHERN CORP | | |
| 371 | NORTHERN TRUST CORP | | |
| 372 | NORTHROP GRUMMAN CORP | | |
| 373 | NORTON LIFELOCK INC | * | |
| 374 | NOVARTIS AG-SPONSORED ADR | | |
| 375 | NOVO-NORDISK A/S-SPONS ADR | | |
| 376 | NTT DOCOMO INC-SPON ADR | | |
| 377 | NUCOR CORP | | |
| 378 | NVIDIA CORP | | |
| 379 | NVR INC | * | |
| 380 | NXP SEMICONDUCTORS NV | | |
| 381 | OCCIDENTAL PETROLEUM CORP | | |
| 382 | OLD DOMINION FREIGHT LINE | * | |

| | Name | 750 | 675 |
|-----|----------------------------------|-----|-----|
| 383 | OMNICOM GROUP | | |
| 384 | ONEOK INC | | |
| 385 | ORACLE CORP | | |
| 386 | ORANGE-SPON ADR | | |
| 387 | O'REILLY AUTOMOTIVE INC | | |
| 388 | ORIX - SPONSORED ADR | | * |
| 389 | PACCAR INC | | |
| 390 | PALO ALTO NETWORKS INC | | |
| 391 | PARKER HANNIFIN CORP | | |
| 392 | PAYCHEX INC | | |
| 393 | PAYPAL HOLDINGS INC | | |
| 394 | PEPSICO INC | | |
| 395 | PETROLEO BRASILEIRO- SPON ADR | | |
| 396 | PETROLEO BRASIL-SP PRAF ADR | | |
| 397 | PFIZER INC | | |
| 398 | PHILIP MORRIS INTERNATIONAL | | |
| 399 | PHILLIPS 66 | | |
| 400 | PINDUODUO INC-ADR | | |
| 401 | PING AN INSURANCE-ADR | | |
| 402 | PIONEER NATURAL RESOURCES CO | | |
| 403 | PNC FINANCIAL SERVICES GROUP | | |
| 404 | PPG INDUSTRIES INC | | |
| 405 | PPL CORP | | |
| 406 | PROCTER & GAMBLE CO/THE | | |
| 407 | PROGRESSIVE CORP | | |
| 408 | PRUDENTIAL FINANCIAL INC | | |
| 409 | PRUDENTIAL PLC-ADR | | |
| 410 | PUBLIC SERVICE ENTERPRISE GP | | |
| 411 | QUALCOMM INC | | |
| 412 | QUEST DIAGNOSTICS INC | * | |
| 413 | QUINTILES IMS HOLDINGS INC | | |
| 414 | RANDGOLD RESOURCES LTD-ADR | | |
| 415 | RANDGOLD RESOURCES LTD-ADR | | |

| | Name | 750 | 675 |
|-----|-----------------------------------|-----|-----|
| 416 | RAYTHEON COMPANY | | |
| 417 | REGENERON PHARMACEUTICALS | | |
| 418 | REGIONS FINANCIAL CORP | | |
| 419 | RELX PLC - SPON ADR | | * |
| 420 | REPSOL SA-SPONSORED ADR | | |
| 421 | REPUBLIC SERVICES INC | | |
| 422 | RESTAURANT BRANDS INTERN | | |
| 423 | RIO TINTO PLC-SPON ADR | | |
| 424 | ROCHE HOLDINGS LTD- SPONS ADR | | |
| 425 | ROCKWELL AUTOMATION INC | | |
| 426 | ROGERS COMMUNICATIONS INC-B | | |
| 427 | ROPER TECHNOLOGIES INC | | |
| 428 | ROSS STORES INC | | |
| 429 | ROYAL BANK OF CANADA | | |
| 430 | ROYAL BANK OF CANADA | | * |
| 431 | ROYAL CARIBBEAN CRUISES LTD | | |
| 432 | ROYAL DUTCH SHELL-SPON ADR-A | | |
| 433 | ROYAL DUTCH SHELL-SPON ADR-B | | |
| 434 | RWE AKTIENGESELLSCHAFT- SP ADR | | |
| 435 | S&P GLOBAL INC | | |
| 436 | SALESFORCE.COM INC | | |
| 437 | SANOFI-ADR | | |
| 438 | SAP SE-SPONSORED ADR | | |
| 439 | SBA COMMUNICATIONS CORP-CL A | | |
| 440 | SBERBANK PJSC - SPONSORED ADR | | |
| 441 | SCHLUMBERGER LTD | | |
| 442 | SCHWAB (CHARLES) CORP | | |
| 443 | SEAGATE TECHNOLOGY | * | |
| 444 | SEMPRA ENERGY | | |
| 445 | SERVICENOW INC | | |
| 446 | SHERWIN-WILLIAMS CO/THE | | |

| | Name | 750 | 675 |
|-----|------------------------------|-----|-----|
| 447 | SHISEIDO LTD-SPONSORED ADR | | |
| 448 | SHOPIFY INC - CLASS A | | |
| 449 | SIEMENS AG-SPONS ADR | | |
| 450 | SIRIUS XM HOLDINGS INC | | |
| 451 | SKYWORKS SOLUTIONS INC | * | |
| 452 | SNAP INC - A | | |
| 453 | SOCIETE GENERALE-SPONS ADR | | |
| 454 | SONY CORP-SPONSORED ADR | | |
| 455 | SOUTHERN CO/THE | | |
| 456 | SOUTHWEST AIRLINES CO | | |
| 457 | SPLUNK INC | | |
| 458 | SPRINT CORP | | |
| 459 | SQUARE INC - A | | |
| 460 | SS&C TECHNOLOGIES HOLDINGS | * | |
| 461 | STANLEY BLACK & DECKER INC | | |
| 462 | STARBUCKS CORP | | |
| 463 | STATE STREET CORP | | |
| 464 | STMICROELECTRONICS NV-NY SHS | | |
| 465 | STRYKER CORP | | |
| 466 | SUMITOMO MITSUI-SPONS ADR | | |
| 467 | SUN HUNG KAI PROP LTD-SP ADR | | * |
| 468 | SUN LIFE FINANCIAL INC | | |
| 469 | SUNCOR ENERGY INC | | |
| 470 | SUNCOR ENERGY INC | | |
| 471 | SUNTRUST BANKS INC | | |
| 472 | SYNCHRONY FINANCIAL | | |
| 473 | SYNOPSIS INC | | |
| 474 | SYSCO CORP | | |
| 475 | T ROWE PRICE GROUP INC | | |
| 476 | TAIWAN SEMICONDUCTOR-SP ADR | | |
| 477 | TAKEDA PHARMACEUTIC-SP ADR | | |
| 478 | TAL EDUCATION GROUP-ADR | | |

| | Name | 750 | 675 |
|-----|------------------------------|-----|-----|
| 479 | TARGET CORP | | |
| 480 | TD AMERITRADE HOLDING CORP | | |
| 481 | TE CONNECTIVITY LTD | | |
| 482 | TELEFLEX INC | | |
| 483 | TELEFONICA SA-SPON ADR | | |
| 484 | TELSTRA CORP-ADR | | |
| 485 | TELUS CORP | | |
| 486 | TENARIS SA-ADR | * | |
| 487 | TESLA MOTORS INC | | |
| 488 | TEXAS INSTRUMENTS INC | | |
| 489 | THERMO FISHER SCIENTIFIC INC | | |
| 490 | TJX COMPANIES INC | | |
| 491 | T-MOBILE US INC | | |
| 492 | TOKIO MARINE HOLDINGS-ADR | | |
| 493 | TORONTO-DOMINION BANK | | |
| 494 | TOTAL SA-SPON ADR | | |
| 495 | TOTAL SYSTEM SERVICES INC | | * |
| 496 | TOYOTA MOTOR CORP - SPON ADR | | |
| 497 | TRANSCANADA CORP | | |
| 498 | TRANSDIGM GROUP INC | | |
| 499 | TRANSUNION | * | * |
| 500 | TRAVELERS COS INC/THE | | |
| 501 | TRIP.COM GROUP LTD | | |
| 502 | TRUIST FINANCIAL CORP | | |
| 503 | TWENTY-FIRST CENTURY FOX-A | | |
| 504 | TWITTER INC | | |
| 505 | TYSON FOODS INC-CL A | | |
| 506 | ULTA SALON COSMETICS & FRAGR | | |
| 507 | UNILEVER N V -NY SHARES | | |
| 508 | UNILEVER PLC-SPONSORED ADR | | |
| 509 | UNION PACIFIC CORP | | |
| 510 | UNITED CONTINENTAL HOLDINGS | | |
| 511 | UNITED PARCEL SERVICE-CL B | | |

| | Name | 750 | 675 |
|-----|------------------------------|-----|-----|
| 512 | UNITED TECHNOLOGIES CORP | | |
| 513 | UNITEDHEALTH GROUP INC | | |
| 514 | US BANCORP | | |
| 515 | VALE SA-SP ADR | | |
| 516 | VALERO ENERGY CORP | | |
| 517 | VERISIGN INC | | |
| 518 | VERISK ANALYTICS INC | | |
| 519 | VERIZON COMMUNICATIONS INC | | |
| 520 | VERTEX PHARMACEUTICALS INC | | |
| 521 | VF CORP | | |
| 522 | VIACOMCBS INC CLASS B | | |
| 523 | VINCI S.A.-UNSPONS ADR | | |
| 524 | VISA INC-CLASS A SHARES | | |
| 525 | VMWARE INC-CLASS A | | |
| 526 | VODAFONE GROUP PLC-SP ADR | | |
| 527 | VOLKSWAGEN AG-SPONS ADR PREF | | |
| 528 | VULCAN MATERIALS CO | | |
| 529 | WABTEC CORP | * | |
| 530 | WALGREENS BOOTS ALLIANCE INC | | |
| 531 | WAL-MART STORES INC | | |
| 532 | WALT DISNEY CO/THE | | |
| 533 | WASTE CONNECTIONS INC | | * |
| 534 | WASTE MANAGEMENT INC | | |
| 535 | WATERS CORP | * | |
| 536 | WEC ENERGY GROUP INC | | |
| 537 | WELLCARE HEALTH PLANS INC | * | |
| 538 | WELLS FARGO & CO | | |
| 539 | WESTERN DIGITAL CORP | | |
| 540 | WESTPAC BANKING CORP-SP ADR | | |
| 541 | WEYERHAEUSER CO | | |
| 542 | WILLIAMS COS INC | | |
| 543 | WILLIS TOWERS WATSON PLC | | |
| 544 | WORKDAY INC-CLASS A | | |

| | Name | 750 | 675 |
|-----|----------------------------|-----|-----|
| 545 | WORLDPAY INC | | |
| 546 | WW GRAINGER INC | | |
| 547 | WYNN RESORTS LTD | * | |
| 548 | XCEL ENERGY INC | | |
| 549 | XILINX INC | | |
| 550 | YUM! BRANDS INC | | |
| 551 | ZIMMER BIOMET HOLDINGS INC | | |
| 552 | ZOETIS INC | | |
| 553 | ZURICH INSURANCE GROUP-ADR | | |