

AMERICAN ELECTRIC POWER CO INC  
Form 11-K  
June 28, 2018

UNITED STATES  
SECURITIES AND  
EXCHANGE  
COMMISSION  
WASHINGTON, D.C.  
20549

FORM 11-K

(Mark One)

ANNUAL  
REPORT  
PURSUANT  
TO SECTION  
15(d)  
OF THE  
SECURITIES  
EXCHANGE  
ACT OF 1934

For the year  
ended  
December 31,  
2017

OR

TRANSITION  
REPORT  
PURSUANT  
TO SECTION  
15(d)  
OF THE  
SECURITIES  
EXCHANGE  
ACT OF 1934

For the  
transition  
period from  
\_\_\_\_\_ to  
\_\_\_\_\_

Commission  
File Number: 1  
- 3525

AMERICAN  
ELECTRIC  
POWER  
SYSTEM  
RETIREMENT  
SAVINGS  
PLAN  
(Full title of the  
plan)

AMERICAN  
ELECTRIC  
POWER  
COMPANY,  
INC.  
1 Riverside  
Plaza,  
Columbus,  
Ohio 43215  
(Name of  
issuer of the  
securities held  
pursuant to the  
plan and the  
address  
of its principal  
executive  
office)

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SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the Benefits Finance Committee has duly caused this annual report to be signed by the undersigned thereunto duly authorized.

By: /s/ Lonni Dieck

Lonni Dieck, SVP and Treasurer

Date:

June

28,

2018

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Report of Independent Registered Public Accounting Firm

To the Plan Administrator and Plan Participants  
American Electric Power System Retirement Savings Plan

Opinion on the Financial Statements

We have audited the accompanying statement of net assets available for benefits of the American Electric Power System Retirement Savings Plan (the “Plan”) as of December 31, 2017, and the related statement of changes in net assets available for benefits for the year ended December 31, 2017, and the related notes (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the net assets of the Plan as of December 31, 2017, and the changes in its net assets for the year ended December 31, 2017, in conformity with accounting principles generally accepted in the United States of America.

Basis of Opinion

The Plan’s management is responsible for these financial statements. Our responsibility is to express an opinion on the Plan’s financial statements based on our audit. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (“PCAOB”) and are required to be independent with respect to the Plan in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audit in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud. The Plan is not required to have, nor were we engaged to perform, an audit of its internal control over financial reporting. As part of our audit we are required to obtain an understanding of internal control over financial reporting but not for the purpose of expressing an opinion on the effectiveness of the Plan’s internal control over financial reporting. Accordingly, we express no such opinion.

Our audit included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audit also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. We believe that our audit provides a reasonable basis for our opinion.

Supplemental Information

The supplemental information in the accompanying supplemental schedule of assets (held as of end of year) and supplemental schedule of nonexempt transactions have been subjected to audit procedures performed in conjunction with the audit of the Plan’s financial statements. The supplemental information is the responsibility of the Plan’s management. Our audit procedures included determining whether the supplemental information reconciles to the financial statements or the underlying accounting and other records, as applicable, and performing procedures to test the completeness and accuracy of the information presented in the supplemental information. In forming our opinion on the supplemental information, we evaluated whether the supplemental information, including its form and content, is presented in conformity with Department of Labor’s Rules and Regulations for Reporting under the Employee Retirement Income Security Act of 1974. In our opinion, the supplemental information is fairly stated, in all material respects, in relation to the financial statements as a whole.

We have served as the Plan's auditor since 2018.

/s/ Plante & Moran, PLLC

Columbus, Ohio

June 28, 2018

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REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

To the Trustees and Participants of the American Electric Power System Retirement Savings Plan

We have audited the accompanying statement of net assets available for benefits of the American Electric Power System Retirement Savings Plan (the "Plan") as of December 31, 2016, and the related statement of changes in net assets available for benefits for the year then ended. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits.

We conducted our audits in accordance with standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. The Plan is not required to have, nor were we engaged to perform, an audit of its internal control over financial reporting. Our audits included consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, such financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2016, and the changes in net assets available for benefits for the year then ended in conformity with accounting principles generally accepted in the United States of America.

/s/ Deloitte & Touche LLP  
Columbus, Ohio  
June 23, 2017

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
 STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

December 31, 2017 and 2016

|  | December 31,<br>2017    | 2016                    |
|--|-------------------------|-------------------------|
| <b>ASSETS</b>                            |                         |                         |
| Investments at Fair Value                | \$ 3,911,334,765        | \$ 3,377,447,950        |
| Investments at Contract Value            | 675,853,018             | 717,227,064             |
| Notes Receivable from Participants       | 80,963,724              | 84,946,911              |
| <b>NET ASSETS AVAILABLE FOR BENEFITS</b> | <b>\$ 4,668,151,507</b> | <b>\$ 4,179,621,925</b> |

See Notes to Financial Statements beginning on page 7.

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
 STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS  
 For the Years Ended December 31, 2017 and 2016

|  | Years Ended December 31, |                  |
|--|--------------------------|------------------|
|  | 2017                     | 2016             |
| <b>INVESTMENT INCOME</b>                                     |                          |                  |
| Net Appreciation in Investments                              | \$ 617,049,618           | \$ 270,252,489   |
| Interest and Dividends                                       | 25,193,172               | 23,721,274       |
| Total Investment Income                                      | 642,242,790              | 293,973,763      |
| <b>CONTRIBUTIONS</b>   |                          |                  |
| Participants   | 182,408,216              | 173,725,207      |
| Employer   | 74,162,699               | 73,094,370       |
| Total Contributions  | 256,570,915              | 246,819,577      |
| <b>DISTRIBUTIONS TO PARTICIPANTS</b>                         | (405,950,242 )           | (325,639,867 )   |
| <b>ADMINISTRATIVE AND MANAGEMENT FEES</b>                    |                          |                  |
| Professional Fees  | (668,913 )               | (696,174 )       |
| Investment Advisory and Management Fees                      | (6,287,913 )             | (5,765,750 )     |
| Other Fees   | (465,656 )               | (440,666 )       |
| Total Administrative and Management Fees                     | (7,422,482 )             | (6,902,590 )     |
| <b>INTEREST INCOME ON NOTES RECEIVABLE FROM PARTICIPANTS</b> | 3,088,601                | 4,122,637        |
| <b>NET INCREASE IN NET ASSETS BEFORE TRANSFERS</b>           | 488,529,582              | 212,373,520      |
| TRANSFERS INTO PLAN (Note 1)                                 | —                        | 20,407,529       |
| TRANSFERS FROM PLAN (Note 1)                                 | —                        | (67,609,797 )    |
| <b>NET INCREASE IN NET ASSETS</b>                            | 488,529,582              | 165,171,252      |
| <b>NET ASSETS AVAILABLE FOR BENEFITS BEGINNING OF YEAR</b>   | 4,179,621,925            | 4,014,450,673    |
| <b>NET ASSETS AVAILABLE FOR BENEFITS END OF YEAR</b>         | \$ 4,668,151,507         | \$ 4,179,621,925 |

See Notes to Financial Statements beginning on page 7.

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
NOTES TO FINANCIAL STATEMENTS  
For the Years Ended December 31, 2017 and 2016

1. PLAN DESCRIPTION

The following description of the American Electric Power System Retirement Savings Plan (Plan) is provided for general information purposes only. Participants should refer to the Plan documents for a more complete description of the Plan's information. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

General

The Plan is a defined contribution plan that became effective and commenced operations on January 1, 1978. The Plan covers full-time and part-time employees of the participating subsidiaries of American Electric Power Company, Inc. (AEP or the Company) who are not excluded by the terms of the Plan, such as pursuant to a unionized collective bargaining agreement. American Electric Power Service Corporation (AEPSC) is the plan administrator (Plan Administrator) and plan sponsor (Plan Sponsor). AEPSC is a wholly-owned subsidiary of AEP. JPMorgan Chase Bank (JPMorgan) is the primary trustee for the Plan. Great West Financial Retirement Plan Services, LLC (Empower Retirement) is the plan record keeper. Effective May 23, 2016, American Electric Power Service Corporation (AEPSC) appointed Great-West Trust Company, LLC (GWTC) as a trustee/custodian for certain cash held on behalf of the Plan pending investment or disbursement.

Contributions

Newly eligible employees are automatically enrolled in the Plan with a 3% pretax deferral. Employees may opt out of the automatic enrollment or revise their elections after they are notified of their right not to have such pretax deferrals made on their behalf and how their account will be invested in the absence of their making an investment election. Generally, eligible employees participating in the Plan may make contributions (pretax, after-tax or Roth 401(k) contributions) in 1% increments up to 50% of their eligible pay (within Internal Revenue Service (IRS) limits). Participants who are age 50 and older are eligible to contribute additional pretax or Roth 401(k) amounts as catch-up contributions. The catch-up contribution limit was \$6,000 for 2017 and 2016. An employee who is eligible to participate in the Plan also may roll eligible retirement benefits into the Plan. The participating employers contribute to the Plan, on behalf of each participant, an amount equal to 100% of the participant's non-rollover contributions up to 1% of the participant's eligible compensation for each payroll period, plus 70% of the participant's contributions for the next 5% of the participant's eligible compensation for each payroll period, subject to certain limitations. All contributions that are withheld from a participant's pay or are made by the participating employers are deposited in the American Electric Power System Retirement Savings Plan Trust after each pay period. The Plan, in a manner consistent with the requirements under section 401 of the Internal Revenue Code (IRC), restricts the amount that certain participants who are deemed highly compensated may contribute to the Plan, provided that it is AEPSC's intent that the Plan include a "qualified automatic contribution arrangement" (as defined in Section 401(k)(13) of the IRC), such that only the after-tax contributions made by such highly compensated participants may be subject to such restrictions.

Dolet Hills Lignite Company, LLC (DHLC) is wholly-owned by Southwestern Electric Power Company, which is a wholly-owned Subsidiary of AEP. In January 2016, DHLC employees became eligible to participate in the Plan. In connection with that transition, DHLC and the Plan Sponsor decided that DHLC's 401(k) savings plan would be merged into the Plan and as a result, \$20.4 million in assets were transferred to the Plan in January 2016.

In November 2015, AEP sold its commercial barge transportation subsidiary, AEP River Operations (AEPRO), to American Commercial Barge Lines (ACBL), a nonaffiliated party. ACBL acquired AEPRO by purchasing all the common stock of AEP Resources, Inc., the parent company of AEPRO. AEP agreed to cause the Plan account balances of the participants who became employees of ACBL or its affiliates to be transferred to the 401(k) retirement plan in which they had become participants following the sale. As a result, \$67.6 million in assets were transferred out of the Plan and into ACBL's 401(k) plan in February 2016, including \$5.0 million in participant notes receivable.

### Notes Receivable from Participants

Participants may borrow from their savings plan accounts a minimum of \$1,000 but no more than the lesser of \$50,000 or 50% of their account balance. Loan terms range from 12 months to 60 months (or up to 180 months for certain residential loans), or any monthly increment in-between. Interest rates, fixed for the life of the loan, are calculated by adding 1% to the prime rate, as reported in the Wall Street Journal as of the first business day of the calendar month in which the loan is taken. Active employees repay principal and interest payments through payroll deductions.

Participant loans and the accrued interest are collateralized by the account balance, and upon default, the outstanding balance is subject to income taxes and possible tax penalty.

### Participant Accounts

Individual accounts are maintained for each Plan participant. Each participant's account is credited with the participant's contributions, the Company's contributions and investment earnings and losses and charged with benefit payments and allocations of Plan expenses. The benefit to which a participant is entitled is the benefit that can be provided from the participant's account.

Participants may transfer the value of their cumulative contributions, in any whole percentage or dollar amount, among investments, and change their investment elections on a daily basis. Participants may change their payroll contribution elections coinciding with the Company's payroll periods.

### Vesting and Distribution

Participants are immediately vested in their pretax, after-tax, Roth 401(k) and the Company contributions, including earnings thereon. Excluding participants' pretax and Roth 401(k) contributions, profit sharing contributions, and post-2008 Company matching contributions, all participants may make an unlimited number of withdrawals of their interest in the Plan at any time, including their pre-2009 Company matching contributions. Pretax, Roth 401(k) and profit sharing contributions are eligible for withdrawal by participants only after age 59-1/2, or earlier upon hardship (as defined by the Plan) or following termination of employment. Post-2008 Company matching contributions are eligible for withdrawal by participants only after age 59-1/2, or earlier following earlier termination of employment, but not upon hardship.

The AEP Stock Fund is an investment option in the Plan. Participants can elect to have dividends generated from their AEP Stock Fund holdings paid out in cash, rather than automatically reinvested in the fund. The dividend payouts are made periodically (at least annually) and are treated as ordinary income to the participants for tax purposes.

## 2. ACCOUNTING POLICIES

### Basis of Accounting

The accompanying financial statements are prepared on an accrual basis of accounting, in conformity with accounting principles generally accepted in the United States of America (GAAP).

### Investment Valuation and Income Recognition

Participants direct the investment of their plan accounts among various investment options offered by the Plan. Investments in securities are reported at fair value while fully benefit responsive investment contracts are reported at contract value. Fair value of a financial instrument is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date.

Purchases and sales of securities have been recorded on a trade-date basis. Net appreciation includes the Plan's gains or losses on investments bought or sold as well as held throughout the year. Interest income is recorded on an accrual basis. Dividends are recorded on the ex-dividend date. These amounts are reinvested by the Trustee in the funds that

generated such income with the exception of the AEP Stock Fund, which pays or reinvests dividends at the direction of each participant.

#### Notes Receivable from Participants

Notes Receivable from Participants are measured at their unpaid principal balance plus any accrued but unpaid interest. Delinquent participant loans are not recorded as distributions until actually distributed based on the terms of the Plan document.

#### Administrative and Management Fees

Administrative and Management Fees incurred relating to JPMorgan and Empower Retirement during 2017 and 2016 totaled \$2,652,054 and \$2,566,217, respectively. The Plan directly pays for administrative, recordkeeping and management fees.

#### Distributions to Participants

Distributions to participants are recorded when paid. There were no material amounts of distributions due to participants who requested distributions from the Plan as of December 31, 2017 and 2016.

#### Use of Estimates

The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions that affect the reported amounts of net assets available for benefits and changes therein and disclosure of contingent assets. Actual results could differ from the estimates.

#### Fair Value Measurements of Assets

The accounting guidance for "Fair Value Measurements and Disclosures" establishes a fair value hierarchy that prioritizes the inputs used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). AEPSC's staff independently monitors valuation policies and procedures and provides members of the Benefits Finance Committee (BFC) and its Investment Subcommittee (IC) various monthly and quarterly reports, regarding compliance with policies and procedures. The BFC consists of AEPSC's Chief Financial Officer, Treasurer, Chief Administrative Officer, Chief Risk Officer, Executive Vice President General Counsel in addition to the Executive Vice President - Energy Supply of AEP and the President of AEP Ohio. The IC consists of AEPSC's Treasurer, Director of Trusts and Investments and two Managing Directors of Corporate Finance.

The Plan utilizes its Trustee's external pricing service to estimate the fair value of the underlying investments held in the Plan. The Plan's investment managers review and validate the prices utilized by the Trustee to determine fair value. The Plan Administrator performs its own valuation testing to verify the fair values of the securities, in part by reviewing audit reports of the Trustee's operating controls and valuation processes.

Assets in the Plan are classified using the following methods. Equities are classified as Level 1 holdings if they are actively traded on exchanges. Items classified as Level 1 are investments in equity securities and registered investment companies. They are valued based on observable inputs primarily unadjusted quoted prices in active markets for identical assets. Items classified as Level 2 are primarily investments in individual fixed income securities. Fixed income securities generally do not trade on exchanges and do not have an official closing price but their valuation inputs are based on observable market data.

The Trustee uses multiple pricing vendors for the assets held in trust. The Trustee's pricing vendors calculate bond valuations using financial models and matrices. The models use observable inputs including yields on benchmark securities, quotes by securities brokers, rating agency actions, discounts or premiums on securities compared to par prices, changes in yields for U.S. Treasury securities, corporate actions by bond issuers, prepayment schedules and

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histories, economic events and, for certain securities, adjustments to yields to reflect changes in the rate of inflation. Cash equivalent funds are held to provide liquidity and meet short term cash needs. The underlying holdings in the cash funds consist of commercial paper, certificates of deposit, treasury bills, and other short-term debt securities. Short-term debt securities are valued based on observable market data by the trust banks pricing vendor. Other securities with model-derived valuation inputs that are observable are also classified as Level 2 investments. Investments with unobservable valuation inputs are classified as Level 3 investments. Investments classified as "Other" are valued using Net Asset Value as a practical expedient. Items classified as Other are primarily cash equivalent funds and common collective trusts. These investments do not have a readily determinable fair value or they contain redemption restrictions which may include the right to suspend redemptions under certain circumstances. Redemption restrictions on common collective trusts may also prevent certain investments from being redeemed at the reporting date for the underlying value.

Common Collective Trusts are valued at the net asset value per share (NAV). The basis of the reported NAV is the total fair value of all underlying holdings less expenses and liabilities. The value of each unit is determined by dividing the net asset value of the fund by the number of applicable units outstanding on the valuation date.

The plan offers a self-directed brokerage account (SDB) option that allows participants to invest in thousands of retail mutual funds.

### 3. PLAN TERMINATION

Although it has not expressed any intent to do so, AEPSC has the right to take such actions as will allow contributions to the Plan to be discontinued at any time and to terminate the Plan subject to the provisions of ERISA. In the event of Plan termination, participants remain 100 percent vested in their accounts.

### 4. INVESTMENT CONTRACTS

The Plan has a fully benefit responsive synthetic investment contract, the Managed Income Fund. The Managed Income Fund provides a stable value investment option that includes fully benefit-responsive wrap contracts which assure the book value of investments for plan participants. The fund's underlying assets, which are held in a trust, utilize wrap contracts issued by four financial institutions as of December 31, 2017 and 2016. The fund's underlying investment or investments, usually a portfolio, owned by the Plan, consist primarily of high quality, intermediate term fixed income securities and guaranteed investment contracts. The contracts provide that participants execute plan transactions at contract value. Contract value represents contributions made to the fund, plus credited interest, less participant withdrawals, without regard to changes in the fair value of the investments and securities underlying the fund. The rates for crediting interest are reset periodically based on market rates of other similar investments, the current yield of the underlying investments and the spread between the market value and contract value. The interest crediting rate cannot be less than 0%. Certain events initiated by the Plan Sponsor, such as plan termination or a plan merger, would limit the ability of the Plan to administer participant-level transactions at contract value or may allow for the termination of the wrap contract at market value, rather than contract value.

The Plan Sponsor does not believe that any events that may limit the ability of the plan to transact at contract value are probable as of December 31, 2017 or the date these financial statements are issued.

### 5. PARTY-IN-INTEREST TRANSACTIONS

Certain transactions involving the Plan and its assets during 2016 and 2017 involved parties in interest with respect to the Plan, but most of those transactions were not prohibited transactions under ERISA because of the applicability of one or more exemptions. The exempt party-in-interest transactions involving the Plan included the following:

JPMorgan Chase Bank, N.A. has acted as trustee and custodian under the Plan, while its affiliates have acted as (a) investment managers for a number of the Plan's investment options; and (2) Great West Trust Company, LLC, has been acting as a trustee and custodian under the Plan since May 23, 2016, while its affiliates have acted as (a) the Plan's record keeper and (b) investment advisor or investment manager for a number of plan participants with respect to the amounts held in their Plan accounts.

As of December 31, 2017 and 2016, the Plan held 4,514,539 and 5,229,663 shares, respectively, of common stock of American Electric Power Company, Inc., the parent company of the Plan Sponsor, with a cost basis of \$195,026,006 and \$220,285,746, respectively. During the year ended December 31, 2017, the Plan acquired 194,158 shares of that common stock with a fair value of \$13,427,212 and disposed of 909,282 shares with a fair value of \$63,833,080. During the year ended December 31, 2016, the Plan acquired 491,724 shares of that common stock with a fair value of \$31,587,072 and disposed of 765,388 shares with a fair value of \$48,622,397. During the years ended December 31, 2017 and 2016, the Plan recorded dividend income of \$11,654,344 and \$11,775,399, respectively, related to its investment in that common stock.

The Plan entered into a non-exempt prohibited transaction when it made a series of payments to the Trustee between February 2014 and January 2017. ERISA Section 406(a)(1)(D) prohibits the use of plan assets by, or transfer of plan assets to, a party in interest (such as a fiduciary investment manager or Trustee). Although an exemption under ERISA 408(b)(2) generally is applicable to contracts with parties (such as Trustees) for services necessary for the operation of a plan where no more than reasonable compensation is paid therefor, the described payments represent the amount invoiced and paid by the Plan for services later determined not to have been applicable to the Plan.

Therefore, although the Trustee had an agreement to charge the subject fees when participating in class actions on behalf of the Plan, the amount of the subject billings related to class actions in which the Plan had no interest, resulting in the imposition of charges for which the Plan received services that were not applicable to the Plan. The erroneous charges from January 2017 were identified and almost immediately reimbursed in March 2017. Following a more thorough review of historical invoices, additional such charges were identified from February 2014 and October 2015 and reimbursed to the Plan in January 2018. The Plan received payment of its lost earnings attributable to the charges from the Trustee in June 2018 and this transaction is considered fully remediated.

The Plan entered into another non-exempt prohibited transaction when it made a series of overpayments to the Trustee between October 2006 and July 2014. The described payments represent the amount invoiced and paid by the Plan in excess of the amount required by the applicable contract.

The Trustee had agreed to apply different fee rates to different plan accounts, depending on the classification of the activity transacted in those accounts, and had agreed to waive normal fees with regard to other accounts. However, upon a review of the invoices generated by the Trustee, it was discovered that (a) for the period between July 2006 and July 2014, the Trustee had mistakenly applied incorrect fee rates applicable to certain accounts, and (b) between July 2009 and July 2014, it had mistakenly applied fees that it had agreed to waive. These resulted in an effective overcharge for their services. Following confirmation of the overpayments in 2014, the Plan secured repayment of the excess charges and the Trustee and Plan Sponsor have confirmed that the transactions were fully remediated in 2016.

The Plan also entered into a non-exempt prohibited transaction in March 2016 when Galliard Capital Management, Inc. (Galliard), a fiduciary investment manager engaged by the Plan, used its discretion to cause the Plan to purchase corporate bonds that had been issued by Berkshire Hathaway, Inc., which by then had become a 10% or more shareholder of Wells Fargo, Inc., which is the parent corporation of Galliard. ERISA Section 3(14)(H) defines the term "party in interest" to include a 10 percent or more shareholder directly or indirectly of a plan fiduciary. Therefore, when Galliard caused the Plan to purchase the bonds issued by Berkshire Hathaway, the resulting relationship between the Plan and Berkshire Hathaway may be considered an indirect use of Plan assets by a party in interest. When Galliard caused the Plan to sell the bonds approximately 6 months later at a gain of \$25,359, that put the Plan in a financial position that was no worse than it would have been had the transaction not occurred, which "corrected" the transaction per applicable tax regulations. (See Temporary Treasury Regulation Section 141.4975-13 and Treasury Regulation Section 53.4941(e)-1(c)(1).



## 6. FAIR VALUE MEASUREMENTS

For a discussion of fair value accounting and the classification of assets within the fair value hierarchy, see the “Fair Value Measurements of Assets” section of Note 2.

Plan Assets within the Fair Value Hierarchy as of December 31, 2017

|   | Level 1                | Level 2             | Level 3   | Other                   | Total                  |
|---|------------------------|---------------------|-----------|-------------------------|------------------------|
| <b>Equities</b>   |                        |                     |           |                         |                        |
| Corporate Stocks  | \$626,593,817          | \$—                 | \$        | \$—                     | \$626,593,817          |
| AEP Stock   | 332,134,634            | —                   | —         | —                       | 332,134,634            |
| Subtotal Equities   | 958,728,451            | —                   | —         | —                       | 958,728,451            |
| <b>Fixed Income</b>   |                        |                     |           |                         |                        |
| Government Bonds  | —                      | 21,069,176          | —         | —                       | 21,069,176             |
| Corporate Debt Securities                                       | —                      | 12,074,537          | —         | —                       | 12,074,537             |
| Mortgage Backed Securities                                      | —                      | 11,382,346          | —         | —                       | 11,382,346             |
| Subtotal Fixed Income   | —                      | 44,526,059          | —         | —                       | 44,526,059             |
| <b>Common/Collective Trusts</b>                                 |                        |                     |           |                         |                        |
| JPMorgan Liquidity Fund (a)                                     | —                      | —                   | —         | 15,858,228              | 15,858,228             |
| Mellon Capital Small Cap Stock Index Fund (a)                   | —                      | —                   | —         | 193,197,108             | 193,197,108            |
| Mellon Capital Mid Cap Stock Index Fund (a)                     | —                      | —                   | —         | 292,675,208             | 292,675,208            |
| Mellon Capital Stock Index Fund (a)                             | —                      | —                   | —         | 882,411,388             | 882,411,388            |
| Mellon Capital International Stock Index Fund (a)               | —                      | —                   | —         | 576,531,607             | 576,531,607            |
| Mellon Capital REIT Index Fund (a)                              | —                      | —                   | —         | 31,222,230              | 31,222,230             |
| Mellon Capital Aggregate Bond Index Fund (a)                    | —                      | —                   | —         | 498,581,554             | 498,581,554            |
| Mellon Capital Treasury Inflation-Protected Securities Fund (a) | —                      | —                   | —         | 22,010,402              | 22,010,402             |
| JPMorgan Strategic Property Fund (a)                            | —                      | —                   | —         | 49,924,957              | 49,924,957             |
| Mellon Capital Emerging Markets Stock Index Fund (a)            | —                      | —                   | —         | 32,291,448              | 32,291,448             |
| Columbia Trust Focused Large Cap Growth Fund (a)                | —                      | —                   | —         | 150,013,620             | 150,013,620            |
| Subtotal Common/Collective Trusts                               | —                      | —                   | —         | 2,744,717,750           | 2,744,717,750          |
| Self-Directed Brokerage Account (c)                             | 76,611,659             | —                   | —         | 15,109,777              | 91,721,436             |
| Registered Investment Companies (b)                             | 76,036,445             | —                   | —         | —                       | 76,036,445             |
| Cash Equivalents (a)  | 5,659,628              | —                   | —         | 1,253,946               | 6,913,574              |
| Accrued Items and Unsettled Trades (a)                          | 4,343,118              | (14,622,118 )       | —         | (1,029,950 )            | (11,308,950 )          |
| <b>Total Assets Reflecting Investments at Fair Value</b>        | <b>\$1,121,379,301</b> | <b>\$29,903,941</b> | <b>\$</b> | <b>—\$2,760,051,523</b> | <b>\$3,911,334,765</b> |

(a) Amounts in “Other” column represent investments for which fair value is measured using net asset value per share.

The classification within the fair value hierarchy of Registered Investment Companies was changed in the current (b) year. The change was due to a change in the assessment of the valuation methodology. Previously, such investments were reported at NAV.

The underlying investments in the self-directed brokerage account, previously classified as registered investment companies and cash equivalents within the leveling table are presented on a combined basis as a self-directed (c) brokerage account. In 2016, these investments are presented as Registered Investment Companies of \$70,405,035 and Cash Equivalents of \$18,222,478.

## Plan Assets within the Fair Value Hierarchy as of December 31, 2016

|   | Level 1              | Level 2             | Level 3   | Other                   | Total                  |
|---|----------------------|---------------------|-----------|-------------------------|------------------------|
| <b>Equities</b>   |                      |                     |           |                         |                        |
| Corporate Stocks  | \$635,410,822        | \$—                 | \$        | —\$—                    | \$635,410,822          |
| AEP Stock   | 329,259,557          | —                   | —         | —                       | 329,259,557            |
| Subtotal Equities   | 964,670,379          | —                   | —         | —                       | 964,670,379            |
| <b>Fixed Income</b>   |                      |                     |           |                         |                        |
| Government Bonds  | —                    | 20,789,868          | —         | —                       | 20,789,868             |
| Corporate Debt Securities                                       | —                    | 10,937,074          | —         | —                       | 10,937,074             |
| Mortgage Backed Securities                                      | —                    | 10,794,803          | —         | —                       | 10,794,803             |
| Subtotal Fixed Income   | —                    | 42,521,745          | —         | —                       | 42,521,745             |
| <b>Common/Collective Trusts</b>                                 |                      |                     |           |                         |                        |
| JPMorgan Liquidity Fund (a)                                     | —                    | —                   | —         | 12,947,585              | 12,947,585             |
| Mellon Capital Small Cap Stock Index Fund (a)                   | —                    | —                   | —         | 181,257,716             | 181,257,716            |
| Mellon Capital Mid Cap Stock Index Fund (a)                     | —                    | —                   | —         | 239,275,406             | 239,275,406            |
| Mellon Capital Stock Index Fund (a)                             | —                    | —                   | —         | 744,575,161             | 744,575,161            |
| Mellon Capital International Stock Index Fund (a)               | —                    | —                   | —         | 463,841,234             | 463,841,234            |
| Mellon Capital REIT Index Fund (a)                              | —                    | —                   | —         | 27,607,567              | 27,607,567             |
| Mellon Capital Aggregate Bond Index Fund (a)                    | —                    | —                   | —         | 451,234,688             | 451,234,688            |
| Mellon Capital Treasury Inflation-Protected Securities Fund (a) | —                    | —                   | —         | 19,303,861              | 19,303,861             |
| JPMorgan Strategic Property Fund (a)                            | —                    | —                   | —         | 43,720,839              | 43,720,839             |
| Mellon Capital Emerging Markets Stock Index Fund (a)            | —                    | —                   | —         | 26,607,569              | 26,607,569             |
| Subtotal Common/Collective Trusts                               | —                    | —                   | —         | 2,210,371,626           | 2,210,371,626          |
| Registered Investment Companies (a)                             | —                    | —                   | —         | 146,398,474             | 146,398,474            |
| Cash Equivalents (a)  | —                    | 38,478              | —         | 21,981,151              | 22,019,629             |
| Accrued Items and Unsettled Trades (a)                          | (956,071 )           | (5,486,311 )        | —         | (2,091,521 )            | (8,533,903 )           |
| <b>Total Assets Reflecting Investments at Fair Value</b>        | <b>\$963,714,308</b> | <b>\$37,073,912</b> | <b>\$</b> | <b>—\$2,376,659,730</b> | <b>\$3,377,447,950</b> |

(a) Amounts in “Other” column represent investments for which fair value is measured using net asset value per share.

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The following tables set forth a summary of the Plan's investments with a reported Net Asset Value as of December 31, 2017 and 2016:

Fair Value Estimated Using Net Asset Value per Share as of December 31, 2017

| Common/Collective Trusts                                    | Fair Value       | Redemption Frequency (If currently eligible) | Redemption Notice Period |
|---|------------------|--|--------------------------|
| JPMorgan Liquidity Fund                                     | \$ 15,858,228    | Daily  | 1 Day                    |
| Mellon Capital Small Cap Stock Index Fund                   | 193,197,108      | Daily  | Trade Date + 1           |
| Mellon Capital Mid Cap Stock Index Fund                     | 292,675,208      | Daily  | Trade Date + 1           |
| Mellon Capital Stock Index Fund                             | 882,411,388      | Daily  | Trade Date + 1           |
| Mellon Capital International Stock Index Fund               | 576,531,607      | Daily  | Trade Date + 1           |
| Mellon Capital REIT Index Fund                              | 31,222,230       | Daily  | Trade Date + 1           |
| Mellon Capital Aggregate Bond Index Fund                    | 498,581,554      | Daily  | Trade Date + 1           |
| Mellon Capital Treasury Inflation-Protected Securities Fund | 22,010,402       | Daily  | Trade Date + 1           |
| JPMorgan Strategic Property Fund                            | 49,924,957       | Quarterly                                    | 45 Days                  |
| Mellon Capital Emerging Markets Stock Index Fund            | 32,291,448       | Daily  | Trade Date + 1           |
| Columbia Trust Focused Large Cap Growth Fund                | 150,013,620      | Daily  | Trade Date + 1           |
| Total Assets  | \$ 2,744,717,750 |  |                          |

Fair Value Estimated Using Net Asset Value per Share as of December 31, 2016

| Common/Collective Trusts                      | Fair Value    | Redemption Frequency (If currently eligible) | Redemption Notice Period |
|---|---------------|--|--------------------------|
| JPMorgan Liquidity Fund                       | \$ 12,947,585 | Daily  | 1 Day                    |
| Mellon Capital Small Cap Stock Index Fund     | 181,257,716   | Daily  | Trade Date + 1           |
| Mellon Capital Mid Cap Stock Index Fund       | 239,275,406   | Daily  | Trade Date + 1           |
| Mellon Capital Stock Index Fund               | 744,575,161   | Daily  | Trade Date + 1           |
| Mellon Capital International Stock Index Fund | 463,841,234   | Daily  | Trade Date + 1           |
| Mellon Capital REIT Index Fund                | 27,607,567    | Daily  | Trade Date + 1           |
| Mellon Capital Aggregate Bond Index Fund      | 451,234,688   | Daily  | Trade Date + 1           |
| Mellon Capital Treasury Inflation-Protected   | 19,303,861    | Daily  |                          |

| Securities Fund                                  |                  |           | Trade Date<br>+ 1 |
|--|------------------|-----------|-------------------|
| JPMorgan Strategic Property Fund                 | 43,720,839       | Quarterly | 45 Days           |
| Mellon Capital Emerging Markets Stock Index Fund | 26,607,569       | Daily     | Trade Date<br>+ 1 |
| Total Assets                                     | \$ 2,210,371,626 |           |                   |

It is the Plan's policy to record transfers in and transfers out of each level at the end of each reporting period. There have been no transfers between Level 1, Level 2, and Level 3 during the years ended December 31, 2017 and 2016.

## 7. RISK AND UNCERTAINTIES

The Plan invests in various investment instruments, and investment securities are exposed to various risks, such as interest rate, credit and market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such change could materially affect the amounts reported in the financial statements.

## 8. FEDERAL INCOME TAX

The IRS has issued a favorable determination letter dated December 8, 2017 with respect to the Plan. A favorable determination letter indicates that, in the opinion of the IRS, the terms of the Plan meets the requirements of Section 401(a) of the IRC, and thereby recognizes the exempt status of the Plan's trust pursuant to Section 501(a) of the IRC.

The Plan has been amended subsequent to the issuance of that IRS determination letter. Plan management believes that the Plan is currently designed and operated in compliance with the applicable requirements of the IRC and that the Plan's trust continues to be tax-exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

The Plan Administrator believes it is no longer subject to income tax examinations for years prior to 2014.

## 9. RECONCILIATION OF FINANCIAL STATEMENTS TO THE FORM 5500

The following tables are reconciliations of participant loans and net assets available for benefits per the financial statements to Form 5500.

|   |                 |                 |
|---|-----------------|-----------------|
|   | January 1,      |                 |
| Participant Loans - Schedule H, Part I, Line 1c(8), Column (a)                              | 2017            | 2016            |
| Beginning Balance per Financial Statements  | \$84,946,911    | \$87,524,769    |
| Less: Loans Deemed Distributed with No Post-Default Payments                                | (3,731,609 )    | (2,532,695 )    |
| Balance Reported on Form 5500   | \$81,215,302    | \$84,992,074    |
|   | December 31,    |                 |
| Participant Loans - Schedule H, Part I, Line 1c(8), Column (b)                              | 2017            | 2016            |
| Ending Balance per Financial Statements   | \$80,963,724    | \$84,946,911    |
| Less: Assets and Activity Related to Loans Deemed Distributed with No Post-Default Payments | (4,013,858 )    | (3,731,609 )    |
| Balance Reported on Form 5500   | \$76,949,866    | \$81,215,302    |
|   | January 1,      |                 |
| Net Assets - Schedule H, Part I, Line 11, Column (a)  | 2017            | 2016            |
| Beginning Balance per Financial Statements  | \$4,179,621,925 | \$4,014,450,673 |
| Less: Loans Deemed Distributed with No Post-Default Payments                                | (3,731,609 )    | (2,532,695 )    |
| Beginning Balance Reported on Form 5500   | \$4,175,890,316 | \$4,011,917,978 |
|   | December 31,    |                 |
| Net Assets - Schedule H, Part I, Line 11, Column (b)  | 2017            | 2016            |
| Ending Balance per Financial Statements   | \$4,668,151,507 | \$4,179,621,925 |
| Less: Assets and Activity Related to Loans Deemed Distributed with No Post-Default Payments | (4,013,858 )    | (3,731,609 )    |
| Balance Reported on Form 5500   | \$4,664,137,649 | \$4,175,890,316 |
|   | December 31,    |                 |
| Increase in Net Assets - Schedule H, Part II, Line 2k                                       | 2017            | 2016            |
| Per Financial Statements  | \$488,529,582   | \$212,373,520   |
| Less: Loans Deemed Distributed  | (282,249 )      | (1,198,914 )    |
| Reported on Form 5500   | \$488,247,333   | \$211,174,606   |

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
 PLAN #002 EIN #13-4922641  
 SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
 DECEMBER 31, 2017

| Shares Identity of Issuer, Borrower, Lessor or Similar Party                         | Current Value |
|--|---------------|
| <b>Money Market Fund</b>   |               |
| JPMorgan US Govt MMKT Fund Capital Shares - 3164                                     | \$37,312,683  |
| Total Money Market Fund  | \$37,312,683  |
| <b>Guaranteed Investment Contracts</b>   |               |
| Metlife Separate Account No 694  | \$71,581,886  |
| Metlife Separate Account No 690  | 84,991,415    |
| Total Guaranteed Investment Contracts  | \$156,573,301 |
| <b>Corporate Debt Securities</b>   |               |
| AbbVie Inc, 1.8%, due 05/14/2018, par \$290,000                                      | \$290,540     |
| Activision Blizzard Inc, 2.6%, due 06/15/2022, par \$100,000                         | 99,380        |
| AIG Global Funding, 2.7%, due 12/15/2021, par \$450,000                              | 450,310       |
| AIG Global Funding, 2.7%, due 12/15/2021, par \$450,000                              | 450,310       |
| Air Liquide Finance SA, 1.75%, due 09/27/2021, par \$270,000                         | 263,073       |
| Air Liquide Finance SA, 1.75%, due 09/27/2021, par \$200,000                         | 194,869       |
| Alexandria Real Estate Equities Inc, 3.45%, due 04/30/2025, par \$150,000            | 150,091       |
| Ally Auto Receivables Trust 2014-3, 1.28%, due 06/17/2019, par \$208,192             | 208,206       |
| Amazon.com Inc, 2.8%, due 08/22/2024, par \$86,000                                   | 86,601        |
| American Express Credit Account Master Trust, 1.77%, due 11/15/2022, par \$1,250,000 | 1,240,230     |
| American Express Credit Corp, 2.25%, due 05/05/2021, par \$175,000                   | 174,232       |
| American Express Credit Corp, 2.25%, due 08/15/2019, par \$515,000                   | 520,453       |
| American Express Credit Corp, 2.25%, due 05/05/2021, par \$215,000                   | 214,056       |
| American Express Credit Corp, 1.7%, due 10/30/2019, par \$200,000                    | 198,512       |
| American Express Credit Corp, 1.875%, due 05/03/2019, par \$270,000                  | 269,731       |
| American Honda Finance Corp, 2.6%, due 11/16/2022, par \$215,000                     | 215,831       |
| American Honda Finance Corp, 1.6%, due 07/13/2018, par \$385,000                     | 387,501       |
| American Honda Finance Corp, 1.7%, due 02/22/2019, par \$210,000                     | 210,416       |
|  | 130,110       |

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|   |           |
|---|-----------|
| American Honda Finance Corp, 1.95%, due 07/20/2020, par \$130,000                       |           |
| American Honda Finance Corp, 2%, due 11/13/2019, par \$510,000                          | 509,529   |
| AmeriCredit Auto Rec Trust, 1.81%, due 10/08/2020, par \$729,327                        | 729,917   |
| AmeriCredit Automobile Receivables Trust 2017-2, 1.65%, due 09/18/2020, par \$2,064,533 | 2,062,609 |
| AmeriCredit Automobile Receivables Trust 2017-3, 1.69%, due 12/18/2020, par \$1,495,000 | 1,493,833 |
| Amphenol Corp, 2.2%, due 04/01/2020, par \$585,000                                      | 585,326   |
| Anglo American Capital PLC, 3.625%, due 09/11/2024, par \$200,000                       | 201,257   |
| Anheuser-Busch InBev Finance Inc, 3.3%, due 02/01/2023, par \$700,000                   | 725,930   |
| Apple Inc, 2.25%, due 02/23/2021, par \$170,000   | 171,161   |
| Apple Inc, 2.5%, due 02/09/2022, par \$505,000  | 510,426   |
| Apple Inc, 2.85%, due 05/11/2024, par \$200,000   | 201,688   |
| Apple Inc, 2.4%, due 01/13/2023, par \$570,000  | 566,927   |
| ARI Fleet Lease Trust 2017-A, 1.91%, due 04/15/2026, par \$780,000                      | 778,924   |
| AT&T Inc, 3%, due 06/30/2022, par \$380,000   | 380,707   |
| AT&T Inc, 2.8%, due 02/17/2021, par \$290,000   | 294,306   |
| AT&T Inc, 3.2%, due 03/01/2022, par \$175,000   | 178,755   |
| AT&T Inc, 3.9%, due 08/14/2027, par \$480,000   | 490,695   |
| AT&T Inc, 2.8%, due 02/17/2021, par \$290,000   | 294,306   |
| AT&T Inc, 3.2%, due 03/01/2022, par \$175,000   | 178,755   |
| AT&T Inc, 2.85%, due 02/14/2023, par \$1,190,000  | 1,208,284 |
| Atmos Energy Corp, 3%, due 06/15/2027, par \$70,000                                     | 69,743    |
| AvalonBay Communities Inc, 3.625%, due 10/01/2020, par \$412,000                        | 427,851   |
| AvalonBay Communities Inc, 4.2%, due 12/15/2023, par \$480,000                          | 511,748   |
| AvalonBay Communities Inc, 3.625%, due 10/01/2020, par \$413,000                        | 428,890   |
| BAE Systems PLC, 4.75%, due 10/11/2021, par \$335,000                                   | 360,720   |
| BAE Systems PLC, 4.75%, due 10/11/2021, par \$210,000                                   | 226,123   |
| Baker Hughes a GE Co LLC, 2.773%, due 12/15/2022, par \$125,000                         | 125,036   |
| Bank of America Corp, 3.3%, due 01/11/2023, par \$450,000                               | 467,363   |
| Bank of America Corp, 2.625%, due 04/19/2021, par \$435,000                             | 439,503   |
| Bank of America Corp, 3.124%, due 01/20/2023, par \$255,000                             | 262,235   |
| Bank of America Corp, 3.705%, due 04/24/2028, par \$410,000                             | 423,649   |
| Bank of America Corp, 2.625%, due 04/19/2021, par \$435,000                             | 439,503   |
| Bank of America Corp, 3.124%, due 01/20/2023, par \$255,000                             | 262,235   |

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|   |           |
|---|-----------|
| Bank of America Corp, 2.36476%, due 04/24/2023, par \$970,000                 | 989,995   |
| Bank of America NA, 2.05%, due 12/07/2018, par \$400,000                      | 400,432   |
| Bank of Montreal, 2.5%, due 01/11/2022, par \$325,000                         | 328,386   |
| Bank of Montreal, 1.75%, due 06/15/2021, par \$925,000                        | 903,199   |
| Bank of New York Mellon Corp/The, 2.2%, due 03/04/2019, par \$1,000,000       | 1,009,981 |
| Bank of Nova Scotia/The, 1.875%, due 04/26/2021, par \$375,000                | 368,971   |
| Bank of Nova Scotia/The, 2.125%, due 09/11/2019, par \$1,400,000              | 1,407,582 |
| Bayer US Finance LLC, 2.375%, due 10/08/2019, par \$425,000                   | 427,563   |
| Bayer US Finance LLC, 2.375%, due 10/08/2019, par \$425,000                   | 427,563   |
| BB&T Corp, 2.85%, due 10/26/2024, par \$120,000                               | 119,744   |
| Becton Dickinson and Co, 2.675%, due 12/15/2019, par \$305,000                | 306,465   |
| Becton Dickinson and Co, 2.675%, due 12/15/2019, par \$305,000                | 306,465   |
| BMW US Capital LLC, 1.85%, due 09/15/2021, par \$450,000                      | 441,501   |
| BMW US Capital LLC, 1.5%, due 04/11/2019, par \$380,000                       | 378,642   |
| BMW Vehicle Lease Trust 2017-2, 1.8%, due 02/20/2020, par \$405,000           | 404,373   |
| Boston Properties LP, 4.125%, due 05/15/2021, par \$460,000                   | 483,196   |
| Boston Properties LP, 3.125%, due 09/01/2023, par \$300,000                   | 305,487   |
| Boston Properties LP, 4.125%, due 05/15/2021, par \$460,000                   | 483,196   |
| BP Capital Markets PLC, 3.224%, due 04/14/2024, par \$430,000                 | 443,557   |
| BP Capital Markets PLC, 2.52%, due 09/19/2022, par \$45,000                   | 45,098    |
| BP Capital Markets PLC, 1.375%, due 05/10/2018, par \$1,400,000               | 1,400,589 |
| Branch Banking & Trust Co, 2.3%, due 10/15/2018, par \$400,000                | 402,682   |
| Branch Banking & Trust Co, 2.625%, due 01/15/2022, par \$400,000              | 405,597   |
| Branch Banking & Trust Co, 2.25%, due 06/01/2020, par \$800,000               | 799,817   |
| Canadian National Railway Co, 5.55%, due 05/15/2018, par \$200,000            | 204,128   |
| Canadian Natural Resources Ltd, 2.95%, due 01/15/2023, par \$80,000           | 81,025    |
| Canadian Pacific Railway Co, 6.5%, due 05/15/2018, par \$659,000              | 675,267   |
| Capital Auto Rec Trust, 1.73%, due 09/20/2019, par \$854,063                  | 854,497   |
| Capital One Exec Tr, 1.34%, due 04/15/2022, par \$1,000,000                   | 990,427   |
| Capital One Financial Corp, 3.3%, due 10/30/2024, par \$280,000               | 280,096   |
| Capital One Multi-Asset Execution Trust, 1.99%, due 07/17/2023, par \$720,000 | 716,086   |
| Capital One NA/Mclean VA, 2.35%, due 08/17/2018, par \$450,000                | 454,639   |
| Capital One NA/Mclean VA, 1.85%, due 09/13/2019, par \$370,000                | 368,486   |
|   | 606,185   |

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|   |           |
|---|-----------|
| Capital One NA/Mclean VA, 2.35%, due 08/17/2018, par \$600,000                |           |
| Capital One NA/Mclean VA, 2.21703%, due 08/08/2022, par \$900,000             | 902,357   |
| Cardinal Health Inc, 2.616%, due 06/15/2022, par \$380,000                    | 374,091   |
| Cardinal Health Inc, 1.948%, due 06/14/2019, par \$360,000                    | 358,118   |
| CarMax Auto Owner Trust 2015-1, 1.38%, due 11/15/2019, par \$490,234          | 489,852   |
| Carmax Auto Owner Trust 2016-3, 1.39%, due 05/17/2021, par \$2,100,000        | 2,083,399 |
| CarMax Auto Owner Trust 2017-2, 1.93%, due 03/15/2022, par \$1,500,000        | 1,493,059 |
| CarMax Auto Owner Trust 2017-3, 1.64%, due 09/15/2020, par \$1,430,000        | 1,428,055 |
| Caterpillar Financial Services Corp, 2%, due 03/05/2020, par \$191,000        | 191,330   |
| Caterpillar Financial Services Corp, 2.25%, due 12/01/2019, par \$215,000     | 215,741   |
| Caterpillar Financial Services Corp, 2%, due 03/05/2020, par \$455,000        | 455,786   |
| Caterpillar Financial Services Corp, 1.85%, due 09/04/2020, par \$120,000     | 119,302   |
| CenterPoint Energy Houston Electric LLC, 2.25%, due 08/01/2022, par \$535,000 | 532,288   |
| Chase Issuance Trust, 1.62%, due 07/15/2020, par \$790,000                    | 789,937   |
| Chevron Corp, 2.419%, due 11/17/2020, par \$370,000                           | 373,330   |
| Chevron Corp, 2.1%, due 05/16/2021, par \$240,000                             | 238,665   |
| Chevron Corp, 1.365%, due 03/02/2018, par \$300,000                           | 301,153   |
| Chevron Corp, 2.419%, due 11/17/2020, par \$370,000                           | 373,330   |
| Chubb INA Holdings Inc, 2.3%, due 11/03/2020, par \$155,000                   | 155,328   |
| Chubb INA Holdings Inc, 2.3%, due 11/03/2020, par \$155,000                   | 155,328   |
| Cisco Systems Inc, 2.45%, due 06/15/2020, par \$630,000                       | 634,807   |
| Citibank NA, 2.1%, due 06/12/2020, par \$730,000                              | 726,035   |
| Citigroup Inc, 3.875%, due 10/25/2023, par \$420,000                          | 441,604   |
| Citigroup Inc, 2.65%, due 10/26/2020, par \$415,000                           | 418,375   |
| Citigroup Inc, 2.7%, due 03/30/2021, par \$205,000                            | 207,022   |
| Citigroup Inc, 2.35%, due 08/02/2021, par \$420,000                           | 419,507   |
| Citigroup Inc, 2.75%, due 04/25/2022, par \$220,000                           | 220,664   |
| Citigroup Inc, 2.5%, due 07/29/2019, par \$600,000                            | 608,175   |
| Citigroup Inc, 2.65%, due 10/26/2020, par \$415,000                           | 418,375   |
| Citigroup Inc, 2.7%, due 03/30/2021, par \$205,000                            | 207,022   |
| Citigroup Inc, 2.32742%, due 04/25/2022, par \$420,000                        | 426,201   |
| Citizens Bank NA/Providence RI, 2.55%, due 05/13/2021, par \$250,000          | 249,925   |
| Citizens Bank NA/Providence RI, 2.65%, due 05/26/2022, par \$250,000          | 248,358   |
| Citizens Bank NA/Providence RI, 2.3%, due 12/03/2018, par \$300,000           | 300,742   |
| Citizens Bank NA/Providence RI, 2.2%, due 05/26/2020, par \$250,000           | 248,790   |
|   | 264,402   |

|   |         |
|---|---------|
| CNH Equipment Trust 2015-B, 1.37%, due 07/15/2020, par<br>\$264,684 |         |
| CNH Equipment Trust 2015-B, 1.37%, due 07/15/2020, par<br>\$794,051 | 793,206 |

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|   |           |
|---|-----------|
| CNH Equipment Trust 2017-B, 1.86%, due 09/15/2022, par \$1,490,000          | 1,479,751 |
| Comcast Corp, 3%, due 02/01/2024, par \$600,000                             | 611,471   |
| Commonwealth Edison Co, 4%, due 08/01/2020, par \$680,000                   | 716,723   |
| Commonwealth Edison Co, 4%, due 08/01/2020, par \$681,000                   | 717,777   |
| ConocoPhillips Co, 2.875%, due 11/15/2021, par \$320,000                    | 324,895   |
| ConocoPhillips Co, 2.2%, due 05/15/2020, par \$225,000                      | 225,127   |
| ConocoPhillips Co, 4.2%, due 03/15/2021, par \$132,000                      | 140,439   |
| ConocoPhillips Co, 2.2%, due 05/15/2020, par \$225,000                      | 225,127   |
| ConocoPhillips Co, 4.2%, due 03/15/2021, par \$132,000                      | 140,439   |
| Consumers Energy Co, 2.85%, due 05/15/2022, par \$280,000                   | 283,776   |
| Consumers Energy Co, 3.375%, due 08/15/2023, par \$300,000                  | 311,913   |
| Cooperatieve Rabobank UA/NY, 2.18028%, due 01/10/2022, par \$270,000        | 275,233   |
| Core Industrial Trust 2015-TEXW, 3.077%, due 02/10/2034, par \$1,000,000    | 1,018,663 |
| Core Industrial Trust 2015-TEXW, 3.077%, due 02/10/2034, par \$1,100,000    | 1,120,529 |
| Covidien International Finance SA, 4.2%, due 06/15/2020, par \$481,000      | 503,632   |
| Credit Suisse AG/New York NY, 1.75%, due 01/29/2018, par \$295,000          | 297,182   |
| Credit Suisse AG/New York NY, 1.75%, due 01/29/2018, par \$295,000          | 297,182   |
| Credit Suisse Group AG, 3.574%, due 01/09/2023, par \$320,000               | 330,812   |
| Credit Suisse Group AG, 2.997%, due 12/14/2023, par \$250,000               | 247,418   |
| Credit Suisse Group AG, 2.77352%, due 12/14/2023, par \$625,000             | 631,789   |
| CVS Health Corp, 2.8%, due 07/20/2020, par \$500,000                        | 508,344   |
| CVS Health Corp, 2.8%, due 07/20/2020, par \$500,000                        | 508,344   |
| Daimler Finance North America LLC, 2.45%, due 05/18/2020, par \$500,000     | 501,086   |
| Daimler Finance North America LLC, 2%, due 07/06/2021, par \$130,000        | 128,440   |
| Daimler Finance North America LLC, 2.45%, due 05/18/2020, par \$500,000     | 501,086   |
| Daimler Finance North America LLC, 2%, due 07/06/2021, par \$100,000        | 98,800    |
| Daimler Finance North America LLC, 2.2%, due 05/05/2020, par \$180,000      | 179,594   |
| Daimler Finance North America LLC, 2.3%, due 02/12/2021, par \$200,000      | 198,905   |
| Danone SA, 1.691%, due 10/30/2019, par \$1,090,000                          | 1,080,016 |
| DBUBS 2011-LC2 Mortgage Trust, 4.537%, due 07/10/2044, par \$1,000,000      | 1,056,964 |
| Dell Equipment Finance Trust 2017-1, 1.86%, due 06/24/2019, par \$1,755,000 | 1,755,168 |
| Dell Equipment Finance Trust 2017-2, 2.19%, due 10/24/2022, par \$120,000   | 119,663   |

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|---|-----------|
| Duke Energy Carolinas LLC, 2.5%, due 03/15/2023, par \$420,000                    | 419,339   |
| Duke Energy Florida LLC, 4.55%, due 04/01/2020, par \$650,000                     | 689,379   |
| Duke Energy Florida LLC, 4.55%, due 04/01/2020, par \$650,000                     | 689,379   |
| Duke Energy Progress LLC, 1.70263%, due 09/08/2020, par \$150,000                 | 150,199   |
| Duke Realty LP, 3.875%, due 10/15/2022, par \$410,000                             | 429,929   |
| Ecolab Inc, 2.25%, due 01/12/2020, par \$415,000                                  | 419,170   |
| Ecolab Inc, 3.25%, due 01/14/2023, par \$560,000                                  | 581,019   |
| Ecolab Inc, 2.25%, due 01/12/2020, par \$415,000                                  | 419,170   |
| EdLinc Student Loan Funding Trust 2012-1, 2.55213%, due 09/25/2030, par \$485,082 | 488,268   |
| Edsouth Indenture No 2 LLC, 2.70213%, due 09/25/2040, par \$367,788               | 370,526   |
| Edsouth Indenture No 2 LLC, 2.70213%, due 09/25/2040, par \$367,788               | 370,526   |
| Edu Fund of South, 2.01742%, due 04/25/2035, par \$1,148,940                      | 1,153,321 |
| Education Loan ABS Tr, 2.35213%, due 06/25/2026, par \$209,658                    | 209,866   |
| Education Loan ABS Tr, 2.35213%, due 06/25/2026, par \$209,658                    | 209,866   |
| EI du Pont de Nemours & Co, 1.90678%, due 05/01/2020, par \$270,000               | 272,568   |
| EMC Corp, 1.875%, due 06/01/2018, par \$655,000                                   | 652,909   |
| EMD Finance LLC (Merck KGaA), 2.4%, due 03/19/2020, par \$405,000                 | 406,867   |
| EMD Finance LLC (Merck KGaA), 1.7%, due 03/19/2018, par \$391,000                 | 392,793   |
| EMD Finance LLC (Merck KGaA), 2.4%, due 03/19/2020, par \$405,000                 | 406,867   |
| Entergy Arkansas Inc, 3.05%, due 06/01/2023, par \$700,000                        | 704,353   |
| Entergy Arkansas Inc, 3.75%, due 02/15/2021, par \$400,000                        | 420,157   |
| Enterprise Fleet Fin, 1.83%, due 09/20/2021, par \$530,131                        | 530,141   |
| Enterprise Fleet Fin, 1.3%, due 09/20/2020, par \$58,918                          | 58,925    |
| Enterprise Fleet Fin, 1.83%, due 09/20/2021, par \$530,131                        | 530,141   |
| Enterprise Fleet Financing LLC, 1.97%, due 01/20/2023, par \$660,000              | 659,073   |
| Enterprise Products Operating LLC, 2.85%, due 04/15/2021, par \$220,000           | 223,159   |
| Enterprise Products Operating LLC, 1.65%, due 05/07/2018, par \$300,000           | 300,342   |
| Enterprise Products Operating LLC, 2.85%, due 04/15/2021, par \$220,000           | 223,159   |
| EQT Corp, 8.125%, due 06/01/2019, par \$500,000                                   | 541,868   |
| ERP Operating LP, 4.75%, due 07/15/2020, par \$535,000                            | 565,073   |
| ERP Operating LP, 4.75%, due 07/15/2020, par \$535,000                            | 565,073   |
| Exxon Mobil Corp, 2.726%, due 03/01/2023, par \$430,000                           | 436,952   |
| FedEx Corp, 2.3%, due 02/01/2020, par \$180,000                                   | 181,704   |
| FedEx Corp, 2.3%, due 02/01/2020, par \$180,000                                   | 181,704   |
| Fifth Third Auto Trust 2017-1, 1.8%, due 02/15/2022, par \$1,440,000              | 1,430,729 |

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|---|-----------|
| Fifth Third Bank/Cincinnati OH, 1.625%, due 09/27/2019, par \$570,000 | 565,838   |
| Fiserv Inc, 2.7%, due 06/01/2020, par \$200,000                       | 201,699   |
| Ford Credit Auto Owner Tr, 2.03%, due 12/15/2027, par \$1,400,000     | 1,381,042 |

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| Ford Credit Auto Owner Tr, 1.28%, due 09/15/2019, par \$462,520462,307         |           |
| Ford Credit Auto Owner Tr, 1.16%, due 11/15/2019, par \$601,014600,132         |           |
| Ford Credit Auto Owner Tr, 2.31%, due 08/15/2027, par \$840,000838,078         |           |
| Ford Credit Auto Owner Trust 2017-B, 1.49%, due 05/15/2020,<br>par \$1,450,000 | 1,448,714 |
| Ford Motor Credit Co LLC, 2.425%, due 06/12/2020, par<br>\$200,000             | 199,071   |
| Fortive Corp, 2.35%, due 06/15/2021, par \$440,000                             | 436,610   |
| Fortive Corp, 1.8%, due 06/15/2019, par \$652,000                              | 647,815   |
| GE Cap Intl Funding, 2.342%, due 11/15/2020, par \$220,000                     | 219,644   |
| General Electric Co, 5.5%, due 01/08/2020, par \$440,000                       | 478,813   |
| General Electric Co, 2.2%, due 01/09/2020, par \$43,000                        | 43,408    |
| General Mills Inc, 2.6%, due 10/12/2022, par \$170,000                         | 169,683   |
| General Mills Inc, 2.2%, due 10/21/2019, par \$520,000                         | 522,093   |
| Georgia-Pacific LLC, 3.163%, due 11/15/2021, par \$275,000                     | 281,016   |
| Georgia-Pacific LLC, 2.539%, due 11/15/2019, par \$606,000                     | 610,152   |
| Gilead Sciences Inc, 1.95%, due 03/01/2022, par \$200,000                      | 196,454   |
| Gilead Sciences Inc, 1.95%, due 03/01/2022, par \$200,000                      | 196,454   |
| Gilead Sciences Inc, 1.85%, due 09/20/2019, par \$230,000                      | 230,226   |
| GM Fin Auto Lease Tr 2017-3, 1.72%, due 01/21/2020, par<br>\$1,400,000         | 1,396,317 |
| GM Fin Consumer Auto Recv Tr 2017-2, 1.86%, due 12/16/2021,<br>par \$725,000   | 720,602   |
| GM Fin Consumer Auto Recv Tr 2017-3A, 1.97%, due<br>05/16/2022, par \$900,000  | 895,372   |
| Goldman Sachs Group Inc/The, 2.6%, due 04/23/2020, par<br>\$250,000            | 251,568   |
| Goldman Sachs Group Inc/The, 2.75%, due 09/15/2020, par<br>\$270,000           | 273,535   |
| Goldman Sachs Group Inc/The, 2.875%, due 02/25/2021, par<br>\$280,000          | 284,888   |
| Goldman Sachs Group Inc/The, 2.625%, due 04/25/2021, par<br>\$420,000          | 421,729   |
| Goldman Sachs Group Inc/The, 3%, due 04/26/2022, par<br>\$305,000              | 307,848   |
| Goldman Sachs Group Inc/The, 2.625%, due 01/31/2019, par<br>\$600,000          | 609,198   |
| Goldman Sachs Group Inc/The, 2.6%, due 04/23/2020, par<br>\$250,000            | 251,568   |
| Goldman Sachs Group Inc/The, 2.75%, due 09/15/2020, par<br>\$270,000           | 273,535   |
| Goldman Sachs Group Inc/The, 2.875%, due 02/25/2021, par<br>\$280,000          | 284,888   |
| Goldman Sachs Group Inc/The, 2.625%, due 04/25/2021, par<br>\$420,000          | 421,729   |
| Goldman Sachs Group Inc/The, 2.36476%, due 07/24/2023, par<br>\$300,000        | 303,936   |
| Guardian Life Global Funding, 2%, due 04/26/2021, par \$415,000                | 408,026   |
| Guardian Life Global Funding, 2%, due 04/26/2021, par \$415,000                | 408,026   |

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|---|-----------|
| Healthcare Trust of America Holdings LP, 2.95%, due 07/01/2022, par \$110,000     | 111,540   |
| Hewlett Packard Enterprise Co, 2.1%, due 10/04/2019, par \$130,000                | 129,876   |
| Honda Auto Receivables 2017-2 Owner Trust, 1.46%, due 10/15/2019, par \$1,441,890 | 1,439,697 |
| Honda Auto Recv Tr, 1.05%, due 10/15/2018, par \$104,026                          | 104,035   |
| Honda Auto Recv Tr 2017-3, 1.79%, due 09/20/2021, par \$720,000                   | 715,068   |
| Honeywell International Inc, 1.85%, due 11/01/2021, par \$180,000                 | 177,287   |
| Honeywell International Inc, 1.85%, due 11/01/2021, par \$690,000                 | 679,602   |
| HSBC Holdings PLC, 4%, due 03/30/2022, par \$420,000                              | 442,965   |
| HSBC Holdings PLC, 3.033%, due 11/22/2023, par \$200,000                          | 201,060   |
| HSBC USA Inc, 2.375%, due 11/13/2019, par \$1,330,000                             | 1,335,754 |
| Hyundai Auto Receivables Trust 2015-B, 1.12%, due 11/15/2019, par \$624,580       | 623,260   |
| Hyundai Auto Receivables Trust 2017-B, 1.57%, due 08/17/2020, par \$1,440,000     | 1,436,852 |
| Hyundai Capital America, 2%, due 03/19/2018, par \$310,000                        | 311,659   |
| IBM Credit LLC, 1.8%, due 01/20/2021, par \$440,000                               | 435,639   |
| John Deere Capital Corp, 1.6%, due 07/13/2018, par \$320,000                      | 321,998   |
| John Deere Capital Corp, 2.55%, due 01/08/2021, par \$115,000                     | 116,853   |
| John Deere Capital Corp, 2.15%, due 09/08/2022, par \$315,000                     | 310,415   |
| John Deere Capital Corp, 1.6%, due 07/13/2018, par \$320,000                      | 321,998   |
| John Deere Capital Corp, 2.55%, due 01/08/2021, par \$115,000                     | 116,853   |
| John Deere Capital Corp, 1.95%, due 06/22/2020, par \$90,000                      | 89,406    |
| John Deere Owner Trust 2016-B, 1.25%, due 06/15/2020, par \$2,100,000             | 2,088,134 |
| John Deere Owner Trust 2017-B, 1.59%, due 04/15/2020, par \$1,170,000             | 1,167,922 |
| JPMorgan Chase & Co, 2.25%, due 01/23/2020, par \$310,000                         | 312,854   |
| JPMorgan Chase & Co, 2.55%, due 10/29/2020, par \$240,000                         | 241,760   |
| JPMorgan Chase & Co, 2.55%, due 03/01/2021, par \$315,000                         | 317,844   |
| JPMorgan Chase & Co, 2.7%, due 05/18/2023, par \$450,000                          | 448,501   |
| JPMorgan Chase & Co, 2.2%, due 10/22/2019, par \$600,000                          | 601,963   |
| JPMorgan Chase & Co, 2.25%, due 01/23/2020, par \$310,000                         | 312,854   |
| JPMorgan Chase & Co, 2.55%, due 10/29/2020, par \$240,000                         | 241,760   |
| JPMorgan Chase & Co, 2.55%, due 03/01/2021, par \$315,000                         | 317,844   |
| Kentucky Higher Ed Std Ln Co, 1.861%, due 06/01/2026, par \$397,011               | 396,730   |
| Kentucky Higher Ed Std Ln Co, 1.861%, due 06/01/2026, par \$436,712               | 436,403   |
| KeyBank NA/Cleveland OH, 2.25%, due 03/16/2020, par \$275,000                     | 275,998   |
| KeyBank NA/Cleveland OH, 2.5%, due 12/15/2019, par \$250,000                      | 251,015   |
| KeyBank NA/Cleveland OH, 2.25%, due 03/16/2020, par \$275,000                     | 275,998   |
| KeyBank NA/Cleveland OH, 2.35%, due 03/08/2019, par \$250,000                     | 252,303   |

Kimco Realty Corp, 3.4%, due 11/01/2022, par \$600,000 615,283

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|---|-----------|
| Kubota Credit Owner Trust 2017-1, 1.66%, due 05/15/2020, par \$1,800,000      | 1,795,717 |
| Liberty Property LP, 3.375%, due 06/15/2023, par \$830,000                    | 842,275   |
| Lockheed Martin Corp, 2.5%, due 11/23/2020, par \$350,000                     | 353,159   |
| Lockheed Martin Corp, 2.5%, due 11/23/2020, par \$580,000                     | 585,236   |
| Magellan Midstream Partners LP, 5%, due 03/01/2026, par \$450,000             | 507,361   |
| Magellan Midstream Partners LP, 6.55%, due 07/15/2019, par \$590,000          | 642,772   |
| Manufacturers & Traders Trust Co, 2.25%, due 07/25/2019, par \$285,000        | 288,053   |
| Manufacturers & Traders Trust Co, 2.1%, due 02/06/2020, par \$255,000         | 256,315   |
| Manufacturers & Traders Trust Co, 2.5%, due 05/18/2022, par \$300,000         | 299,605   |
| Manufacturers & Traders Trust Co, 2.25%, due 07/25/2019, par \$285,000        | 288,053   |
| Manufacturers & Traders Trust Co, 2.1%, due 02/06/2020, par \$250,000         | 251,289   |
| Manufacturers & Traders Trust Co, 2.04567%, due 05/18/2022, par \$320,000     | 322,306   |
| Marathon Oil Corp, 2.7%, due 06/01/2020, par \$660,000                        | 661,577   |
| Marathon Oil Corp, 2.7%, due 06/01/2020, par \$660,000                        | 661,577   |
| Marathon Petroleum Corp, 3.4%, due 12/15/2020, par \$420,000                  | 429,789   |
| Marathon Petroleum Corp, 2.7%, due 12/14/2018, par \$200,000                  | 200,958   |
| Marathon Petroleum Corp, 3.4%, due 12/15/2020, par \$550,000                  | 562,818   |
| Marsh & McLennan Cos Inc, 2.75%, due 01/30/2022, par \$230,000                | 233,116   |
| Marsh & McLennan Cos Inc, 2.75%, due 01/30/2022, par \$230,000                | 233,116   |
| MassMutual Global Funding II, 2.1%, due 08/02/2018, par \$500,000             | 504,999   |
| MassMutual Global Funding II, 2.1%, due 08/02/2018, par \$500,000             | 504,999   |
| MassMutual Global Funding II, 1.55%, due 10/11/2019, par \$500,000            | 495,743   |
| MAXIM INTEGRATED PRODUCT, 3.45%, due 06/15/2027, par \$90,000                 | 90,568    |
| McCormick & Co Inc/MD, 3.15%, due 08/15/2024, par \$230,000                   | 234,036   |
| McCormick & Co Inc/MD, 2.7%, due 08/15/2022, par \$290,000                    | 292,825   |
| McDonald's Corp, 2.1%, due 12/07/2018, par \$130,000                          | 130,315   |
| Medtronic Inc, 2.5%, due 03/15/2020, par \$280,000                            | 283,718   |
| Mercedes-Benz Auto Lease Trust 2017-A, 1.53%, due 08/15/2019, par \$1,361,239 | 1,359,958 |
| Merck & Co Inc, 3.875%, due 01/15/2021, par \$135,000                         | 143,384   |
| Metropolitan Life Global Funding I, 2.05%, due 06/12/2020, par \$530,000      | 526,727   |
| Micron Semiconductor Asia Pte Ltd, 1.258%, due 01/15/2019, par \$725,400      | 726,012   |

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|---|-----------|
| MidAmerican Energy Co, 2.4%, due 03/15/2019, par \$530,000                    | 535,846   |
| Missouri Higher Ed Ln Auth, %, due 05/25/2032, par \$482,630                  | 480,068   |
| Missouri Higher Ed Ln Auth, %, due 08/26/2030, par \$1,264,509                | 1,271,512 |
| Missouri Higher Ed Ln Auth, %, due 05/25/2032, par \$482,630                  | 480,068   |
| Mitsubishi UFJ Financial Group Inc, 2.665%, due 07/25/2022, par \$190,000     | 190,400   |
| MMAF Equipment Finance LLC 2015-A, 1.39%, due 10/16/2019, par \$377,825       | 377,697   |
| MMAF Equipment Finance LLC 2017-A, 2.41%, due 08/16/2024, par \$1,100,000     | 1,092,004 |
| MMAF Equipment Finance LLC 2017-A, 2.04%, due 02/16/2022, par \$1,755,000     | 1,747,429 |
| MMAF Equipment Finance LLC 2017-B, 2.41%, due 11/15/2024, par \$1,090,000     | 1,084,804 |
| Monongahela Power Co, 4.1%, due 04/15/2024, par \$430,000                     | 459,524   |
| Morgan Stanley, 3.7%, due 10/23/2024, par \$430,000                           | 447,336   |
| Morgan Stanley, 2.65%, due 01/27/2020, par \$405,000                          | 411,420   |
| Morgan Stanley, 2.54261%, due 01/20/2022, par \$405,000                       | 413,788   |
| Morgan Stanley, 2.65%, due 01/27/2020, par \$610,000                          | 619,669   |
| Morgan Stanley, 2.8%, due 06/16/2020, par \$350,000                           | 353,566   |
| Morgan Stanley, 2.54261%, due 01/20/2022, par \$405,000                       | 413,788   |
| Morgan Stanley, 2.2925%, due 07/22/2022, par \$450,000                        | 455,620   |
| Morgan Stanley Capital I Trust 2011-C3, 4.118%, due 07/15/2049, par \$950,000 | 997,813   |
| Morgan Stanley Capital I Trust 2011-C3, 4.118%, due 07/15/2049, par \$950,000 | 997,813   |
| Navient Student Loan Trust 2015-2, 1.97213%, due 08/27/2029, par \$950,587    | 952,778   |
| Navient Student Loan Trust 2015-2, 1.97213%, due 08/27/2029, par \$950,587    | 952,778   |
| Navient Student Loan Trust 2016-6, 2.30213%, due 03/25/2066, par \$600,000    | 606,611   |
| Navient Student Loan Trust 2016-6, 2.30213%, due 03/25/2066, par \$600,000    | 606,611   |
| Nevada Power Co, 6.5%, due 05/15/2018, par \$697,000                          | 714,756   |
| New Hamp Higher Ed Ln Co, %, due 10/25/2028, par \$293,236                    | 293,160   |
| New Hamp Higher Ed Ln Co, %, due 10/25/2028, par \$293,236                    | 293,160   |
| New York Life Global Funding, 1.95%, due 02/11/2020, par \$375,000            | 375,410   |
| New York Life Global Funding, 2%, due 04/13/2021, par \$240,000               | 237,895   |
| New York Life Global Funding, 1.95%, due 02/11/2020, par \$375,000            | 375,410   |
| New York Life Global Funding, 2%, due 04/13/2021, par \$240,000               | 237,895   |
| New York Life Global Funding, 2.05606%, due 06/10/2022, par \$270,000         | 271,613   |
| Nissan Auto Lease Trust 2017-A, 1.64%, due 09/16/2019, par \$955,000          | 953,287   |
| Nissan Auto Lease Trust 2017-B, 1.83%, due 12/16/2019, par \$950,000          | 948,488   |

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|--|---------|
| Norfolk Southern Corp, 3%, due 04/01/2022, par \$540,000       | 550,831 |
| Norfolk Southern Corp, 5.9%, due 06/15/2019, par \$350,000     | 368,865 |
| Northrop Grumman Corp, 2.93%, due 01/15/2025, par \$270,000    | 270,110 |
| Northrop Grumman Corp, 5.05%, due 08/01/2019, par \$150,000    | 159,894 |
| Northrop Grumman Corp, 2.08%, due 10/15/2020, par \$80,000     | 79,709  |
| Occidental Petroleum Corp, 2.6%, due 04/15/2022, par \$480,000 | 483,668 |

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| Occidental Petroleum Corp, 2.6%, due 04/15/2022, par \$480,000                 | 483,668   |
| Ohio Phase In Recov Fund, 2.049%, due 07/01/2020, par \$833,013                | 841,496   |
| Ohio Phase In Recov Fund, 2.049%, due 07/01/2020, par \$833,013                | 841,496   |
| Oracle Corp, 2.95%, due 11/15/2024, par \$400,000                              | 404,571   |
| Oracle Corp, 2.625%, due 02/15/2023, par \$260,000                             | 261,563   |
| Orange SA, 1.625%, due 11/03/2019, par \$780,000                               | 772,326   |
| Overseas Private Investment Corp, 0%, due 02/11/2019, par \$730,000            | 732,875   |
| Packaging Corp of America, 2.45%, due 12/15/2020, par \$225,000                | 225,591   |
| PNC Bank NA, 2.3%, due 06/01/2020, par \$290,000                               | 290,270   |
| PNC Bank NA, 2.45%, due 11/05/2020, par \$250,000                              | 251,327   |
| PNC Bank NA, 2.3%, due 06/01/2020, par \$290,000                               | 290,270   |
| PNC Bank NA, 2%, due 05/19/2020, par \$860,000                                 | 855,002   |
| PNC Bank NA, 1.87446%, due 07/27/2022, par \$270,000                           | 271,612   |
| PPL Electric Utilities Corp, 3%, due 09/15/2021, par \$500,000                 | 512,962   |
| PPL Electric Utilities Corp, 3%, due 09/15/2021, par \$500,000                 | 512,962   |
| Public Service Co of Colorado, 3.2%, due 11/15/2020, par \$410,000             | 420,369   |
| Public Service Co of New Hampshire, 3.5%, due 11/01/2023, par \$410,000        | 425,266   |
| Public Service Co of New Hampshire, 6%, due 05/01/2018, par \$410,000          | 419,338   |
| Public Service Electric & Gas Co, 2%, due 08/15/2019, par \$700,000            | 703,472   |
| Realty Income Corp, 3.25%, due 10/15/2022, par \$460,000                       | 470,569   |
| Reckitt Benckiser Treasury Services PLC, 2.125%, due 09/21/2018, par \$450,000 | 453,056   |
| Reckitt Benckiser Treasury Services PLC, 2.375%, due 06/24/2022, par \$260,000 | 255,021   |
| Reckitt Benckiser Treasury Services PLC, 2.125%, due 09/21/2018, par \$450,000 | 453,056   |
| Roche Holdings Inc, 1.75%, due 01/28/2022, par \$585,000                       | 573,036   |
| Roche Holdings Inc, 2.25%, due 09/30/2019, par \$500,000                       | 503,753   |
| Rogers Communications Inc, 3.625%, due 12/15/2025, par \$440,000               | 450,110   |
| Royal Bank of Canada, 1.875%, due 02/05/2020, par \$812,000                    | 811,441   |
| Royal Bank of Canada, 2.3%, due 03/22/2021, par \$225,000                      | 225,089   |
| Royal Bank of Canada, 2.2%, due 09/23/2019, par \$300,000                      | 301,632   |
| Royal Bank of Canada, 1.875%, due 02/05/2020, par \$813,000                    | 812,441   |
| Royal Bank of Canada, 2.1%, due 10/14/2020, par \$405,000                      | 403,900   |
| Royal Bank of Canada, 2.3%, due 03/22/2021, par \$225,000                      | 225,089   |
| SBA Small Business Investment Cos, 3.644%, due 09/10/2023, par \$560,946       | 581,309   |
| SBA Small Business Investment Cos, 3.191%, due 03/10/2024, par \$1,317,761     | 1,356,880 |
|  | 951,129   |

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|---|-----------|
| SBA Small Business Investment Cos, 2.517%, due 03/10/2025,<br>par \$941,084   |           |
| SBA Small Business Investment Cos, 2.829%, due 09/10/2025,<br>par \$1,835,368 | 1,868,001 |
| SBA Small Business Investment Cos, 2.507%, due 03/10/2026,<br>par \$8,165,475 | 8,248,221 |
| SBA Small Business Investment Cos, 2.518%, due 09/10/2027,<br>par \$740,000   | 745,838   |
| SBA Small Business Investment Cos, 3.644%, due 09/10/2023,<br>par \$570,453   | 591,161   |
| SBA Small Business Investment Cos, 3.191%, due 03/10/2024,<br>par \$1,317,761 | 1,356,880 |
| Schlumberger Finance Canada Ltd, 2.65%, due 11/20/2022, par<br>\$170,000      | 169,730   |
| Schlumberger Finance Canada Ltd, 2.2%, due 11/20/2020, par<br>\$145,000       | 144,516   |
| Shell International Finance BV, 2.25%, due 11/10/2020, par<br>\$500,000       | 501,459   |
| Shell International Finance BV, 1.875%, due 05/10/2021, par<br>\$555,000      | 548,312   |
| Shell International Finance BV, 2.25%, due 11/10/2020, par<br>\$500,000       | 501,459   |
| Shell International Finance BV, 1.875%, due 05/10/2021, par<br>\$555,000      | 548,312   |
| Sherwin-Williams Co/The, 3.125%, due 06/01/2024, par \$110,000                | 110,893   |
| Sherwin-Williams Co/The, 2.75%, due 06/01/2022, par \$510,000                 | 509,189   |
| Siemens Financieringsmaatschappij NV, 2.15%, due 05/27/2020,<br>par \$490,000 | 487,981   |
| Siemens Financieringsmaatschappij NV, 2.15%, due 05/27/2020,<br>par \$590,000 | 587,569   |
| Simon Property Group LP, 2.35%, due 01/30/2022, par \$120,000                 | 120,044   |
| Simon Property Group LP, 2.625%, due 06/15/2022, par \$200,000                | 199,753   |
| Simon Property Group LP, 2.5%, due 09/01/2020, par \$580,000                  | 586,932   |
| Simon Property Group LP, 2.35%, due 01/30/2022, par \$175,000                 | 175,064   |
| SLCC Student Loan Trust I, 2.77213%, due 10/25/2027, par<br>\$464,195         | 470,016   |
| SLCC Student Loan Trust I, 2.77213%, due 10/25/2027, par<br>\$464,195         | 470,016   |
| Southern California Edison Co, 3.875%, due 06/01/2021, par<br>\$505,000       | 530,069   |
| Southern California Edison Co, 3.875%, due 06/01/2021, par<br>\$505,000       | 530,069   |
| State Street Corp, 2.653%, due 05/15/2023, par \$95,000                       | 95,350    |
| State Street Corp, 2.55%, due 08/18/2020, par \$350,000                       | 355,619   |
| State Street Corp, 2.653%, due 05/15/2023, par \$420,000                      | 421,545   |
| Statoil ASA, 2.25%, due 11/08/2019, par \$920,000                             | 922,976   |
| Student Loan Corp, 2.25213%, due 07/25/2036, par \$469,692                    | 467,490   |
| Student Loan Corp, 2.25213%, due 07/25/2036, par \$470,134                    | 467,930   |
| SunTrust Bank/Atlanta GA, 2.25%, due 01/31/2020, par \$290,000                | 292,289   |
| SunTrust Banks Inc, 2.7%, due 01/27/2022, par \$220,000                       | 222,533   |
| SunTrust Banks Inc, 2.7%, due 01/27/2022, par \$220,000                       | 222,533   |

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|---|-----------|
| Tagua Leasing LLC, 1.581%, due 11/16/2024, par \$1,215,824                          | 1,180,594 |
| Teva Pharmaceutical Finance Netherlands III BV, 2.2%, due 07/21/2021, par \$230,000 | 212,347   |
| Teva Pharmaceutical Finance Netherlands III BV, 1.7%, due 07/19/2019, par \$500,000 | 489,623   |

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| Texas A&M University, 2.396%, due 05/15/2023, par \$900,000                        | 890,560   |
| Texas A&M University, 3.253%, due 05/15/2019, par \$665,000                        | 677,892   |
| Texas Instruments Inc, 2.625%, due 05/15/2024, par \$730,000                       | 726,649   |
| Texas Instruments Inc, 2.75%, due 03/12/2021, par \$980,000                        | 1,001,129 |
| The Leland Stanford Junior University, 4.75%, due 05/01/2019, par \$500,000        | 521,399   |
| Thermo Fisher Scientific Inc, 3%, due 04/15/2023, par \$390,000                    | 394,875   |
| Thermo Fisher Scientific Inc, 2.15%, due 12/14/2018, par \$499,000                 | 500,162   |
| Toronto-Dominion Bank/The, 2.25%, due 09/25/2019, par \$700,000                    | 704,383   |
| Toronto-Dominion Bank/The, 1.95%, due 04/02/2020, par \$700,000                    | 697,935   |
| Toronto-Dominion Bank/The, 2.25%, due 09/25/2019, par \$1,250,000                  | 1,257,826 |
| Toronto-Dominion Bank/The, 1.95%, due 04/02/2020, par \$700,000                    | 697,935   |
| Toyota Auto Receivables 2017-B Owner Trust, 1.46%, due 01/15/2020, par \$2,340,000 | 2,336,431 |
| Toyota Motor Credit Corp, 2.15%, due 03/12/2020, par \$200,000                     | 200,671   |
| Toyota Motor Credit Corp, 2.6%, due 01/11/2022, par \$80,000                       | 81,412    |
| Toyota Motor Credit Corp, 2.15%, due 03/12/2020, par \$300,000                     | 301,006   |
| Toyota Motor Credit Corp, 1.7%, due 02/19/2019, par \$210,000                      | 210,374   |
| Toyota Motor Credit Corp, 1.55%, due 10/18/2019, par \$220,000                     | 218,738   |
| Tyco Electronics Group SA, 3.45%, due 08/01/2024, par \$170,000                    | 177,206   |
| Tyco Electronics Group SA, 2.375%, due 12/17/2018, par \$600,000                   | 601,904   |
| UBS AG/London, 2.2%, due 06/08/2020, par \$250,000                                 | 248,747   |
| UBS AG/London, 2.45%, due 12/01/2020, par \$200,000                                | 199,819   |
| UBS AG/Stamford CT, 2.375%, due 08/14/2019, par \$400,000                          | 403,944   |
| UBS Group Funding Switzerland AG, 2.36586%, due 08/15/2023, par \$500,000          | 503,642   |
| UDR Inc, 3.75%, due 07/01/2024, par \$430,000                                      | 450,351   |
| Unilever Capital Corp, 2.6%, due 05/05/2024, par \$220,000                         | 218,452   |
| Unilever Capital Corp, 1.8%, due 05/05/2020, par \$580,000                         | 577,352   |
| Union Electric Co, 2.95%, due 06/15/2027, par \$230,000                            | 228,155   |
| United Parcel Service Inc, 2.5%, due 04/01/2023, par \$305,000                     | 304,299   |
| United Technologies Corp, 1.95%, due 11/01/2021, par \$205,000                     | 200,949   |
| United Technologies Corp, 2.8%, due 05/04/2024, par \$570,000                      | 568,319   |
| United Technologies Corp, 1.95%, due 11/01/2021, par \$205,000                     | 200,949   |
| United Technologies Corp, 1.9%, due 05/04/2020, par \$250,000                      | 248,289   |
| UnitedHealth Group Inc, 2.125%, due 03/15/2021, par \$210,000                      | 209,768   |
| UnitedHealth Group Inc, 2.125%, due 03/15/2021, par \$210,000                      | 209,768   |
| University of California, 1.9%, due 05/15/2020, par \$750,000                      | 747,171   |
| US Bancorp, 3.15%, due 04/27/2027, par \$460,000                                   | 463,418   |
| US Bank NA/Cincinnati OH, 2%, due 01/24/2020, par \$645,000                        | 647,903   |
| US Bank NA/Cincinnati OH, 2.05%, due 10/23/2020, par \$300,000                     | 298,983   |
| USAA Capital Corp, 2%, due 06/01/2021, par \$490,000                               | 481,488   |

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| USAA Capital Corp, 2%, due 06/01/2021, par \$500,000                             | 491,314       |
| Ventas Realty LP, 3.125%, due 06/15/2023, par \$420,000                          | 420,761       |
| Verizon Communications Inc, 3.5%, due 11/01/2024, par \$440,000                  | 450,455       |
| Verizon Communications Inc, 3.376%, due 02/15/2025, par \$510,000                | 518,383       |
| Verizon Communications Inc, 1.75%, due 08/15/2021, par \$300,000                 | 293,926       |
| Verizon Communications Inc, 4.6%, due 04/01/2021, par \$315,000                  | 338,737       |
| Verizon Owner Trust 2017-3, 2.06%, due 04/20/2022, par \$740,000                 | 736,670       |
| Vermont Std Asst Corp, %, due 04/30/2035, par \$407,546                          | 406,657       |
| Vermont Std Asst Corp, %, due 04/30/2035, par \$1,426,410                        | 1,423,299     |
| Virginia College Building Authority, 3.5%, due 02/01/2020, par \$500,000         | 520,147       |
| Virginia College Building Authority, 2%, due 02/01/2019, par \$765,000           | 770,912       |
| Volkswagen Group of America Finance LLC, 2.4%, due 05/22/2020, par \$100,000     | 99,968        |
| Volkswagen Group of America Finance LLC, 2.4%, due 05/22/2020, par \$100,000     | 99,968        |
| Vornado Realty LP, 3.5%, due 01/15/2025, par \$135,000                           | 134,718       |
| Washington & Clackamas School, 3.227%, due 06/15/2028, par \$500,000             | 509,112       |
| Westpac Banking Corp, 2.3%, due 05/26/2020, par \$300,000                        | 300,803       |
| Westpac Banking Corp, 2.25%, due 11/09/2020, par \$575,000                       | 574,692       |
| Westpac Banking Corp, 2.3%, due 05/26/2020, par \$300,000                        | 300,803       |
| Westpac Banking Corp, 2.25%, due 11/09/2020, par \$500,000                       | 499,732       |
| WestRock RKT Co, 4.9%, due 03/01/2022, par \$330,000                             | 361,256       |
| WestRock RKT Co, 4.45%, due 03/01/2019, par \$500,000                            | 518,552       |
| World Omni Auto Receivables Trust 2017-A, 1.93%, due 09/15/2022, par \$2,200,000 | 2,188,109     |
| World Omni Auto Receivables Trust 2017-B, 1.61%, due 02/16/2021, par \$1,400,000 | 1,397,034     |
| World Omni Auto Recv Trust, 1.34%, due 05/15/2020, par \$488,669                 | 488,173       |
| Xcel Energy Inc, 2.4%, due 03/15/2021, par \$210,000                             | 210,094       |
| Xcel Energy Inc, 2.4%, due 03/15/2021, par \$210,000                             | 210,094       |
| Total Corporate Debt Securities  | \$240,729,114 |
| Government Bonds   |               |
| Bergen County Improvement Authority/The, 2.25%, due 03/01/2019, par \$1,000,000  | \$1,007,670   |
| CA Dept of Water Resources , 2%, due 05/01/2022, par \$750,000                   | 735,543       |

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|---|-----------|
| City & County of Denver CO, 2.168%, due 08/01/2020, par \$500,000                         | 502,762   |
| City of Frisco TX, 2.92%, due 02/15/2023, par \$855,000                                   | 869,382   |
| City of Houston TX, 3.625%, due 03/01/2029, par \$255,000                                 | 256,756   |
| City of Houston TX, 2.768%, due 03/01/2022, par \$215,000                                 | 215,248   |
| City of Houston TX Combined Utility System Revenue, 3.428%, due 05/15/2023, par \$300,000 | 312,327   |
| Coos County School District No 13 North Bend, 2.006%, due 06/15/2020, par \$505,000       | 502,562   |
| Coos County School District No 13 North Bend, 2.006%, due 06/15/2020, par \$500,000       | 497,586   |
| County of Frederick MD, 1.66%, due 08/01/2020, par \$500,000                              | 493,658   |
| County of Macomb MI, 2.688%, due 11/01/2021, par \$500,000                                | 508,990   |
| County of Macomb MI, 2.688%, due 11/01/2021, par \$500,000                                | 508,990   |
| Dallas TX Water Sewer, 2.289%, due 10/01/2024, par \$1,255,000                            | 1,230,179 |
| Iraq Government AID Bond, 2.149%, due 01/18/2022, par \$1,300,000                         | 1,305,191 |
| MD Comm Dev Admin Housing Rev, 2.857%, due 09/01/2040, par \$440,000                      | 441,555   |
| MO State Higher Ed Std Asst, 2.28267%, due 05/20/2030, par \$881,029                      | 890,661   |
| MSN 41079 and 41084 Ltd, 1.717%, due 07/13/2024, par \$972,841                            | 952,528   |
| NC State Edu Asst Auth, %, due 07/25/2039, par \$716,914                                  | 718,736   |
| NC State Edu Asst Auth, %, due 07/25/2039, par \$717,352                                  | 719,175   |
| NYC Transit Fin Auth Future Tax Rev, 2.5%, due 02/01/2023, par \$750,000                  | 753,425   |
| NYC Transit Fin Auth Future Tax Rev, 2.75%, due 05/01/2024, par \$350,000                 | 350,113   |
| NYC Transit Fin Auth Future Tax Rev, 2.5%, due 11/01/2020, par \$750,000                  | 757,940   |
| NYC Transit Fin Auth Future Tax Rev, 1.96%, due 05/01/2020, par \$500,000                 | 499,298   |
| Petroleos Mexicanos, 2%, due 12/20/2022, par \$350,000                                    | 346,608   |
| Petroleos Mexicanos, 2.83%, due 02/15/2024, par \$1,413,750                               | 1,445,431 |
| Petroleos Mexicanos, 1.84586%, due 02/15/2024, par \$843,750                              | 831,426   |
| Petroleos Mexicanos, 2.378%, due 04/15/2025, par \$750,000                                | 750,095   |
| Petroleos Mexicanos, 2%, due 12/20/2022, par \$350,000                                    | 346,608   |
| Petroleos Mexicanos, 1.84586%, due 02/15/2024, par \$843,750                              | 831,426   |
| Petroleos Mexicanos, 2.378%, due 04/15/2025, par \$750,000                                | 750,095   |
| Phoenix 2012 LLC, 1.607%, due 07/03/2024, par \$1,186,564                                 | 1,159,430 |
| San Jose Redevelopment Agency Successor Agency, 3.25%, due 08/01/2029, par \$370,000      | 365,006   |
| San Jose Redevelopment Agency Successor Agency, 2.259%, due 08/01/2020, par \$705,000     | 708,960   |
| State of California, 2.193%, due 04/01/2047, par \$470,000                                | 473,733   |
| State of Mississippi, 1.779%, due 11/01/2028, par \$485,000                               | 485,905   |
| State of New York, 3.75%, due 03/01/2018, par \$500,000                                   | 507,910   |
| State of Oregon, 5.892%, due 06/01/2027, par \$440,000                                    | 531,344   |

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|---|------------|
| State of Oregon, 5.762%, due 06/01/2023, par \$226,717                                    | 250,019    |
| State of Oregon, 1.85%, due 05/01/2019, par \$440,000                                     | 440,437    |
| State of Texas, 4.631%, due 04/01/2033, par \$500,000                                     | 573,689    |
| State of Texas, 1.6%, due 08/01/2019, par \$380,000                                       | 381,174    |
| State of Utah, 4.154%, due 07/01/2019, par \$750,000                                      | 787,778    |
| State of Wisconsin, 2.049%, due 05/01/2023, par \$425,000                                 | 411,670    |
| Texas Transportation Commission State Highway Fund, 5.178%, due 04/01/2030, par \$500,000 | 607,193    |
| United States Small Business Administration, 4.14%, due 02/01/2030, par \$596,250         | 638,472    |
| United States Small Business Administration, 2.09%, due 11/01/2032, par \$530,257         | 519,349    |
| United States Small Business Administration, 2.81%, due 06/01/2037, par \$588,131         | 591,072    |
| United States Small Business Administration, 2.98%, due 07/01/2037, par \$460,000         | 469,994    |
| United States Small Business Administration, 4.14%, due 02/01/2030, par \$596,250         | 638,472    |
| United States Treasury Inflation Indexed Bonds, 0.375%, due 01/15/2027, par \$1,075,000   | 1,091,706  |
| United States Treasury Inflation Indexed Bonds, 0.375%, due 07/15/2027, par \$1,100,000   | 1,105,212  |
| United States Treasury Inflation Indexed Bonds, 0.125%, due 04/15/2021, par \$7,043,000   | 7,301,689  |
| United States Treasury Inflation Indexed Bonds, 0.125%, due 04/15/2022, par \$5,507,000   | 5,547,693  |
| United States Treasury Note/Bond, 2%, due 11/30/2022, par \$1,245,000                     | 1,235,857  |
| United States Treasury Note/Bond, 2.25%, due 02/15/2027, par \$10,825,000                 | 10,774,920 |
| United States Treasury Note/Bond, 2.25%, due 08/15/2027, par \$1,725,000                  | 1,715,403  |
| United States Treasury Note/Bond, 2%, due 10/31/2022, par \$1,725,000                     | 1,715,882  |
| United States Treasury Note/Bond, 2.25%, due 11/15/2027, par \$2,200,000                  | 2,175,402  |
| United States Treasury Note/Bond, 1.5%, due 10/31/2019, par \$2,825,000                   | 2,812,836  |
| United States Treasury Note/Bond, 0.875%, due 03/31/2018, par \$5,375,000                 | 5,380,188  |
| United States Treasury Note/Bond, 1.125%, due 08/31/2021, par \$1,275,000                 | 1,236,544  |
| United States Treasury Note/Bond, 1.25%, due 03/31/2019, par \$2,050,000                  | 2,041,412  |
| United States Treasury Note/Bond, 1.5%, due 08/15/2020, par \$2,875,000                   | 2,859,506  |
| United States Treasury Note/Bond, 1.625%, due 10/15/2020, par \$2,000,000                 | 1,989,230  |
| United States Treasury Note/Bond, 1.75%, due 11/15/2020, par \$2,825,000                  | 2,815,198  |
|   | 2,819,307  |

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| United States Treasury Note/Bond, 1.875%, due 12/15/2020, par<br>\$2,825,000             |              |
| Utah State Board of Regents, 2.114%, due 12/26/2038, par<br>\$1,024,869                  | 1,019,048    |
| Utah State Board of Regents, 2.15213%, due 02/25/2043, par<br>\$1,480,045                | 1,484,705    |
| Total Government Bonds   | \$87,995,305 |
| Mortgage Backed Securities   |              |
| Citigroup Commercial Mortgage Trust 2013-GC11, 2.69%, due<br>04/10/2046, par \$1,140,000 | \$1,146,072  |

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|---|-----------|
| COMM 2012-CCRE5 Mortgage Trust, 2.771%, due 12/10/2045, par \$1,000,000 | 1,001,299 |
| COMM 2012-CCRE5 Mortgage Trust, 2.771%, due 12/10/2045, par \$1,000,000 | 1,001,299 |
| COMM 2013-CCRE6 Mortgage Trust, 3.101%, due 03/10/2046, par \$1,000,000 | 1,016,261 |
| COMM 2013-CCRE7 Mortgage Trust, 3.213%, due 03/10/2046, par \$2,090,000 | 2,137,996 |
| COMM 2013-CCRE7 Mortgage Trust, 3.213%, due 03/10/2046, par \$500,000   | 511,482   |
| COMM 2013-LC6 Mortgage Trust, 2.941%, due 01/10/2046, par \$1,000,000   | 1,009,603 |
| Fannie Mae Pool, 5.5%, due 09/01/2023, par \$368,096                    | 404,603   |
| Fannie Mae Pool, 5%, due 06/01/2023, par \$445,047                      | 457,766   |
| Fannie Mae Pool, 4.5%, due 12/01/2022, par \$81,626                     | 83,266    |
| Fannie Mae Pool, 3%, due 10/01/2027, par \$444,377                      | 454,037   |
| Fannie Mae Pool, 2.5%, due 01/01/2028, par \$958,466                    | 964,973   |
| Fannie Mae Pool, 2.71%, due 06/01/2022, par \$3,159,675                 | 3,189,242 |
| Fannie Mae Pool, 3%, due 02/01/2031, par \$1,581,447                    | 1,616,715 |
| Fannie Mae Pool, 4.5%, due 06/01/2056, par \$926,606                    | 993,665   |
| Fannie Mae Pool, 5%, due 08/01/2056, par \$2,388,225                    | 2,612,355 |
| Fannie Mae Pool, 3.5%, due 12/01/2031, par \$2,019,297                  | 2,105,754 |
| Fannie Mae Pool, 3.5%, due 08/01/2056, par \$1,163,153                  | 1,196,188 |
| Fannie Mae Pool, 4%, due 01/01/2048, par \$1,250,000                    | 1,308,563 |
| Fannie Mae Pool, 3%, due 01/01/2048, par \$2,225,000                    | 2,226,854 |
| Fannie Mae Pool, 3.5%, due 01/01/2048, par \$4,245,000                  | 4,362,549 |
| Fannie Mae Pool, 2.65%, due 08/01/2024, par \$2,000,000                 | 2,003,604 |
| Fannie Mae Pool, 3.02%, due 12/01/2024, par \$945,866                   | 965,313   |
| Fannie Mae Pool, 2.61%, due 12/01/2021, par \$1,090,811                 | 1,099,897 |
| Fannie Mae Pool, 2.32%, due 09/01/2022, par \$378,566                   | 376,204   |
| Fannie Mae Pool, 2.61%, due 03/01/2026, par \$548,648                   | 541,577   |
| Fannie Mae Pool, 2.63%, due 09/01/2025, par \$548,708                   | 546,747   |
| Fannie Mae Pool, 4%, due 07/01/2056, par \$604,236                      | 636,251   |
| Fannie Mae Pool, 4.5%, due 06/01/2056, par \$1,687,565                  | 1,824,531 |
| Fannie Mae Pool, 4%, due 08/01/2046, par \$997,667                      | 1,058,105 |
| Fannie Mae Pool, 4%, due 07/01/2056, par \$2,507,315                    | 2,651,943 |
| Fannie Mae Pool, 4%, due 02/01/2057, par \$1,276,517                    | 1,344,065 |
| Fannie Mae Pool, 2.818%, due 09/01/2047, par \$158,903                  | 160,871   |
| Fannie Mae Pool, 2.847%, due 09/01/2047, par \$154,941                  | 156,978   |
| Fannie Mae Pool, 2.836%, due 10/01/2047, par \$89,350                   | 90,342    |
| Fannie Mae Pool, 4%, due 10/01/2047, par \$1,670,004                    | 1,753,351 |
| Fannie Mae Pool, 4%, due 06/01/2047, par \$2,795,891                    | 2,935,426 |
| Fannie Mae Pool, 3.5%, due 07/01/2047, par \$4,254,018                  | 4,382,441 |
| Fannie Mae Pool, 5.5%, due 09/01/2023, par \$368,096                    | 404,603   |
| Fannie Mae Pool, 4%, due 06/01/2026, par \$1,514,012                    | 1,589,640 |
| Fannie Mae Pool, 4.5%, due 06/01/2018, par \$101,564                    | 103,519   |
| Fannie Mae Pool, 4.5%, due 12/01/2022, par \$81,626                     | 83,266    |
| Fannie Mae Pool, 5%, due 03/01/2025, par \$791,080                      | 837,710   |
| Fannie Mae Pool, 5%, due 06/01/2020, par \$350,535                      | 358,311   |

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|---|-----------|
| Fannie Mae Pool, 4%, due 11/01/2025, par \$1,166,425                              | 1,224,247 |
| Fannie Mae Pool, 3%, due 05/01/2027, par \$140,547                                | 143,897   |
| Fannie Mae Pool, 2%, due 12/01/2022, par \$571,258                                | 568,548   |
| Fannie Mae Pool, 2%, due 05/01/2023, par \$690,611                                | 687,342   |
| Fannie Mae Pool, 2%, due 09/01/2023, par \$858,356                                | 854,248   |
| Fannie Mae Pool, 2.5%, due 10/01/2023, par \$393,390                              | 396,399   |
| Fannie Mae Pool, 2.864%, due 03/01/2044, par \$353,097                            | 361,221   |
| Fannie Mae Pool, 2.596%, due 07/01/2042, par \$1,286,888                          | 1,304,953 |
| Fannie Mae Pool, 2.547%, due 08/01/2042, par \$484,611                            | 490,666   |
| Fannie Mae Pool, 2.663%, due 06/01/2045, par \$649,827                            | 659,772   |
| Fannie Mae Pool, 2.628%, due 07/01/2045, par \$2,461,532                          | 2,499,155 |
| Fannie Mae Pool, 4.5%, due 06/01/2056, par \$1,238,283                            | 1,327,897 |
| Fannie Mae Pool, 5%, due 08/01/2056, par \$3,166,995                              | 3,464,210 |
| Fannie Mae Pool, 3.5%, due 12/01/2031, par \$3,173,181                            | 3,309,043 |
| Fannie Mae Pool, 2.832%, due 05/01/2047, par \$3,765,184                          | 3,814,460 |
| Fannie Mae Pool, 2.3%, due 01/01/2022, par \$1,904,078                            | 1,897,457 |
| Fannie Mae Pool, 2.3%, due 01/01/2022, par \$950,056                              | 946,752   |
| Fannie Mae Pool, 3.1%, due 06/01/2047, par \$4,068,738                            | 4,171,908 |
| Fannie Mae Pool, 3.049%, due 06/01/2047, par \$4,128,266                          | 4,227,443 |
| Fannie Mae-Aces, 1.48777%, due 05/25/2018, par \$69,882                           | 69,919    |
| Fannie Mae-Aces, 2.263%, due 02/25/2023, par \$687,000                            | 682,684   |
| Fannie Mae-Aces, 1.48777%, due 05/25/2018, par \$69,882                           | 69,919    |
| Fannie Mae-Aces, 2.17135%, due 09/25/2019, par \$2,254,465                        | 2,258,520 |
| Fannie Mae-Aces, 1.72777%, due 04/25/2024, par \$1,154,167                        | 1,157,159 |
| FHLMC K710 A2 Multifam, 1.883%, due 05/25/2019, par \$1,000,000                   | 999,471   |
| FHLMC Multifamily Structured Passthrough, 2.699%, due 05/25/2018, par \$1,012,221 | 1,015,357 |
| Freddie Mac Gold Pool, 2.5%, due 01/01/2028, par \$892,138                        | 898,334   |

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|---|-----------|
| Freddie Mac Gold Pool, 3.5%, due 01/01/2048, par \$5,710,000                    | 5,869,305 |
| Freddie Mac Gold Pool, 3.5%, due 08/01/2046, par \$2,464,992                    | 2,553,884 |
| Freddie Mac Gold Pool, 3.5%, due 04/01/2047, par \$4,180,326                    | 4,330,829 |
| Freddie Mac Gold Pool, 4%, due 09/01/2047, par \$1,692,448                      | 1,776,174 |
| Freddie Mac Gold Pool, 4%, due 09/01/2047, par \$2,632,706                      | 2,783,224 |
| Freddie Mac Gold Pool, 4%, due 10/01/2047, par \$1,617,881                      | 1,697,918 |
| Freddie Mac Gold Pool, 5%, due 10/01/2020, par \$492,940                        | 505,644   |
| Freddie Mac Gold Pool, 5%, due 04/01/2023, par \$173,844                        | 183,198   |
| Freddie Mac Gold Pool, 5%, due 02/01/2025, par \$367,202                        | 385,118   |
| Freddie Mac Gold Pool, 4.5%, due 06/01/2025, par \$783,872                      | 825,961   |
| Freddie Mac Gold Pool, 4%, due 07/01/2026, par \$540,559                        | 566,312   |
| Freddie Mac Gold Pool, 2.5%, due 04/01/2023, par \$607,302                      | 610,471   |
| Freddie Mac Gold Pool, 2.5%, due 04/01/2023, par \$708,101                      | 711,685   |
| Freddie Mac Multifam Struct PT Cert, 2.905%, due 07/25/2049, par \$1,305,000    | 1,330,355 |
| Freddie Mac Multifam Struct PT Cert, 2.355%, due 04/25/2021, par \$943,548      | 947,616   |
| Freddie Mac Multifam Struct PT Cert, 2.67158%, due 01/25/2021, par \$677,691    | 685,263   |
| Freddie Mac Non Gold Pool, 3.004%, due 08/01/2047, par \$607,921                | 620,728   |
| Freddie Mac Non Gold Pool, 2.32%, due 10/01/2043, par \$495,904                 | 502,234   |
| Freddie Mac Non Gold Pool, 2.404%, due 08/01/2045, par \$905,219                | 912,180   |
| Freddie Mac Non Gold Pool, 2.685%, due 08/01/2045, par \$2,463,400              | 2,500,478 |
| Freddie Mac Non Gold Pool, 2.435%, due 09/01/2046, par \$874,905                | 879,161   |
| Freddie Mac Non Gold Pool, 2.816%, due 05/01/2047, par \$2,122,475              | 2,144,115 |
| Freddie Mac Non Gold Pool, 2.974%, due 05/01/2047, par \$1,790,924              | 1,819,117 |
| Freddie Mac REMICS, 4.75%, due 06/15/2035, par \$129,639                        | 130,576   |
| GAHR Commercial Mortgage Trust 2015-NRF, 2.551%, due 12/15/2034, par \$143,355  | 143,588   |
| GAHR Commercial Mortgage Trust 2015-NRF, 3.2349%, due 12/15/2034, par \$828,000 | 840,705   |
| GAHR Commercial Mortgage Trust 2015-NRF, 2.551%, due 12/15/2034, par \$143,355  | 143,588   |
| GAHR Commercial Mortgage Trust 2015-NRF, 3.2349%, due 12/15/2034, par \$828,000 | 840,705   |
| Ginnie Mae I pool, 5%, due 10/15/2019, par \$21,263                             | 21,825    |
| Ginnie Mae I pool, 5%, due 10/15/2019, par \$21,263                             | 21,825    |
| Ginnie Mae II pool, 4.085%, due 08/20/2062, par \$1,209,899                     | 1,239,844 |
| GNMA, 4.5%, due 07/20/2038, par \$26,700  | 27,242    |
| GNMA, 5.5%, due 02/16/2037, par \$14,208  | 14,296    |
| GNMA, 4.25%, due 10/20/2038, par \$171,120                                      | 175,752   |
| GNMA, 4.25%, due 05/20/2039, par \$69,251                                       | 71,322    |

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|---|-----------|
| GNMA, 3%, due 03/20/2038, par \$46,292  | 46,585    |
| GNMA, 3.5%, due 02/20/2039, par \$292,980                                       | 300,149   |
| GNMA, 4.5%, due 05/20/2040, par \$230,570                                       | 240,941   |
| GNMA, 3.5%, due 01/20/2039, par \$460,682                                       | 473,089   |
| GNMA, 4.5%, due 04/20/2040, par \$23,656  | 23,980    |
| GNMA, 4%, due 06/20/2040, par \$155,556   | 160,797   |
| GNMA, 2.24333%, due 12/20/2066, par \$2,910,708                                 | 2,971,305 |
| GNMA, 1.89333%, due 10/20/2065, par \$1,807,609                                 | 1,812,809 |
| GNMA, 4.5%, due 07/20/2038, par \$26,700  | 27,242    |
| GNMA, 5.5%, due 02/16/2037, par \$14,208  | 14,296    |
| GNMA, 4%, due 09/20/2038, par \$304,769   | 310,872   |
| GNMA, 4.25%, due 10/20/2038, par \$171,120                                      | 175,752   |
| GNMA, 4.25%, due 05/20/2039, par \$69,251                                       | 71,322    |
| GNMA, 3%, due 03/20/2038, par \$46,292  | 46,585    |
| GNMA, 4%, due 12/16/2038, par \$118,573   | 120,398   |
| GNMA, 4.5%, due 04/20/2040, par \$23,656  | 23,980    |
| GS Mortgage Securities Trust 2011-GC5, 3.707%, due 08/10/2044, par \$1,000,000  | 1,037,323 |
| GS Mortgage Securities Trust 2013-GC16, 4.271%, due 11/10/2046, par \$1,620,000 | 1,745,319 |
| Helios Leasing I LLC, 1.562%, due 09/28/2024, par \$586,694                     | 567,327   |
| JPMorgan Chase Comml Mtg Sec Tr, 4.1664%, due 12/15/2046, par \$1,575,000       | 1,687,715 |
| JPMorgan Chase Comml Mtg Sec Tr, 2.5539%, due 04/15/2046, par \$1,000,000       | 1,002,978 |
| JPMorgan Comm Mtg Sec Tr, 4.3878%, due 07/15/2046, par \$900,000                | 948,560   |
| JPMorgan Comm Mtg Sec Tr, 2.3791%, due 10/15/2045, par \$960,208                | 960,507   |
| JPMorgan Comm Mtg Sec Tr, 4.3878%, due 07/15/2046, par \$1,500,000              | 1,580,933 |
| Morgan Stanley BAML Trust, 2.657%, due 05/15/2046, par \$1,000,000              | 1,006,587 |
| SCG Trust 2013-SRP1, 3.12703%, due 11/15/2026, par \$430,000                    | 430,370   |
| Towd Point Mortgage Trust 2015-6, 3.5%, due 04/25/2055, par \$513,176           | 522,884   |
| Towd Point Mortgage Trust 2015-6, 3.5%, due 04/25/2055, par \$513,176           | 522,884   |
| Towd Point Mortgage Trust 2016-1, 2.75%, due 02/25/2055, par \$454,259          | 455,409   |
| Towd Point Mortgage Trust 2016-1, 2.75%, due 02/25/2055, par \$454,259          | 455,409   |
| Towd Point Mortgage Trust 2016-3, 2.25%, due 04/25/2056, par \$340,797          | 338,178   |
| Towd Point Mortgage Trust 2016-3, 2.25%, due 04/25/2056, par \$340,797          | 338,178   |
| Towd Point Mortgage Trust 2016-4, 2.25%, due 07/25/2056, par \$155,275          | 154,300   |
| Towd Point Mortgage Trust 2016-4, 2.25%, due 07/25/2056, par \$155,275          | 154,300   |
|   | 341,677   |

Towd Point Mortgage Trust 2017-1, 2.75%, due 10/25/2056, par  
\$341,333

25

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| Towd Point Mortgage Trust<br>2017-1, 2.75%, due 10/25/2056,<br>par \$328,995                 | 329,327        |
| Towd Point Mortgage Trust<br>2017-5, 2.15213%, due<br>02/25/2057, par \$133,736              | 133,945        |
| Towd Point Mortgage Trust<br>2017-6, 2.75%, due 10/25/2057,<br>par \$1,022,007               | 1,020,786      |
| UBS-Barclays Commercial<br>Mortgage Trust 2012-C4, 2.8502%,<br>due 12/10/2045, par \$900,000 | 905,307        |
| UBS-Barclays Commercial<br>Mortgage Trust 2012-C4, 2.8502%,<br>due 12/10/2045, par \$900,000 | 905,307        |
| WFRBS Commercial Mortgage<br>Trust 2013-C11, 3.071%, due<br>03/15/2045, par \$1,000,000      | 1,017,130      |
| WFRBS Commercial Mortgage<br>Trust 2013-C17, 4.023%, due<br>12/15/2046, par \$2,000,000      | 2,130,177      |
| Total Mortgage Backed Securities   | \$ 161,531,376 |
| Net Assets Pending Settlement  | \$(7,928,722 ) |
| Subtotal Stable Value  | \$676,213,057  |
| TOTAL - INVESTMENT<br>CONTRACTS  | \$676,213,057  |
| ADJUSTMENT FROM FAIR<br>VALUE TO CONTRACT VALUE  | \$(360,039 )   |
| TOTAL - INVESTMENT<br>CONTRACTS AT CONTRACT<br>VALUE   | \$675,853,018  |

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
 PLAN #002 EIN #13-4922641  
 SCHEDULE OF ASSETS (HELD AT END OF YEAR (continued))  
 DECEMBER 31, 2017

| Shares Identity of Issuer, Borrower, Lessor or Similar Party        | Current Value   |
|---|-----------------|
| Cash Equivalents  |                 |
| Cash Equivalents  | \$22,023,351    |
| Total Cash Equivalents  | \$22,023,351    |
| Common / Collective Trusts  |                 |
| Mellon Capital REIT Index Fund                                      | \$31,222,230    |
| Mellon Capital Emerging Markets Stock Index Fund                    | 32,291,448      |
| Mellon Capital Aggregate Bond Index Fund                            | 498,581,554     |
| Mellon Capital International Stock Index Fund                       | 576,531,607     |
| Mellon Capital Small Cap Stock                                      | 193,197,108     |
| Mellon Capital Stock Index Fund                                     | 882,411,388     |
| Mellon Capital Mid Cap Stock Index Fund                             | 292,675,208     |
| Mellon Capital Treasury Inflation Protected Securities Fund         | 22,010,402      |
| JPMCB Strategic Property Fund                                       | 49,924,957      |
| JPMCB Liquidity Fund  | 15,858,228      |
| Columbia Trust Focused Large Cap Growth Fund                        | 150,013,620     |
| Total Common / Collective Trusts                                    | \$2,744,717,750 |
| AEP Stock   |                 |
| American Electric Power Company, Inc. Common Stock \$6.50 par value | \$332,134,634   |
| Total AEP Stock   | \$332,134,634   |
| Corporate Stocks  |                 |
| 2U INC COMMON STOCK USD 0.001                                       | \$1,101,315     |
| 3D SYSTEMS CORP COMMON STOCK USD 0.001                              | 575,320         |
| 3M CO COMMON STOCK USD 0.01   | 423,666         |
| AARON'S INC COMMON STOCK USD 0.5                                    | 235,531         |
| ABBOTT LABORATORIES COMMON STOCK USD 0                              | 2,018,509       |
| ABBVIE INC COMMON STOCK USD 0.01                                    | 1,685,172       |
| ABIOMED INC COMMON STOCK USD 0.01                                   | 440,226         |
| ABM INDUSTRIES INC COMMON STOCK USD 0.01                            | 182,452         |
| ABM INDUSTRIES INC COMMON STOCK USD 0.01                            | 543,658         |
| ACCO BRANDS CORP COMMON STOCK USD 0.01                              | 405,016         |
| ACTIVISION BLIZZARD INC COMMON STOCK USD 0.000001                   | 1,551,910       |
| ACTUANT CORP COMMON STOCK USD 0.2                                   | 384,560         |
| ADIDAS AG ADR USD   | 342,083         |
| ADOBE SYSTEMS INC COMMON STOCK USD 0.0001                           | 3,751,713       |
| ADTALEM GLOBAL EDUCATION INC  | 323,785         |
| AECOM COMMON STOCK USD 0.01   | 470,616         |
| AECOM COMMON STOCK USD 0.01   | 752,139         |
| AEGION CORP COMMON STOCK USD 0.01                                   | 170,737         |
| AERCAP HOLDINGS NV COMMON STOCK USD 0.01                            | 857,543         |
| AES CORP/VA COMMON STOCK USD 0.01                                   | 257,624         |

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| AGCO CORP COMMON STOCK USD 0.01                   | 392,865   |
| AGNC INVESTMENT CORP REIT USD 0.01                | 185,347   |
| AIR LEASE CORP COMMON STOCK USD 0.01              | 976,088   |
| AIR PRODUCTS & CHEMICALS INC COMMON STOCK USD 1   | 198,036   |
| AIRCASTLE LTD COMMON STOCK USD 0.01               | 214,907   |
| ALASKA AIR GROUP INC COMMON STOCK USD 0.01        | 404,305   |
| ALASKA AIR GROUP INC COMMON STOCK USD 0.01        | 386,810   |
| ALASKA AIR GROUP INC COMMON STOCK USD 0.01        | 127,613   |
| ALBEMARLE CORP COMMON STOCK USD 0.01              | 1,808,146 |
| ALBEMARLE CORP COMMON STOCK USD 0.01              | 153,852   |
| ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD     | 498,075   |
| ALEXION PHARMACEUTICALS INC COMMON STOCK USD      | 1,420,490 |
| ALIBABA GROUP HOLDING LTD ADR USD 0.000025        | 4,767,690 |
| ALLEGHANY CORP COMMON STOCK USD 1                 | 284,931   |
| ALLEGION PLC COMMON STOCK USD 0.01                | 1,073,662 |
| ALLERGAN PLC COMMON STOCK USD 0.0033              | 1,911,269 |
| ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD 0.01  | 684,396   |
| ALLY FINANCIAL INC COMMON STOCK USD 0.1           | 477,291   |
| ALLY FINANCIAL INC COMMON STOCK USD 0.1           | 1,332,612 |
| ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD 0.01 | 475,675   |
| ALPHABET INC COMMON STOCK USD 0.001               | 3,835,429 |

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| ALPHABET INC COMMON STOCK USD 0.001                | 4,435,690 |
| ALPHABET INC COMMON STOCK USD 0.001                | 1,975,125 |
| ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD      | 268,021   |
| AMAZON.COM INC COMMON STOCK USD 0.01               | 6,743,164 |
| AMBARELLA INC COMMON STOCK USD 0.00045             | 1,703,750 |
| AMC NETWORKS INC COMMON STOCK USD                  | 1,112,696 |
| AMC NETWORKS INC COMMON STOCK USD                  | 379,101   |
| AMDOCS LTD COMMON STOCK USD 0.01                   | 467,258   |
| AMEREN CORP COMMON STOCK USD 0.01                  | 253,657   |
| AMERICAN INTERNATIONAL GROUP INC COMMON STOCK USD  | 726,876   |
| AMERIPRISE FINANCIAL INC COMMON STOCK USD 0.01     | 779,562   |
| AMGEN INC COMMON STOCK USD 0.0001                  | 939,060   |
| AMPHENOL CORP COMMON STOCK USD 0.001               | 1,337,448 |
| ANTERO RESOURCES CORP COMMON STOCK USD             | 2,670,450 |
| ANTHEM INC COMMON STOCK USD 0.01                   | 1,080,048 |
| ANWORTH MORTGAGE ASSET CORP REIT USD 0.01          | 113,007   |
| AON PLC COMMON STOCK USD 0.01                      | 1,058,600 |
| APPLE INC COMMON STOCK USD 0.00001                 | 5,885,989 |
| APPLE INC COMMON STOCK USD 0.00001                 | 1,336,917 |
| APPLIED MATERIALS INC COMMON STOCK USD 0.01        | 1,651,176 |
| APTIV PLC COMMON STOCK USD 0.01                    | 339,320   |
| APTIV PLC COMMON STOCK USD 0.01                    | 576,844   |
| ARCHER-DANIELS-MIDLAND CO COMMON STOCK USD 0       | 160,320   |
| ARES CAPITAL CORP COMMON STOCK USD 0.001           | 371,809   |
| ARES COMMERCIAL REAL ESTATE CORP REIT USD 0.01     | 343,829   |
| ARGO GROUP INTERNATIONAL HOLDINGS LTD COMMON STOCK | 413,856   |
| ARRAY BIOPHARMA INC COMMON STOCK USD 0.001         | 1,131,520 |
| ARRIS INTERNATIONAL PLC COMMON STOCK USD 0.01      | 1,980,699 |
| ARROW ELECTRONICS INC COMMON STOCK USD 1           | 907,668   |
| ASHLAND GLOBAL HOLDINGS INC COMMON STOCK USD 0     | 811,680   |
| ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD      | 168,328   |
| ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD      | 292,320   |
| ASSURANT INC COMMON STOCK USD 0.01                 | 167,697   |
| ASSURANT INC COMMON STOCK USD 0.01                 | 1,290,752 |
| ASSURED GUARANTY LTD COMMON STOCK USD 0.01         | 343,781   |
| ATARA BIOTHERAPEUTICS INC COMMON STOCK USD 0.0001  | 610,875   |
| ATHENAHEALTH INC COMMON STOCK USD 0.01             | 1,001,525 |
| ATHENE HOLDING LTD COMMON STOCK USD 0.001          | 163,869   |
| AUTOLIV INC COMMON STOCK USD 1                     | 419,364   |
| AVALONBAY COMMUNITIES INC REIT USD 0.01            | 773,269   |
| AVNET INC COMMON STOCK USD 1                       | 282,332   |
| AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD 0.0125  | 131,285   |
| B&G FOODS INC COMMON STOCK USD 0.01                | 448,749   |
| BALL CORP COMMON STOCK USD 0                       | 158,970   |
| BANCFIRST CORP COMMON STOCK USD 1                  | 112,992   |
| BANK OF AMERICA CORP COMMON STOCK USD 0.01         | 717,336   |
| BANK OF AMERICA CORP COMMON STOCK USD 0.01         | 3,887,784 |
| BANK OF THE OZARKS COMMON STOCK USD 0.01           | 1,042,063 |
| BANKUNITED INC COMMON STOCK USD 0.01               | 577,980   |

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| BARRACUDA NETWORKS INC COMMON STOCK USD 0.001      | 871,145   |
| BELDEN INC COMMON STOCK USD 0.01                   | 428,880   |
| BELDEN INC COMMON STOCK USD 0.01                   | 285,714   |
| BELMOND LTD COMMON STOCK USD 0.01                  | 753,375   |
| BERKSHIRE HATHAWAY INC COMMON STOCK USD 0.0033     | 2,319,174 |
| BERRY GLOBAL GROUP INC COMMON STOCK USD 0.01       | 572,971   |
| BEST BUY CO INC COMMON STOCK USD 0.1               | 691,547   |
| BIG LOTS INC COMMON STOCK USD 0.01                 | 308,825   |
| BIOGEN INC COMMON STOCK USD 0.0005                 | 891,996   |
| BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD 0.001 | 1,776,534 |
| BLACKSTONE MORTGAGE TRUST INC REIT USD 0.01        | 164,328   |
| BLOOMIN' BRANDS INC COMMON STOCK USD 0.01          | 221,936   |
| BLUEBIRD BIO INC COMMON STOCK USD 0.01             | 562,618   |
| BMC STOCK HOLDINGS INC COMMON STOCK USD 0.01       | 449,783   |
| BOEING CO/THE COMMON STOCK USD 5                   | 3,962,706 |
| BOEING CO/THE COMMON STOCK USD 5                   | 1,504,041 |
| BOOZ ALLEN HAMILTON HOLDING CORP COMMON STOCK USD  | 179,783   |
| BOYD GAMING CORP COMMON STOCK USD 0.01             | 1,776,060 |
| BP PLC ADR USD                                     | 327,834   |
| BP PLC ADR USD                                     | 1,435,325 |
| BRISTOL-MYERS SQUIBB CO COMMON STOCK USD 0.1       | 2,931,696 |

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|---|-----------|
| BROADCOM LTD COMMON STOCK USD                     | 1,370,048 |
| BROOKS AUTOMATION INC COMMON STOCK USD 0.01       | 310,145   |
| BURLINGTON STORES INC COMMON STOCK USD 0.0001     | 762,786   |
| CABOT CORP COMMON STOCK USD 1                     | 167,402   |
| CABOT CORP COMMON STOCK USD 1                     | 306,657   |
| CADENCE DESIGN SYSTEMS INC COMMON STOCK USD 0.01  | 864,336   |
| CAE INC COMMON STOCK CAD 0                        | 1,408,704 |
| CALLIDUS SOFTWARE INC COMMON STOCK USD 0.001      | 811,425   |
| CALLON PETROLEUM CO COMMON STOCK USD 0.01         | 404,595   |
| CAMBREX CORP COMMON STOCK USD 0.1                 | 418,512   |
| CAPITAL ONE FINANCIAL CORP COMMON STOCK USD 0.01  | 756,808   |
| CAPITAL ONE FINANCIAL CORP COMMON STOCK USD 0.01  | 2,987,400 |
| CARLISLE COS INC COMMON STOCK USD 1               | 409,140   |
| CARLISLE COS INC COMMON STOCK USD 1               | 186,500   |
| CARMAX INC COMMON STOCK USD 0.5                   | 519,453   |
| CARS.COM INC COMMON STOCK USD 0.01                | 966,140   |
| CARTER'S INC COMMON STOCK USD 0.01                | 1,748,486 |
| CASEY'S GENERAL STORES INC COMMON STOCK USD 0     | 751,453   |
| CATALENT INC COMMON STOCK USD 0.01                | 457,549   |
| CATHAY GENERAL BANCORP COMMON STOCK USD 0.01      | 316,697   |
| CBS CORP COMMON STOCK USD 0.001                   | 2,316,897 |
| CDW CORP/DE COMMON STOCK USD 0.01                 | 735,343   |
| CDW CORP/DE COMMON STOCK USD 0.01                 | 1,276,740 |
| CELANESE CORP COMMON STOCK USD 0.0001             | 165,867   |
| CELGENE CORP COMMON STOCK USD 0.01                | 2,166,201 |
| CENTENE CORP COMMON STOCK USD 0.001               | 1,059,240 |
| CENTERPOINT ENERGY INC COMMON STOCK USD 0.01      | 263,748   |
| CHANNELADVISOR CORP COMMON STOCK USD 0.001        | 413,955   |
| CHARTER COMMUNICATIONS INC COMMON STOCK USD 0.001 | 1,690,551 |
| CHATHAM LODGING TRUST REIT USD 0.01               | 187,854   |
| CHEMED CORP COMMON STOCK USD 1                    | 425,285   |
| CHEVRON CORP COMMON STOCK USD 0.75                | 312,975   |
| CHUBB LTD COMMON STOCK USD 24.15                  | 1,174,720 |
| CIENA CORP COMMON STOCK USD 0.01                  | 310,413   |
| CIMPRESS NV COMMON STOCK USD 0.001                | 1,344,934 |
| CINCINNATI BELL INC COMMON STOCK USD 0.01         | 1,210,134 |
| CIT GROUP INC COMMON STOCK USD 0.01               | 536,607   |
| CITIGROUP INC COMMON STOCK USD 0.01               | 721,777   |
| CITIGROUP INC COMMON STOCK USD 0.01               | 3,527,034 |
| CLEAN HARBORS INC COMMON STOCK USD 0.01           | 265,580   |
| CLEAN HARBORS INC COMMON STOCK USD 0.01           | 1,724,861 |
| CLEARWATER PAPER CORP COMMON STOCK USD 0.0001     | 272,400   |
| COGNEX CORP COMMON STOCK USD 0.002                | 3,840,848 |
| COHERENT INC COMMON STOCK USD 0.01                | 1,037,159 |
| COLFAX CORP COMMON STOCK USD 0.001                | 736,932   |
| COLONY NORTHSTAR INC REIT USD 0.01                | 320,231   |
| COLUMBIA BANKING SYSTEM INC COMMON STOCK USD 0    | 154,950   |
| COLUMBIA BANKING SYSTEM INC COMMON STOCK USD 0    | 182,665   |
| COMMERCE BANCSHARES INC/MO COMMON STOCK USD 5     | 140,996   |

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| COMMSCOPE HOLDING CO INC COMMON STOCK USD 0.01 | 407,921   |
| CONCHO RESOURCES INC COMMON STOCK USD 0.001    | 1,673,601 |
| CONOCOPHILLIPS COMMON STOCK USD 0.01           | 340,318   |
| CONSTELLATION BRANDS INC COMMON STOCK USD 0.01 | 1,553,362 |
| CONVERGYS CORP COMMON STOCK USD 0              | 255,989   |
| CONVERGYS CORP COMMON STOCK USD 0              | 281,989   |
| COOPER COS INC/THE COMMON STOCK USD 0.1        | 787,418   |
| COOPER TIRE & RUBBER CO COMMON STOCK USD 1     | 185,305   |
| CORNING INC COMMON STOCK USD 0.5               | 441,494   |
| COSTAR GROUP INC COMMON STOCK USD 0.01         | 488,780   |
| COSTCO WHOLESALE CORP COMMON STOCK USD 0.005   | 2,516,342 |
| CROWN CASTLE INTERNATIONAL CORP REIT USD 0.01  | 768,744   |
| CROWN HOLDINGS INC COMMON STOCK USD 5          | 157,500   |
| CROWN HOLDINGS INC COMMON STOCK USD 5          | 156,038   |
| CSRA INC COMMON STOCK USD 0.001                | 302,491   |
| CULLEN/FROST BANKERS INC COMMON STOCK USD 0.01 | 1,184,261 |
| CUMMINS INC COMMON STOCK USD 2.5               | 423,936   |
| CUMMINS INC COMMON STOCK USD 2.5               | 1,890,048 |
| CURTISS-WRIGHT CORP COMMON STOCK USD 1         | 195,326   |
| CVB FINANCIAL CORP COMMON STOCK USD 0          | 75,651    |
| CYBERARK SOFTWARE LTD COMMON STOCK USD 0.01    | 637,240   |

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| CYRUSONE INC REIT USD 0.01                         | 1,384,845 |
| CYS INVESTMENTS INC REIT USD 0.01                  | 489,926   |
| CYS INVESTMENTS INC REIT USD 0.01                  | 261,505   |
| CYTOKINETICS INC COMMON STOCK USD 0.001            | 261,615   |
| DANA INC   | 1,784,750 |
| DANAHER CORP COMMON STOCK USD 0.01                 | 1,003,968 |
| DBV TECHNOLOGIES SA ADR USD 0.1                    | 543,340   |
| DEL FRISCO'S RESTAURANT GROUP INC COMMON STOCK USD | 224,953   |
| DELPHI TECHNOLOGIES PLC COMMON STOCK USD 0.01      | 118,897   |
| DELTA AIR LINES INC COMMON STOCK USD 0.0001        | 436,800   |
| DELTA AIR LINES INC COMMON STOCK USD 0.0001        | 2,363,200 |
| DESCARTES SYSTEMS GROUP INC/THE COMMON STOCK CAD 0 | 889,318   |
| DEXCOM INC COMMON STOCK USD 0.001                  | 784,120   |
| DIAMONDBACK ENERGY INC COMMON STOCK USD 0.01       | 782,371   |
| DICK'S SPORTING GOODS INC COMMON STOCK USD 0.01    | 191,322   |
| DICK'S SPORTING GOODS INC COMMON STOCK USD 0.01    | 527,264   |
| DISCOVER FINANCIAL SERVICES COMMON STOCK USD 0.01  | 807,660   |
| DISCOVERY COMMUNICATIONS INC COMMON STOCK USD 0.01 | 1,460,730 |
| DOLLAR TREE INC COMMON STOCK USD 0.01              | 611,667   |
| DOVER CORP COMMON STOCK USD 1                      | 444,356   |
| DOVER CORP COMMON STOCK USD 1                      | 1,009,900 |
| DR HORTON INC COMMON STOCK USD 0.01                | 617,947   |
| DR HORTON INC COMMON STOCK USD 0.01                | 771,157   |
| DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD 0.01  | 1,034,984 |
| DRIL-QUIP INC COMMON STOCK USD 0.01                | 107,850   |
| DST SYSTEMS INC COMMON STOCK USD 0.01              | 397,248   |
| DUNKIN' BRANDS GROUP INC COMMON STOCK USD 0.001    | 1,639,794 |
| DXC TECHNOLOGY CO COMMON STOCK USD 0.01            | 666,619   |
| DYAX CORPORATION CVR CONTRA                        | —         |
| EAST WEST BANCORP INC COMMON STOCK USD 0.001       | 631,476   |
| EASTMAN CHEMICAL CO COMMON STOCK USD 0.01          | 186,400   |
| EASTMAN CHEMICAL CO COMMON STOCK USD 0.01          | 680,360   |
| EDISON INTERNATIONAL COMMON STOCK USD 0            | 204,304   |
| EL PASO ELECTRIC CO COMMON STOCK USD 0             | 476,010   |
| EMERSON ELECTRIC CO COMMON STOCK USD 0.5           | 439,047   |
| ENDOLOGIX INC COMMON STOCK USD 0.001               | 572,231   |
| ENERGIZER HOLDINGS INC COMMON STOCK 0              | 193,695   |
| ENERSYS COMMON STOCK USD 0.01                      | 513,800   |
| ENERSYS COMMON STOCK USD 0.01                      | 633,912   |
| ENGILITY HOLDINGS INC COMMON STOCK USD 0.01        | 208,321   |
| ENI SPA ADR USD                                    | 308,667   |
| ENTERGY CORP COMMON STOCK USD 0.01                 | 236,031   |
| ENVISION HEALTHCARE CORP COMMON STOCK USD 0.01     | 317,848   |
| EOG RESOURCES INC COMMON STOCK USD 0.01            | 2,184,746 |
| EPR PROPERTIES REIT USD 0.01                       | 1,085,564 |
| EQT CORP COMMON STOCK USD 0                        | 411,076   |
| EQT CORP COMMON STOCK USD 0                        | 1,440,702 |
| ESPERION THERAPEUTICS INC COMMON STOCK USD 0.001   | 1,514,320 |
| ESSENT GROUP LTD COMMON STOCK USD 0.015            | 550,696   |

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| ESTEE LAUDER COS INC/THE COMMON STOCK USD 0.01    | 2,223,773 |
| ETRADE FINANCIAL CORP                             | 600,888   |
| EURONET WORLDWIDE INC COMMON STOCK USD 0.02       | 560,648   |
| EVEREST RE GROUP LTD COMMON STOCK USD 0.01        | 411,101   |
| EVERSOURCE ENERGY COMMON STOCK USD 5              | 259,038   |
| EVOQUA WATER TECHNOLOGIES CORP COMMON STOCK USD   | 580,302   |
| EW SCRIPPS CO/THE COMMON STOCK USD 0.01           | 626,763   |
| EXACT SCIENCES CORP COMMON STOCK USD 0.01         | 843,582   |
| EXELON CORP COMMON STOCK USD 0                    | 240,401   |
| EXELON CORP COMMON STOCK USD 0                    | 1,676,896 |
| EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD 0.01  | 962,856   |
| EXTRACTION OIL & GAS INC COMMON STOCK USD         | 323,664   |
| EXXON MOBIL CORP COMMON STOCK USD 0               | 276,012   |
| FACEBOOK INC COMMON STOCK USD 0.000006            | 6,414,850 |
| FCB FINANCIAL HOLDINGS INC COMMON STOCK USD 0.001 | 258,470   |
| FERRO CORP COMMON STOCK USD 1                     | 243,402   |
| FERROGLOBE PLC COMMON STOCK USD 7.5               | 361,033   |
| FIBROGEN INC COMMON STOCK USD 0.01                | 824,760   |
| FIFTH THIRD BANCORP COMMON STOCK USD 0            | 503,250   |
| FINANCIAL ENGINES INC COMMON STOCK USD 0.0001     | 1,182,238 |
| FINISAR CORP COMMON STOCK USD 0.001               | 832,315   |

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| FIREEYE INC COMMON STOCK USD 0.0001                | 1,415,740 |
| FIRST CITIZENS BANCSHARES INC/NC COMMON STOCK USD  | 309,773   |
| FIRST DATA CORP COMMON STOCK USD 0.01              | 2,565,821 |
| FIRST MERCHANTS CORP COMMON STOCK USD 0            | 269,352   |
| FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD 0.01 | 166,889   |
| FIRST OF LONG ISLAND CORP/THE COMMON STOCK USD 0.1 | 108,870   |
| FIRSTCASH INC                                      | 600,170   |
| FIRSTENERGY CORP COMMON STOCK USD 0.1              | 217,402   |
| FISERV INC COMMON STOCK USD 0.01                   | 1,285,074 |
| FLEETCOR TECHNOLOGIES INC COMMON STOCK USD 0.001   | 1,829,624 |
| FLEX LTD   | 595,901   |
| FLEX LTD   | 1,321,366 |
| FLUOR CORP COMMON STOCK USD 0.01                   | 2,455,571 |
| FNB CORP/PA COMMON STOCK USD 0.01                  | 274,355   |
| FNF GROUP TRACKING STK USD 0.0001                  | 169,438   |
| FNF GROUP TRACKING STK USD 0.0001                  | 926,064   |
| FNFV GROUP TRACKING STK USD 0.0001                 | —         |
| FOOT LOCKER INC COMMON STOCK USD 0.01              | 248,511   |
| FORMFACTOR INC COMMON STOCK USD 0.001              | 974,995   |
| FORUM ENERGY TECHNOLOGIES INC COMMON STOCK USD     | 184,159   |
| FORWARD AIR CORP COMMON STOCK USD 0.01             | 1,200,783 |
| FRANKLIN RESOURCES INC COMMON STOCK USD 0.1        | 640,332   |
| FRANK'S INTERNATIONAL NV COMMON STOCK USD 0.01     | 138,020   |
| FREEPORT-MCMORAN INC COMMON STOCK USD 0.1          | 1,519,644 |
| FRESH DEL MONTE PRODUCE INC COMMON STOCK USD 0.01  | 243,737   |
| FTI CONSULTING INC COMMON STOCK USD 0.01           | 313,092   |
| FULTON FINANCIAL CORP COMMON STOCK USD 2.5         | 189,105   |
| GARDNER DENVER HOLDINGS INC COMMON STOCK USD 0.01  | 418,730   |
| GARTNER INC COMMON STOCK USD 0.0005                | 665,749   |
| GENERAL DYNAMICS CORP COMMON STOCK USD 1           | 1,444,495 |
| GENESEE & WYOMING INC COMMON STOCK USD 0.01        | 543,237   |
| GENTEX CORP COMMON STOCK USD 0.06                  | 437,855   |
| GERMAN AMERICAN BANCORP INC COMMON STOCK USD 0     | 68,894    |
| GIBRALTAR INDUSTRIES INC COMMON STOCK USD 0.01     | 66,990    |
| GLOBAL PAYMENTS INC COMMON STOCK USD 0             | 1,403,360 |
| GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01  | 2,713,704 |
| GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01  | 713,328   |
| GOODYEAR TIRE & RUBBER CO/THE COMMON STOCK USD 0   | 2,090,457 |
| GRAND CANYON EDUCATION INC COMMON STOCK USD 0.01   | 1,176,693 |
| GRANITE CONSTRUCTION INC COMMON STOCK USD 0.01     | 184,260   |
| GRANITE POINT MORTGAGE TRUST INC REIT USD 0.01     | 126,749   |
| GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD 0.01 | 784,090   |
| GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD 0.01 | 1,057,749 |
| GREAT PLAINS ENERGY INC COMMON STOCK USD 0         | 1,221,896 |
| GREAT WESTERN BANCORP INC COMMON STOCK USD 0.01    | 647,307   |
| GROUP 1 AUTOMOTIVE INC COMMON STOCK USD 0.01       | 162,734   |
| GUARANTY BANCORP COMMON STOCK USD 0.001            | 116,130   |
| GULFPORT ENERGY CORP COMMON STOCK USD 0.01         | 217,086   |
| GULFPORT ENERGY CORP COMMON STOCK USD 0.01         | 139,084   |

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| HALLIBURTON CO COMMON STOCK USD 2.5              | 2,430,061 |
| HANCOCK HOLDING CO COMMON STOCK USD 3.33         | 287,100   |
| HANESBRANDS INC COMMON STOCK USD 0.01            | 944,777   |
| HANMI FINANCIAL CORP COMMON STOCK USD 0.001      | 218,429   |
| HANOVER INSURANCE GROUP INC/THE COMMON STOCK USD | 316,134   |
| HARTFORD FINANCIAL SERVICES GROUP INC/THE COMMON | 655,748   |
| HB FULLER CO COMMON STOCK USD 1                  | 410,651   |
| HEALTH EQUITY INC COMMON STOCK USD 0.0001        | 430,159   |
| HEALTHSOUTH CORP COMMON STOCK USD 0.01           | 334,907   |
| HEARTLAND EXPRESS INC COMMON STOCK USD 0.01      | 1,763,220 |
| HEICO CORP COMMON STOCK USD 0.01                 | 1,177,766 |
| HELEN OF TROY LTD COMMON STOCK USD 0.1           | 635,621   |
| HELMERICH & PAYNE INC COMMON STOCK USD 0.1       | 368,448   |
| HESS CORP COMMON STOCK USD 1                     | 322,796   |
| HEXCEL CORP COMMON STOCK USD 0.01                | 1,595,730 |
| HILLENBRAND INC COMMON STOCK USD 0               | 193,596   |
| HILL-ROM HOLDINGS INC COMMON STOCK USD 0         | 254,472   |
| HOLOGIC INC COMMON STOCK USD 0.01                | 1,051,650 |
| HOME DEPOT INC/THE COMMON STOCK USD 0.05         | 3,305,593 |
| HOME DEPOT INC/THE COMMON STOCK USD 0.05         | 701,261   |
| HOPE BANCORP INC                                 | 186,734   |

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| HUNTINGTON INGALLS INDUSTRIES INC COMMON STOCK USD | 164,519   |
| HUNTSMAN CORP COMMON STOCK USD 0.01                | 196,411   |
| HURON CONSULTING GROUP INC COMMON STOCK USD 0.01   | 267,698   |
| IAC/INTERACTIVECORP COMMON STOCK USD 0.001         | 1,699,692 |
| ICON PLC COMMON STOCK USD 0.06                     | 542,694   |
| II-VI INC COMMON STOCK USD 0                       | 1,380,330 |
| ILLUMINA INC COMMON STOCK USD 0.01                 | 1,524,186 |
| IMMUNOGEN INC COMMON STOCK USD 0.01                | 291,655   |
| IMMUNOMEDICS INC COMMON STOCK USD 0.01             | 721,399   |
| INC RESEARCH HOLDINGS INC COMMON STOCK USD 0.01    | 384,944   |
| INC RESEARCH HOLDINGS INC COMMON STOCK USD 0.01    | 1,181,516 |
| INFINITY PROPERTY & CASUALTY CORP COMMON STOCK USD | 170,554   |
| INGREDION INC COMMON STOCK USD 0.01                | 196,560   |
| INSIGHT ENTERPRISES INC COMMON STOCK USD 0.01      | 179,159   |
| INSIGHT ENTERPRISES INC COMMON STOCK USD 0.01      | 167,289   |
| INSULET CORP COMMON STOCK USD 0.001                | 453,468   |
| INTEGRA LIFESCIENCES HOLDINGS CORP COMMON STOCK    | 165,835   |
| INTEGRATED DEVICE TECHNOLOGY INC COMMON STOCK USD  | 1,397,310 |
| INTEGRATED DEVICE TECHNOLOGY INC COMMON STOCK USD  | 549,886   |
| INTEL CORP COMMON STOCK USD 0.001                  | 1,370,952 |
| INTEL CORP COMMON STOCK USD 0.001                  | 2,190,292 |
| INTERCEPT PHARMACEUTICALS INC COMMON STOCK USD     | 443,992   |
| INTERFACE INC COMMON STOCK USD 0.1                 | 311,860   |
| INTERNATIONAL PAPER CO COMMON STOCK USD 1          | 179,614   |
| INTERNATIONAL PAPER CO COMMON STOCK USD 1          | 2,937,558 |
| INTERNATIONAL SPEEDWAY CORP COMMON STOCK USD 0.01  | 430,380   |
| INTERXION HOLDING NV COMMON STOCK USD 0.1          | 2,775,603 |
| IONIS PHARMACEUTICALS INC COMMON STOCK USD 0.001   | 1,790,680 |
| IRIDIUM COMMUNICATIONS INC COMMON STOCK USD 0.001  | 1,163,480 |
| ITT INC COMMON STOCK USD 1                         | 464,319   |
| JACOBS ENGINEERING GROUP INC COMMON STOCK USD 1    | 389,164   |
| JAGGED PEAK ENERGY INC COMMON STOCK USD 0.01       | 423,567   |
| JANUS HENDERSON GROUP PLC COMMON STOCK USD         | 2,025,829 |
| JAZZ PHARMACEUTICALS PLC COMMON STOCK USD 0.0001   | 299,462   |
| JM SMUCKER CO/THE COMMON STOCK USD 0               | 969,072   |
| JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD 0.01  | 687,736   |
| JOHNSON & JOHNSON COMMON STOCK USD 1               | 964,068   |
| JONES LANG LASALLE INC COMMON STOCK USD 0.01       | 378,282   |
| JPMORGAN CHASE & CO COMMON STOCK USD 1             | 1,351,187 |
| JPMORGAN CHASE & CO COMMON STOCK USD 1             | 780,662   |
| JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND   | 2,206,334 |
| JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND   | 1,837,351 |
| JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND   | 1,141,048 |
| JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND   | 3,680,070 |
| JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND   | 1,160,437 |
| JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND   | 2,417,545 |
| JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND   | 1,723,057 |
| JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND   | 3,910,915 |
| JUNO THERAPEUTICS INC COMMON STOCK USD 0.0001      | 572,655   |

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| KANSAS CITY SOUTHERN COMMON STOCK USD 0.01         | 1,530,910 |
| KAR AUCTION SERVICES INC COMMON STOCK USD 0.01     | 547,152   |
| KENNAMETAL INC COMMON STOCK USD 1.25               | 1,546,361 |
| KERING ADR USD                                     | 1,847,403 |
| KEYSIGHT TECHNOLOGIES INC COMMON STOCK USD         | 704,995   |
| KEYSIGHT TECHNOLOGIES INC COMMON STOCK USD         | 2,090,400 |
| KIRBY CORP COMMON STOCK USD 0.1                    | 1,957,908 |
| KLX INC COMMON STOCK USD 0.01                      | 313,950   |
| KOSMOS ENERGY LTD COMMON STOCK USD 0.01            | 226,625   |
| LAKELAND FINANCIAL CORP COMMON STOCK USD 0         | 67,886    |
| LAM RESEARCH CORP COMMON STOCK USD 0.001           | 3,150     |
| LAM RESEARCH CORP COMMON STOCK USD 0.001           | 4,051,312 |
| LAMAR ADVERTISING CO REIT USD 0.001                | 862,531   |
| LAS VEGAS SANDS CORP COMMON STOCK USD 0.001        | 646,257   |
| LAS VEGAS SANDS CORP COMMON STOCK USD 0.001        | 2,300,119 |
| LA-Z-BOY INC COMMON STOCK USD 1                    | 378,830   |
| LCI INDUSTRIES COMMON STOCK USD 0.01               | 643,370   |
| LEAR CORP COMMON STOCK USD 0.01                    | 423,984   |
| LEGG MASON INC COMMON STOCK USD 0.1                | 409,922   |
| LEUCADIA NATIONAL CORP COMMON STOCK USD 1          | 503,495   |
| LEXICON PHARMACEUTICALS INC COMMON STOCK USD 0.001 | 283,556   |

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| LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRACKING STK   | 467,988   |
| LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRACKING STK   | 253,824   |
| LIFEPOINT HEALTH INC COMMON STOCK USD 0.01         | 385,950   |
| LINCOLN NATIONAL CORP COMMON STOCK USD 0           | 707,204   |
| LIONS GATE ENTERTAINMENT CORP COMMON STOCK USD     | 755,380   |
| LIONS GATE ENTERTAINMENT CORP COMMON STOCK USD     | 153,050   |
| LITHIA MOTORS INC COMMON STOCK USD 0               | 580,899   |
| LPL FINANCIAL HOLDINGS INC COMMON STOCK USD        | 2,608,098 |
| LULULEMON ATHLETICA INC COMMON STOCK USD 0.005     | 1,275,751 |
| LUMENTUM HOLDINGS INC COMMON STOCK USD 0.001       | 2,461,577 |
| LYONDELLBASELL INDUSTRIES NV COMMON STOCK USD 0.04 | 198,576   |
| MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COMMON     | 310,692   |
| MACROGENICS INC COMMON STOCK USD 0.01              | 495,900   |
| MADISON SQUARE GARDEN CO/THE COMMON STOCK USD 0.01 | 1,012,080 |
| MAIDEN HOLDINGS LTD COMMON STOCK USD 0.01          | 555,041   |
| MANPOWERGROUP INC COMMON STOCK USD 0.01            | 580,106   |
| MANPOWERGROUP INC COMMON STOCK USD 0.01            | 218,927   |
| MARATHON OIL CORP COMMON STOCK USD 1               | 341,986   |
| MARRIOTT INTERNATIONAL INC/MD COMMON STOCK USD     | 3,357,824 |
| MARSH & MCLENNAN COS INC COMMON STOCK USD 1        | 1,314,449 |
| MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD      | 539,649   |
| MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD      | 966,697   |
| MASTERCARD INC COMMON STOCK USD 0.0001             | 5,080,398 |
| MAXIMUS INC COMMON STOCK USD 0                     | 175,013   |
| MAXIMUS INC COMMON STOCK USD 0                     | 796,972   |
| MCDONALD'S CORP COMMON STOCK USD 0.01              | 585,208   |
| MCKESSON CORP COMMON STOCK USD 0.01                | 1,015,885 |
| MEDIA GEN INC CVR                                  | —         |
| MEDICINES CO/THE COMMON STOCK USD 0.001            | 1,019,782 |
| MEDIDATA SOLUTIONS INC COMMON STOCK USD 0.01       | 561,522   |
| MEDNAX INC COMMON STOCK USD 0.01                   | 769,536   |
| MEDNAX INC COMMON STOCK USD 0.01                   | 1,190,055 |
| MEDTRONIC PLC COMMON STOCK USD 0.1                 | 1,007,004 |
| MERCK & CO INC COMMON STOCK USD 0.5                | 1,010,150 |
| MERCK & CO INC COMMON STOCK USD 0.5                | 2,610,500 |
| METHODE ELECTRONICS INC COMMON STOCK USD 0.5       | 276,690   |
| METLIFE INC COMMON STOCK USD 0.01                  | 632,000   |
| METLIFE INC COMMON STOCK USD 0.01                  | 2,277,728 |
| MFA FINANCIAL INC REIT USD 0.01                    | 456,320   |
| MFA FINANCIAL INC REIT USD 0.01                    | 567,588   |
| MGM GROWTH PROPERTIES LLC REIT USD                 | 503,843   |
| MICRO FOCUS INTERNATIONAL PLC ADR USD              | 1,103,432 |
| MICROCHIP TECHNOLOGY INC COMMON STOCK USD 0.001    | 409,345   |
| MICRON TECHNOLOGY INC COMMON STOCK USD 0.1         | 1,147,248 |
| MICRON TECHNOLOGY INC COMMON STOCK USD 0.1         | 1,663,304 |
| MICROSEMI CORP COMMON STOCK USD 0.2                | 604,305   |
| MICROSOFT CORP COMMON STOCK USD 0.00000625         | 5,046,176 |
| MICROSOFT CORP COMMON STOCK USD 0.00000625         | 2,211,209 |
| MIDDLEBY CORP/THE COMMON STOCK USD 0.01            | 960,979   |

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| MILACRON HOLDINGS CORP COMMON STOCK USD 0.01   | 300,498   |
| MINERALS TECHNOLOGIES INC COMMON STOCK USD 0.1 | 498,818   |
| MINERALS TECHNOLOGIES INC COMMON STOCK USD 0.1 | 323,595   |
| MISTRAS GROUP INC COMMON STOCK USD 0.01        | 326,233   |
| MODINE MANUFACTURING CO COMMON STOCK USD 0.625 | 244,117   |
| MOHAWK INDUSTRIES INC COMMON STOCK USD 0.01    | 662,160   |
| MONDELEZ INTERNATIONAL INC COMMON STOCK USD 0  | 1,322,091 |
| MONRO INC COMMON STOCK USD 0.01                | 1,344,874 |
| MONSTER BEVERAGE CORP COMMON STOCK USD         | 2,240,339 |
| MOODY'S CORP COMMON STOCK USD 0.01             | 605,201   |
| MOOG INC COMMON STOCK USD 1                    | 418,878   |
| MORGAN STANLEY COMMON STOCK USD 0.01           | 755,568   |
| MOSAIC CO/THE COMMON STOCK USD 0.01            | 212,978   |
| MSC INDUSTRIAL DIRECT CO INC COMMON STOCK USD  | 2,072,970 |
| MSG NETWORKS INC COMMON STOCK USD 0.01         | 289,575   |
| MTGE INVESTMENT CORP REIT USD 0.01             | 131,803   |
| MULTI-COLOR CORP COMMON STOCK USD 0            | 1,862,717 |
| MURPHY OIL CORP COMMON STOCK USD 1             | 335,340   |
| MURPHY OIL CORP COMMON STOCK USD 1             | 1,146,987 |
| MYRIAD GENETICS INC COMMON STOCK USD 0.01      | 827,715   |
| NABORS INDUSTRIES LTD COMMON STOCK USD 0.001   | 382,395   |

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| NATIONAL CINEMEDIA INC COMMON STOCK USD 0.01       | 639,222   |
| NATIONAL GENERAL HOLDINGS CORP COMMON STOCK USD    | 411,528   |
| NATIONAL OILWELL VARCO INC COMMON STOCK USD 0.01   | 320,578   |
| NATIONAL STORAGE AFFILIATES TRUST REIT USD 0.01    | 984,658   |
| NAVIENT CORP COMMON STOCK USD 0.01                 | 658,794   |
| NAVIGANT CONSULTING INC COMMON STOCK USD 0.001     | 266,538   |
| NCR CORP COMMON STOCK USD 0.01                     | 456,316   |
| NELNET INC COMMON STOCK USD 0.01                   | 384,884   |
| NETAPP INC COMMON STOCK USD 0.001                  | 612,669   |
| NETFLIX INC COMMON STOCK USD 0.001                 | 4,883,270 |
| NEUROCRINE BIOSCIENCES INC COMMON STOCK USD 0.001  | 691,327   |
| NEVRO CORP COMMON STOCK USD 0.001                  | 572,687   |
| NEW RELIC INC COMMON STOCK USD 0.001               | 553,668   |
| NEXSTAR MEDIA GROUP INC COMMON STOCK USD 0.01      | 140,056   |
| NIKE INC COMMON STOCK USD 1                        | 2,926,823 |
| NORTHROP GRUMMAN CORP COMMON STOCK USD 1           | 1,411,786 |
| NRG ENERGY INC COMMON STOCK USD 0.01               | 242,080   |
| NVIDIA CORP COMMON STOCK USD 0.001                 | 2,546,073 |
| OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 0.2     | 2,792,665 |
| OCEANFIRST FINANCIAL CORP COMMON STOCK USD 0.01    | 196,718   |
| OGE ENERGY CORP COMMON STOCK USD 0.01              | 233,661   |
| OIL STATES INTERNATIONAL INC COMMON STOCK USD 0.01 | 283,000   |
| OLIN CORP COMMON STOCK USD 1                       | 190,566   |
| ON ASSIGNMENT INC COMMON STOCK USD 0.01            | 711,212   |
| ON SEMICONDUCTOR CORP COMMON STOCK USD 0.01        | 614,736   |
| ONEMAIN HOLDINGS INC COMMON STOCK USD 0.01         | 283,291   |
| ORACLE CORP COMMON STOCK USD 0.01                  | 1,404,216 |
| ORACLE CORP COMMON STOCK USD 0.01                  | 2,364,000 |
| OWENS-ILLINOIS INC COMMON STOCK USD 0.01           | 159,624   |
| OWENS-ILLINOIS INC COMMON STOCK USD 0.01           | 255,820   |
| OWENS-ILLINOIS INC COMMON STOCK USD 0.01           | 718,308   |
| OXFORD INDUSTRIES INC COMMON STOCK USD 1           | 278,203   |
| PACKAGING CORP OF AMERICA COMMON STOCK USD 0.01    | 181,770   |
| PACKAGING CORP OF AMERICA COMMON STOCK USD 0.01    | 775,552   |
| PARKER-HANNIFIN CORP COMMON STOCK USD 0.5          | 3,154,761 |
| PARKER-HANNIFIN CORP COMMON STOCK USD 0.5          | 389,181   |
| PARSLEY ENERGY INC COMMON STOCK USD 0.01           | 814,487   |
| PAYPAL HOLDINGS INC COMMON STOCK USD 0.0001        | 1,351,958 |
| PEAPACK GLADSTONE FINANCIAL CORP COMMON STOCK USD  | 53,896    |
| PENTAIR PLC COMMON STOCK USD 0.01                  | 1,207,602 |
| PFIZER INC COMMON STOCK USD 0.05                   | 2,240,207 |
| PHOTRONICS INC COMMON STOCK USD 0.01               | 185,845   |
| PINNACLE FINANCIAL PARTNERS INC COMMON STOCK USD 1 | 273,023   |
| PINNACLE WEST CAPITAL CORP COMMON STOCK USD 0      | 1,013,642 |
| PITNEY BOWES INC COMMON STOCK USD 1                | 402,480   |
| PLANTRONICS INC COMMON STOCK USD 0.01              | 352,660   |
| POLARIS INDUSTRIES INC COMMON STOCK                | 1,588,560 |
| POLYONE CORP COMMON STOCK USD 0.01                 | 82,546    |
| PORTLAND GENERAL ELECTRIC CO COMMON STOCK USD 0    | 168,756   |

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| PORTLAND GENERAL ELECTRIC CO COMMON STOCK USD 0    | 463,792   |
| PORTOLA PHARMACEUTICALS INC COMMON STOCK USD 0.001 | 749,672   |
| PQ GROUP HOLDINGS INC COMMON STOCK USD             | 429,904   |
| PRA GROUP INC COMMON STOCK USD 0.01                | 180,243   |
| PRESIDIO INC COMMON STOCK USD 0.01                 | 859,391   |
| PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD 0.01 | 758,878   |
| PRICELINE.COM COMMON STOCK USD                     | 2,305,981 |
| PRINCIPAL FINANCIAL GROUP INC COMMON STOCK USD     | 663,264   |
| PROGENICS PHARMACEUTICALS INC COMMON STOCK USD     | 448,035   |
| PROGRESS SOFTWARE CORP COMMON STOCK USD 0.01       | 239,243   |
| PROSPERITY BANCSHARES INC COMMON STOCK USD 1       | 845,090   |
| PROTHENA CORP PLC COMMON STOCK USD 0.01            | 423,637   |
| PROTO LABS INC COMMON STOCK USD 0.001              | 1,171,934 |
| PROVIDENCE SERVICE CORP/THE COMMON STOCK USD 0.001 | 392,475   |
| PRUDENTIAL FINANCIAL INC COMMON STOCK USD 0.01     | 701,378   |
| PTC THERAPEUTICS INC COMMON STOCK USD 0.001        | 171,804   |
| PUBLIC SERVICE ENTERPRISE GROUP INC COMMON STOCK   | 247,200   |
| PULTEGROUP INC COMMON STOCK USD 0.01               | 606,788   |
| PVH CORP COMMON STOCK USD 1                        | 686,050   |
| QCR HOLDINGS INC COMMON STOCK USD 1                | 98,670    |
| QEP RESOURCES INC COMMON STOCK USD 0.01            | 239,748   |

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| QEP RESOURCES INC COMMON STOCK USD 0.01            | 333,993   |
| QORVO INC COMMON STOCK USD 0.0001                  | 3,451,878 |
| QORVO INC COMMON STOCK USD 0.0001                  | 306,826   |
| QUALCOMM INC COMMON STOCK USD 0.0001               | 1,440,962 |
| QUANEX BUILDING PRODUCTS CORP COMMON STOCK USD     | 273,780   |
| QUANTA SERVICES INC COMMON STOCK USD 0.00001       | 336,346   |
| RADIAN GROUP INC COMMON STOCK USD 0.001            | 536,870   |
| RAYMOND JAMES FINANCIAL INC COMMON STOCK USD 0.01  | 1,902,090 |
| RAYMOND JAMES FINANCIAL INC COMMON STOCK USD 0.01  | 201,729   |
| REALOGY HOLDINGS CORP COMMON STOCK USD 0.01        | 121,370   |
| REALPAGE INC COMMON STOCK USD 0.001                | 1,109,626 |
| RED HAT INC COMMON STOCK USD 0.0001                | 2,376,058 |
| RED ROBIN GOURMET BURGERS INC COMMON STOCK USD     | 312,851   |
| REGENERON PHARMACEUTICALS INC COMMON STOCK USD     | 2,261,399 |
| REGIONS FINANCIAL CORP COMMON STOCK USD 0.01       | 781,650   |
| REINSURANCE GROUP OF AMERICA INC COMMON STOCK USD  | 622,473   |
| RELIANCE STEEL & ALUMINUM CO COMMON STOCK USD 0    | 197,317   |
| REPUBLIC SERVICES INC COMMON STOCK USD 0.01        | 849,438   |
| REVANCE THERAPEUTICS INC COMMON STOCK USD 0.001    | 648,755   |
| RIGNET INC COMMON STOCK USD 0.001                  | 310,123   |
| RITCHIE BROS AUCTIONEERS INC COMMON STOCK CAD 0    | 789,164   |
| ROBERT HALF INTERNATIONAL INC COMMON STOCK USD     | 1,305,190 |
| ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD 0.01  | 563,436   |
| ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD 0.01  | 4,195,800 |
| ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD 0.01  | 210,241   |
| ROYAL DUTCH SHELL PLC ADR USD                      | 326,879   |
| RPX CORP COMMON STOCK USD 0.0001                   | 317,386   |
| RSP PERMIAN INC COMMON STOCK USD 0.01              | 506,669   |
| RYDER SYSTEM INC COMMON STOCK USD 0.5              | 446,101   |
| S&P GLOBAL INC COMMON STOCK USD 1                  | 1,610,486 |
| S&P GLOBAL INC COMMON STOCK USD 1                  | 660,660   |
| S&T BANCORP INC COMMON STOCK USD 2.5               | 230,898   |
| SABRA HEALTH CARE REIT INC REIT USD 0.01           | 216,474   |
| SABRE CORP COMMON STOCK USD 0.01                   | 1,549,800 |
| SAIA INC COMMON STOCK USD 0.001                    | 290,075   |
| SALESFORCE.COM INC COMMON STOCK USD 0.001          | 3,766,051 |
| SALLY BEAUTY HOLDINGS INC COMMON STOCK USD 0.01    | 2,209,159 |
| SAREPTA THERAPEUTICS INC COMMON STOCK USD 0.0001   | 600,912   |
| SCANA CORP COMMON STOCK USD 0                      | 218,120   |
| SCHOLASTIC CORP COMMON STOCK USD 0.01              | 102,160   |
| SCHWEITZER-MAUDUIT INTERNATIONAL INC COMMON STOCK  | 619,572   |
| SCIENCE APPLICATIONS INTERNATIONAL CORP COMMON     | 314,014   |
| SEATTLE GENETICS INC COMMON STOCK USD 0.001        | 1,460,550 |
| SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD      | 152,037   |
| SENSATA TECHNOLOGIES HOLDING NV COMMON STOCK EUR   | 2,917,154 |
| SERVICEMASTER GLOBAL HOLDINGS INC COMMON STOCK USD | 2,282,745 |
| SHUTTERSTOCK INC COMMON STOCK USD 0.01             | 1,428,338 |
| SIGNATURE BANK/NEW YORK NY COMMON STOCK USD 0.01   | 713,752   |
| SINCLAIR BROADCAST GROUP INC COMMON STOCK USD 0.01 | 1,782,735 |

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| SKECHERS U.S.A. INC COMMON STOCK USD 0.001       | 758,351   |
| SLM CORP COMMON STOCK USD 0.2                    | 861,953   |
| SOTHEBY'S COMMON STOCK USD 0.01                  | 1,062,960 |
| SOUTH STATE CORP COMMON STOCK USD 2.5            | 90,287    |
| SOUTHWESTERN ENERGY CO COMMON STOCK USD 0.01     | 330,894   |
| SP PLUS CORP COMMON STOCK USD 0.001              | 255,990   |
| SPARTANNASH CO COMMON STOCK USD 0                | 169,711   |
| SPIRIT AEROSYSTEMS HOLDINGS INC COMMON STOCK USD | 1,345,190 |
| SPIRIT AIRLINES INC COMMON STOCK USD 0.0001      | 282,555   |
| SPLUNK INC COMMON STOCK USD 0.001                | 1,368,765 |
| SS&C TECHNOLOGIES HOLDINGS INC COMMON STOCK USD  | 2,201,383 |
| STAG INDUSTRIAL INC REIT USD 0.01                | 868,713   |
| STANDARD MOTOR PRODUCTS INC COMMON STOCK USD 2   | 167,155   |
| STANDEX INTERNATIONAL CORP COMMON STOCK USD 1.5  | 610,896   |
| STANLEY BLACK & DECKER INC COMMON STOCK USD 2.5  | 593,915   |
| STARWOOD PROPERTY TRUST INC REIT USD 0.01        | 508,595   |
| STEEL DYNAMICS INC COMMON STOCK USD 0.005        | 750,519   |
| STERIS PLC COMMON STOCK USD                      | 2,108,639 |
| STEVEN MADDEN LTD COMMON STOCK USD 0.0001        | 649,457   |
| STIFEL FINANCIAL CORP COMMON STOCK USD 0.15      | 722,641   |
| STOCK YARDS BANCORP INC COMMON STOCK USD 0       | 81,055    |

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| STRATASYS LTD COMMON STOCK USD 0.01                | 884,507   |
| SUNCOKE ENERGY INC COMMON STOCK USD 0.01           | 485,703   |
| SUNTRUST BANKS INC COMMON STOCK USD 1              | 762,162   |
| SVB FINANCIAL GROUP COMMON STOCK USD 0.001         | 305,070   |
| SWITCH INC COMMON STOCK USD 0.001                  | 920,123   |
| SYKES ENTERPRISES INC COMMON STOCK USD 0.01        | 216,093   |
| SYKES ENTERPRISES INC COMMON STOCK USD 0.01        | 265,941   |
| SYNCHRONY FINANCIAL COMMON STOCK USD 0.001         | 795,366   |
| SYNNEX CORP COMMON STOCK USD 0.001                 | 493,091   |
| TAKE-TWO INTERACTIVE SOFTWARE INC COMMON STOCK USD | 636,724   |
| TANGER FACTORY OUTLET CENTERS INC REIT USD 0.01    | 365,838   |
| TCF FINANCIAL CORP COMMON STOCK USD 0.01           | 799,705   |
| TE CONNECTIVITY LTD COMMON STOCK USD 0.57          | 1,226,016 |
| TEGNA INC COMMON STOCK USD 1                       | 1,422,075 |
| TEGNA INC COMMON STOCK USD 1                       | 111,686   |
| TELEPHONE & DATA SYSTEMS INC COMMON STOCK USD 0.01 | 722,800   |
| TEMPUR SEALY INTERNATIONAL INC COMMON STOCK USD    | 161,866   |
| TENCENT HOLDINGS LTD ADR USD                       | 3,816,276 |
| TENNANT CO COMMON STOCK USD 0.375                  | 1,489,761 |
| TERADYNE INC COMMON STOCK USD 0.125                | 308,456   |
| TESLA INC COMMON STOCK USD 0.001                   | 1,190,291 |
| TETRA TECH INC COMMON STOCK USD 0.01               | 440,910   |
| TEXAS INSTRUMENTS INC COMMON STOCK USD 1           | 1,368,164 |
| THERMO FISHER SCIENTIFIC INC COMMON STOCK USD 1    | 2,109,528 |
| THOR INDUSTRIES INC COMMON STOCK USD 0.1           | 619,469   |
| TIME WARNER INC COMMON STOCK USD 0.01              | 1,292,197 |
| T-MOBILE US INC COMMON STOCK USD 0.0001            | 254,040   |
| TOLL BROTHERS INC COMMON STOCK USD 0.01            | 590,646   |
| TORCHMARK CORP COMMON STOCK USD 1                  | 186,409   |
| TOTAL SA ADR USD                                   | 279,492   |
| TOTAL SA ADR USD                                   | 1,341,561 |
| TRANSDIGM GROUP INC COMMON STOCK USD 0.01          | 1,320,648 |
| TRANSOCEAN LTD COMMON STOCK USD 0.1                | 320,400   |
| TREEHOUSE FOODS INC COMMON STOCK USD 0.01          | 650,943   |
| TRIMBLE INC  | 2,751,328 |
| TRIMBLE INC  | 1,088,542 |
| TRINET GROUP INC COMMON STOCK USD 0.000025         | 2,593,269 |
| TRINSEO SA COMMON STOCK USD 0.01                   | 311,890   |
| TTEC HOLDINGS INC COMMON STOCK USD                 | 671,531   |
| TUTOR PERINI CORP COMMON STOCK USD 1               | 363,164   |
| TWO HARBORS INVESTMENT CORP REIT USD               | 600,140   |
| TYSON FOODS INC COMMON STOCK USD 0.1               | 1,021,482 |
| UGI CORP COMMON STOCK USD 0                        | 615,960   |
| UNDER ARMOUR INC COMMON STOCK USD 0.000333         | 915,657   |
| UNIFI INC COMMON STOCK USD 0.1                     | 783,150   |
| UNITED CONTINENTAL HOLDINGS INC COMMON STOCK USD   | 438,100   |
| UNITED RENTALS INC COMMON STOCK USD 0.01           | 395,393   |
| UNITED THERAPEUTICS CORP COMMON STOCK USD 0.01     | 1,020,855 |
| UNITEDHEALTH GROUP INC COMMON STOCK USD 0.01       | 2,210,993 |

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| UNIVERSAL CORP/VA COMMON STOCK USD 0              | 312,375   |
| UNIVERSAL HEALTH SERVICES INC COMMON STOCK USD    | 1,473,550 |
| UNUM GROUP COMMON STOCK USD 0.1                   | 669,658   |
| VALIDUS HOLDINGS LTD COMMON STOCK USD 0.175       | 470,438   |
| VALVOLINE INC COMMON STOCK USD 0.01               | 587,908   |
| VECTREN CORP COMMON STOCK USD 0                   | 539,666   |
| VERIZON COMMUNICATIONS INC COMMON STOCK USD 0.1   | 280,529   |
| VERTEX PHARMACEUTICALS INC COMMON STOCK USD 0.01  | 1,859,463 |
| VIAVI SOLUTIONS INC COMMON STOCK USD 0.001        | 613,522   |
| VISA INC COMMON STOCK USD 0.0001                  | 4,916,656 |
| VISHAY INTERTECHNOLOGY INC COMMON STOCK USD 0.1   | 846,600   |
| VISTA OUTDOOR INC COMMON STOCK USD 0.01           | 201,066   |
| VODAFONE GROUP PLC ADR USD                        | 1,272,943 |
| WABTEC CORP/DE COMMON STOCK USD 0.01              | 1,307,929 |
| WALKER & DUNLOP INC COMMON STOCK USD              | 907,013   |
| WALMART INC COMMON STOCK USD 0.1                  | 2,421,944 |
| WATTS WATER TECHNOLOGIES INC COMMON STOCK USD 0.1 | 311,395   |
| WEATHERFORD INTERNATIONAL PLC COMMON STOCK USD    | 384,474   |
| WEATHERFORD INTERNATIONAL PLC COMMON STOCK USD    | 833,583   |
| WELLCARE HEALTH PLANS INC COMMON STOCK USD 0.01   | 985,439   |
| WESCO INTERNATIONAL INC COMMON STOCK USD 0.01     | 813,779   |

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| WESTERN UNION CO/THE COMMON STOCK USD 0.01         | 908,678       |
| WESTLAKE CHEMICAL CORP COMMON STOCK USD 0.01       | 213,060       |
| WHITE MOUNTAINS INSURANCE GROUP LTD COMMON STOCK   | 405,209       |
| WILDHORSE RESOURCE DEVELOPMENT CORP COMMON STOCK   | 348,409       |
| WISDOMTREE INVESTMENTS INC COMMON STOCK USD 0.01   | 1,267,676     |
| WOLVERINE WORLD WIDE INC COMMON STOCK USD 1        | 1,683,398     |
| WOODWARD INC COMMON STOCK USD 0.00292              | 491,693       |
| WORKDAY INC COMMON STOCK USD 0.001                 | 1,503,921     |
| WORLD FUEL SERVICES CORP COMMON STOCK USD 0.01     | 987,601       |
| WORLD WRESTLING ENTERTAINMENT INC COMMON STOCK USD | 1,284,360     |
| WSFS FINANCIAL CORP COMMON STOCK USD 0.01          | 287,100       |
| WYNDHAM WORLDWIDE CORP COMMON STOCK USD 0.01       | 1,008,069     |
| XCEL ENERGY INC COMMON STOCK USD 2.5               | 256,891       |
| ZEBRA TECHNOLOGIES CORP COMMON STOCK USD 0.01      | 314,306       |
| ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD 0.01   | 1,172,827     |
| Total Corporate Stock                              | \$626,593,817 |

## Corporate Debt Securities

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| ABBVIE INC CALLABLE NOTES FIXED 3.6% 14/MAY/2025   | \$51,639 |
| AETNA INC CALLABLE NOTES FIXED 2.8% 15/JUN/2023    | 98,543   |
| ALLERGAN FUNDING SCS CALLABLE NOTES FIXED 3.8%     | 82,339   |
| ALTRIA GROUP INC NOTES FIXED 9.7% 10/NOV/2018 USD  | 102,451  |
| AMAZON.COM INC CALLABLE NOTES FIXED 3.15%          | 60,768   |
| AMERICAN AIRLINES 2015-2 CLASS AA PASS THROUGH     | 95,397   |
| AMERICAN CAMPUS COMMUNITIES OPERATING PARTNERSHIP  | 49,858   |
| AMERICAN TOWER CORP CALLABLE NOTES FIXED 3%        | 29,979   |
| AMERICAN TOWER CORP CALLABLE NOTES FIXED 3.4%      | 87,055   |
| AMGEN INC CALLABLE NOTES FIXED 4.4% 01/MAY/2045    | 54,769   |
| ANADARKO PETROLEUM CORP CALLABLE NOTES FIXED 4.5%  | 25,432   |
| ANHEUSER-BUSCH INBEV FINANCE INC CALLABLE NOTES    | 128,555  |
| APPLE INC CALLABLE NOTES FIXED 4.65% 23/FEB/2046   | 47,503   |
| ASTRAZENECA PLC CALLABLE NOTES FIXED 3.125%        | 49,491   |
| AT&T INC CALLABLE NOTES FIXED 4.5% 09/MAR/2048 USD | 14,265   |
| AT&T INC CALLABLE NOTES FIXED 4.75% 15/MAY/2046    | 93,491   |
| AT&T INC CALLABLE NOTES FIXED 4.8% 15/JUN/2044 USD | 113,990  |
| BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE     | 80,531   |
| BANK OF AMERICA CORP MEDIUM TERM NOTE FIXED 5.65%  | 204,270  |
| BANK OF NEW YORK MELLON CORP/THE CALLABLE MEDIUM   | 71,535   |
| BANK OF NEW YORK MELLON CORP/THE CALLABLE MEDIUM   | 100,285  |
| BARNABAS HEALTH INC CALLABLE BOND FIXED 4%         | 175,954  |
| BAT CAPITAL CORP CALLABLE NOTES FIXED 2.764%       | 80,400   |
| BEAR STEARNS COS LLC/THE NOTES FIXED 7.25%         | 129,276  |
| BERKSHIRE HATHAWAY FINANCE CORP CALLABLE NOTES     | 25,485   |
| BOSTON PROPERTIES LP CALLABLE NOTES FIXED 5.875%   | 133,314  |
| BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND     | 21,941   |
| CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES      | 17,406   |
| CELGENE CORP CALLABLE NOTES FIXED 3.875%           | 73,481   |
| CHARTER COMMUNICATIONS OPERATING LLC / CHARTER     | 95,665   |
| CIGNA CORP CALLABLE NOTES FIXED 3.05% 15/OCT/2027  | 59,478   |

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| CITIGROUP INC NOTES FIXED 1.8% 05/FEB/2018 USD    | 176,259 |
| CITIGROUP INC NOTES FIXED 2.5% 26/SEP/2018 USD    | 100,946 |
| CITIGROUP INC NOTES VARIABLE 15/MAY/2018 USD 1000 | 85,808  |
| COLUMBIA PIPELINE GROUP INC CALLABLE NOTES FIXED  | 150,395 |
| COMCAST CORP CALLABLE NOTES FIXED 5.875%          | 77,051  |
| CONSTELLATION BRANDS INC CALLABLE NOTES FIXED 2%  | 99,652  |
| CONTINENTAL AIRLINES 2007-1 CLASS A PASS THROUGH  | 47,548  |
| CROWN CASTLE INTERNATIONAL CORP CALLABLE NOTES    | 60,178  |
| CVS HEALTH CORP CALLABLE NOTES FIXED 5.125%       | 40,915  |
| DELTA AIR LINES 2010-2 CLASS A PASS THROUGH TRUST | 66,539  |
| DISCOVER BANK/GREENWOOD DE NOTES FIXED 2%         | 100,729 |
| DOW CHEMICAL CO/THE NOTES FIXED 8.55% 15/MAY/2019 | 92,999  |
| DUKE ENERGY CAROLINAS LLC CALLABLE BOND FIXED     | 108,468 |
| DUKE ENERGY CAROLINAS LLC CALLABLE BOND FIXED 4%  | 134,627 |
| EL PASO ELECTRIC CO CALLABLE NOTES FIXED 3.3%     | 150,703 |
| FORD MOTOR CREDIT CO LLC MEDIUM TERM NOTE FIXED   | 51,019  |
| FORD MOTOR CREDIT CO LLC NOTES FIXED 2.551%       | 75,675  |
| GENERAL ELECTRIC CO MEDIUM TERM NOTE FIXED 3.15%  | 102,578 |
| GENERAL ELECTRIC CO MEDIUM TERM NOTE FIXED 5.5%   | 81,616  |
| GENERAL ELECTRIC CO MEDIUM TERM NOTE FIXED 5.875% | 132,044 |
| GENERAL ELECTRIC CO MEDIUM TERM NOTE VARIABLE     | 26,923  |

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| GENERAL MOTORS CO NOTES VARIABLE 07/AUG/2020 USD   | 100,934 |
| GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.5%      | 79,112  |
| GOLDMAN SACHS GROUP INC/THE MEDIUM TERM NOTE FIXED | 134,520 |
| GOLDMAN SACHS GROUP INC/THE MEDIUM TERM NOTE FIXED | 54,194  |
| GOLDMAN SACHS GROUP INC/THE NOTES FIXED 6.15%      | 179,532 |
| HCP INC CALLABLE NOTES FIXED 3.75% 01/FEB/2019 USD | 154,148 |
| HEALTH CARE REIT INC CALLABLE NOTES FIXED 3.75%    | 104,730 |
| HSBC HOLDINGS PLC NOTES FIXED 4.875% 14/JAN/2022   | 131,826 |
| HUMANA INC CALLABLE NOTES FIXED 2.5% 15/DEC/2020   | 79,994  |
| INTERNATIONAL LEASE FINANCE CORP CALLABLE NOTES    | 158,343 |
| ITC HOLDINGS CORP CALLABLE NOTES FIXED 3.25%       | 99,437  |
| JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE        | 40,932  |
| JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE        | 494,428 |
| JPMORGAN CHASE & CO NOTES FIXED 6.3% 23/APR/2019   | 106,470 |
| KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 3%       | 48,239  |
| KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 5.2%     | 78,680  |
| L3 TECHNOLOGIES INC CALLABLE NOTES FIXED 5.2%      | 79,380  |
| MICROSOFT CORP CALLABLE NOTES FIXED 3.75%          | 74,758  |
| MIDAMERICAN ENERGY CO CALLABLE MEDIUM TERM NOTE    | 98,261  |
| MORGAN STANLEY CALLABLE MEDIUM TERM NOTE FIXED     | 256,880 |
| MORGAN STANLEY CALLABLE MEDIUM TERM NOTE FIXED     | 53,792  |
| MORGAN STANLEY CALLABLE MEDIUM TERM NOTE VARIABLE  | 86,062  |
| NAVIENT STUDENT LOAN TRUST 2014-1 2014-1 A3        | 214,406 |
| NAVIENT STUDENT LOAN TRUST 2014-3 2014-3 A         | 166,784 |
| NAVIENT STUDENT LOAN TRUST 2015-1 2015-1 A2        | 100,036 |
| NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FIXED 5.15%  | 53,707  |
| NCUA GUARANTEED NOTES TRUST 2010-R3 2010-R3 1A     | 68,749  |
| NCUA GUARANTEED NOTES TRUST 2010-R3 2010-R3 2A     | 65,700  |
| NCUA GUARANTEED NOTES TRUST 2011-C1 2011-C1 2A     | 86,413  |
| NEW YORK AND PRESBYTERIAN HOSPITAL/THE CALLABLE    | 86,926  |
| NOBLE ENERGY INC CALLABLE NOTES FIXED 3.9%         | 32,028  |
| NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 3.25%   | 60,510  |
| NYU HOSPITALS CENTER CALLABLE BOND FIXED 4.784%    | 116,662 |
| PANHANDLE EASTERN PIPE LINE CO LP CALLABLE NOTES   | 102,524 |
| PFIZER INC CALLABLE NOTES FIXED 4.4% 15/MAY/2044   | 80,741  |
| PIEDMONT OPERATING PARTNERSHIP LP CALLABLE NOTES   | 59,778  |
| PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP | 40,628  |
| PNC BANK NA CALLABLE NOTES FIXED 1.5% 23/FEB/2018  | 251,255 |
| PUBLIC SERVICE CO OF NEW MEXICO CALLABLE NOTES     | 135,292 |
| SANTANDER UK PLC NOTES FIXED 2.5% 14/MAR/2019 USD  | 101,050 |
| SHELL INTERNATIONAL FINANCE BV CALLABLE NOTES      | 33,913  |
| SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC         | 99,612  |
| SL GREEN OPERATING PARTNERSHIP LP CALLABLE NOTES   | 60,236  |
| SLM STUDENT LOAN TRUST 2004-8 2004-8 B FLOATING    | —       |
| SLM STUDENT LOAN TRUST 2006-2 2006-2 A6 FLOATING   | 126,321 |
| SLM STUDENT LOAN TRUST 2006-8 2006-8 A6 FLOATING   | 126,075 |
| SLM STUDENT LOAN TRUST 2007-6 2007-6 B FLOATING    | —       |
| SLM STUDENT LOAN TRUST 2008-2 2008-2 A3 FLOATING   | 93,469  |
| SLM STUDENT LOAN TRUST 2008-2 2008-2 B FLOATING    | 34,221  |

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| SLM STUDENT LOAN TRUST 2008-3 2008-3 B FLOATING    | 34,442  |
| SLM STUDENT LOAN TRUST 2008-4 2008-4 B FLOATING    | 35,062  |
| SLM STUDENT LOAN TRUST 2008-5 2008-5 A4 FLOATING   | 98,978  |
| SLM STUDENT LOAN TRUST 2008-5 2008-5 B FLOATING    | 35,300  |
| SLM STUDENT LOAN TRUST 2008-6 2008-6 B FLOATING    | 35,202  |
| SLM STUDENT LOAN TRUST 2008-7 2008-7 B FLOATING    | 36,242  |
| SLM STUDENT LOAN TRUST 2008-8 2008-8 B FLOATING    | 37,140  |
| SLM STUDENT LOAN TRUST 2008-9 2008-9 B FLOATING    | 36,007  |
| SLM STUDENT LOAN TRUST 2012-3 2012-3 A FLOATING    | 71,029  |
| SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5%     | 104,333 |
| SOUTHERN NATURAL GAS CO LLC CALLABLE NOTES FIXED   | 130,529 |
| SUTTER HEALTH CALL/PUT BOND FIXED 2.286%           | 120,349 |
| TENNESSEE GAS PIPELINE CO LLC CALLABLE NOTES FIXED | 65,324  |
| TIME WARNER CABLE LLC CALLABLE NOTES FIXED 5.5%    | 31,819  |
| TUCSON ELECTRIC POWER CO CALLABLE NOTES FIXED      | 135,822 |
| UNITED TECHNOLOGIES CORP NOTES STEP CPN            | 125,733 |
| UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 3.75%  | 61,629  |
| UNIVERSITY OF SOUTHERN CALIFORNIA CALLABLE BOND    | 96,212  |
| VENTAS REALTY LP / VENTAS CAPITAL CORP CALLABLE    | 201,500 |
| VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED    | 101,792 |
| VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED    | 50,751  |

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| VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED | 47,663       |
| WACHOVIA CORP MEDIUM TERM NOTE FIXED 5.75%      | 405,688      |
| WELLS FARGO & CO MEDIUM TERM NOTE FIXED 3.55%   | 103,554      |
| WELLS FARGO & CO NOTES FIXED 3% 22/APR/2026 USD | 157,896      |
| WELLS FARGO & CO NOTES FIXED 3% 23/OCT/2026 USD | 69,008       |
| WELLTOWER INC CALLABLE NOTES FIXED 6.125%       | 136,632      |
| Total Corporate Debt Securities                 | \$12,074,537 |

## Government Bonds

|  |              |
|--|--------------|
| CALIFORNIA ST GO BDS 01/APR/2010 01/MAR/2022 6.65% | \$46,293     |
| CALIFORNIA ST GO BDS 01/APR/2010 01/MAR/2036 7.95% | 45,729       |
| LOS ANGELES CALIF DEPT WTR & PWR WTRWKS REV WATER  | 66,606       |
| NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS   | 65,910       |
| NEW YORK N Y GO BDS 2011 C-1 20/OCT/2010           | 89,925       |
| NEW YORK ST DORM AUTH ST PERS INCOME TAX REV       | 59,427       |
| NEW YORK ST URBAN DEV CORP REV ST PERSONAL INCOME  | 41,260       |
| UNITED STATES OF AMERICA BILL ZERO CPN 01/MAR/2018 | 13,971       |
| UNITED STATES OF AMERICA BILL ZERO CPN 19/APR/2018 | 695,106      |
| UNITED STATES OF AMERICA BILL ZERO CPN 26/APR/2018 | 567,532      |
| UNITED STATES OF AMERICA BOND FIXED .875%          | 430,355      |
| UNITED STATES OF AMERICA BOND FIXED 2.75%          | 1,623,380    |
| UNITED STATES OF AMERICA NOTES FIXED .125%         | 291,777      |
| UNITED STATES OF AMERICA NOTES FIXED .125%         | 251,862      |
| UNITED STATES OF AMERICA NOTES FIXED .375%         | 200,960      |
| UNITED STATES OF AMERICA NOTES FIXED 1.375%        | 1,910,170    |
| UNITED STATES OF AMERICA NOTES FIXED 1.5%          | 1,558,261    |
| UNITED STATES OF AMERICA NOTES FIXED 1.75%         | 3,007,106    |
| UNITED STATES OF AMERICA NOTES FIXED 1.875%        | 904,718      |
| UNITED STATES OF AMERICA NOTES FIXED 2%            | 1,084,838    |
| UNITED STATES OF AMERICA NOTES FIXED 2%            | 3,652,977    |
| UNITED STATES OF AMERICA NOTES FIXED 2.125%        | 2,400,021    |
| UNITED STATES OF AMERICA NOTES FIXED 2.25%         | 1,720,240    |
| UNITED STATES OF AMERICA NOTES FIXED 2.25%         | 340,752      |
| Total Government Bonds                             | \$21,069,176 |

## Mortgage Backed Securities

|  |           |
|--|-----------|
| FEDERAL NATIONAL MORTGAGE ASSOCIATION TBA FIXED    | \$803,249 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION TBA FIXED    | 395,287   |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION TBA FIXED 3% | 229,175   |
| FHLMC MORTPASS ARM 01/APR/2037 1N PN# 1N1454       | 16,571    |
| FHLMC MORTPASS ARM 01/SEP/2037 1G PN# 1G2201       | 4,739     |
| FHLMC REMICS 3197 DZ 5% 15/AUG/2036                | 198,859   |
| FHLMC REMICS 4656 EZ 4% 15/FEB/2047                | 137,595   |
| FHLMCGLD MORTPASS 01/APR/2047 G6 G67703            | 126,661   |
| FHLMCGLD MORTPASS 2.5% 01/DEC/2031 G1 PN# G18622   | 151,846   |
| FHLMCGLD MORTPASS 2.5% 01/JAN/2032 G1 PN# G18626   | 45,392    |
| FHLMCGLD MORTPASS 3% 01/AUG/2046 G0 PN# G08715     | 154,105   |
| FHLMCGLD MORTPASS 3% 01/FEB/2047 G0 PN# G08747     | 114,325   |

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| FHLMCGLD MORTPASS 3% 01/MAR/2031 G1 PN# G18592   | 76,490  |
| FHLMCGLD MORTPASS 3% 01/NOV/2046 G0 PN# G08732   | 209,302 |
| FHLMCGLD MORTPASS 3% 01/OCT/2046 G0 PN# G08726   | 392,004 |
| FHLMCGLD MORTPASS 3.5% 01/APR/2044 G0 PN# G07848 | 138,150 |
| FHLMCGLD MORTPASS 3.5% 01/AUG/2045 G6 PN# G60138 | 112,067 |
| FHLMCGLD MORTPASS 3.5% 01/AUG/2046 G0 PN# G08716 | 87,677  |
| FHLMCGLD MORTPASS 3.5% 01/DEC/2041 Q0 PN# Q05261 | 108,619 |
| FHLMCGLD MORTPASS 3.5% 01/DEC/2046 G0 PN# G08738 | 55,666  |
| FHLMCGLD MORTPASS 3.5% 01/JUN/2046 G0 PN# G08711 | 215,228 |
| FHLMCGLD MORTPASS 3.5% 01/MAR/2046 G0 PN# G08698 | 246,616 |
| FHLMCGLD MORTPASS 3.5% 01/NOV/2045 G0 PN# G08676 | 74,727  |
| FHLMCGLD MORTPASS 3.5% 01/SEP/2046 G0 PN# G08722 | 124,453 |
| FHLMCGLD MORTPASS 4% 01/JAN/2043 U9 PN# U90791   | 162,236 |
| FHLMCGLD MORTPASS 5.5% 01/JAN/2038 G0 PN# G03696 | 44,337  |
| FHLMCGLD MORTPASS 5.5% 01/NOV/2037 G0 PN# G03695 | 38,811  |
| FHLMCGLD MORTPASS 6.5% 01/MAY/2034 P5 PN# P50216 | 76,429  |
| FNMA MORTPASS 3% 01/MAY/2043 CL PN# AB9236       | 200,800 |
| FNMA MORTPASS 3% 01/SEP/2033 CT PN# MA1561       | 277,034 |
| FNMA MORTPASS 3.5% 01/FEB/2047 CL PN# BD5046     | 43,336  |
| FNMA MORTPASS 3.5% 01/SEP/2033 CT PN# MA1584     | 110,122 |
| FNMA MORTPASS 3.587% 01/SEP/2020 XY PN# FN0000   | 123,345 |

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| FNMA MORTPASS 3.666% 01/OCT/2020 XY PN# AE0918     | 110,527      |
| FNMA MORTPASS 3.762% 01/DEC/2020 XY PN# FN0001     | 125,691      |
| FNMA MORTPASS 4% 01/AUG/2047 CL PN# MA3088         | 380,967      |
| FNMA MORTPASS 4% 01/JUN/2047 CL PN# AS9830         | 127,038      |
| FNMA MORTPASS 4% 01/MAY/2043 CL PN# AT2733         | 333,141      |
| FNMA MORTPASS 4% 01/OCT/2043 CL PN# AL9472         | 160,013      |
| FNMA MORTPASS 4.283% 01/JAN/2021 XY PN# FN0003     | 60,811       |
| FNMA MORTPASS 4.5% 01/MAY/2048 CZ PN# 257280       | 136,969      |
| FNMA MORTPASS 5% 01/AUG/2047 CZ PN# 995963         | 80,284       |
| FNMA MORTPASS 5% 01/MAR/2034 CL PN# 725205         | 91,452       |
| FNMA MORTPASS 5% 01/SEP/2033 CL PN# 738567         | 62,860       |
| FNMA MORTPASS 5.5% 01/JUN/2036 CL PN# 889745       | 30,687       |
| FNMA MORTPASS 6.5% 01/AUG/2037 CL PN# 936879       | 36,861       |
| FNMA REMICS 2004-97 ZH 4.5% 25/JAN/2035            | 367,454      |
| GNMA 2009-66 UF FLOATING 16/AUG/2039               | 68,218       |
| GNMA II MORTPASS 3% 20/DEC/2046 SF PN# MA4126      | 285,959      |
| GNMA II MORTPASS 3.5% 20/APR/2046 SF PN# MA3597    | 269,360      |
| GNMA II MORTPASS 3.5% 20/JAN/2047 SF PN# MA4196    | 42,160       |
| GNMA II MORTPASS 3.5% 20/MAR/2046 SF PN# MA3521    | 137,651      |
| GNMA II MORTPASS 3.5% 20/MAY/2046 SF PN# MA3663    | 64,036       |
| GNMA II MORTPASS 3.5% 20/NOV/2046 SF PN# MA4069    | 224,099      |
| GNMA II MORTPASS 3.5% 20/SEP/2047 SF PN# MA4719    | 51,454       |
| GNMA II MORTPASS 4% 20/NOV/2047 SF PN# MA4838      | 110,124      |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA FIXED | 303,820      |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA FIXED | 99,030       |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA FIXED | 206,750      |
| TBA FGLMC SINGLE FAMILY 30YR 3.5 1/17              | 282,405      |
| TBA FNMA SINGLE FAMILY 30YR 3 1/18                 | 205,000      |
| TBA FNMA SINGLE FAMILY 30YR 4 1/18                 | 230,063      |
| TBA GNMA2 SINGLE FAMILY 30YR 3 1/18                | 216,948      |
| TBA GNMA2 SINGLE FAMILY 30YR 4.5 1/18              | 1,185,264    |
| Total Mortgage Backed Securities                   | \$11,382,346 |

Registered Investment Companies

|   |          |
|---|----------|
| 361 GLOBAL LONG/SHORT EQUITY FUND INVESTOR CLASS      | \$64,434 |
| AB CONSERVATIVE WEALTH STRATEGY FUND ADVISOR CLASS    | 21,391   |
| AB INTERNATIONAL VALUE FUND ADVISOR CLASS             | 2,993    |
| AB UNCONSTRAINED BOND FUND ADVISOR CLASS              | 57,300   |
| ABERDEEN TOTAL RETURN BOND FD CL A                    | 20,356   |
| ABSOLUTE STRATEGIES FUND CLASS R                      | 36,227   |
| ABSOLUTE STRATEGIES FUND INSTITUTIONAL CLASS          | 44,747   |
| ACADIAN EMERGING MARKETS FUND INVESTOR CLASS          | 7,864    |
| AIG FOCUSED DIVIDEND STRATEGY FUND CLASS A            | 93,663   |
| AIG FOCUSED MULTI- CAP GROWTH FD CL A                 | 2,460    |
| AKRE FOCUS FUND RETAIL CLASS                          | 103,942  |
| ALGER CAPITAL APPRECIATION INSTITUTIONAL FUND CLASS I | 78,528   |
| ALGER SMALL CAP FOCUS FUND CLASS A                    | 1,198    |
| ALLIANZGI INCOME AND GROWTH FUND CL A                 | 34,407   |
| ALLIANZGI NFJ INTERNATIONAL FUND CLASS A              | 1,275    |

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| ALLIANZGI NFJ MID- CAP VALUE FUND CLASS A                     | 102,158 |
| ALLIANZGI NFJ SMALL CAP VALUE FUND CLASS A                    | 34,432  |
| ALLIANZGI TECHNOLOGY FUND CLASS A                             | 8,385   |
| ALPINE DYNAMIC DIVIDEND FUND                                  | 2,262   |
| ALPINE REALTY INCOME AND GROWTH FUND CLASS Y                  | 8,161   |
| ALPS RED ROCKS LISTED PRIVATE EQUITY FUND INVESTOR CLASS      | 67,554  |
| AMANA MUTUAL FUND TRUST GROWTH FUND INVESTOR CLASS            | 502,059 |
| AMANA MUTUAL FUND TRUST INCOME FUND INVESTOR CLASS            | 528,945 |
| AMCAP FUND CLASS A  | 7,181   |
| AMCAP FUND CLASS F-2  | 6,653   |
| AMCAP FUNDS CLASS R6  | 9,836   |
| AMERICAN BALANCED FUND CLASS A                                | 13,186  |
| AMERICAN BALANCED FUND CLASS R-5                              | 63,508  |
| AMERICAN BALANCED FUND CLASS R6                               | 240,260 |
| AMERICAN BEACON BALANCED FUND INVESTOR CLASS                  | 15,197  |
| AMERICAN BEACON BRIDGEWAY LARGE CAP VALUE FUND INVESTOR CLASS | 273,406 |
| AMERICAN BEACON LARGE CAP VALUE FUND INVESTOR CLASS           | 64,547  |
| AMERICAN BEACON SMALL-CAP VALUE FUND INVESTOR CLASS           | 141,597 |
| AMERICAN CENTURY DIVERSIFIED BOND INVESTOR CLASS              | 9,863   |
| AMERICAN CENTURY EMERGING MARKETS FUND                        | 43,030  |
| AMERICAN CENTURY EQUITY GROWTH FUND                           | 74,786  |

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| AMERICAN CENTURY EQUITY INCOME FUND                          | 196,117 |
| AMERICAN CENTURY GLOBAL GOLD FUND INVESTOR CLASS             | 81,380  |
| AMERICAN CENTURY HERITAGE FUND                               | 14,848  |
| AMERICAN CENTURY HIGH YIELD FUND CLASS A                     | 8,816   |
| AMERICAN CENTURY HIGH-YIELD FUND                             | 2,642   |
| AMERICAN CENTURY INFLATION-ADJUSTED BOND FUND INVESTOR CLASS | 221,183 |
| AMERICAN CENTURY INTERNATIONAL BOND FUND                     | 2,626   |
| AMERICAN CENTURY LARGE COMPANY VALUE FUND INVESTOR CLASS     | 2,110   |
| AMERICAN CENTURY MID CAP VALUE FUND INVESTOR CLASS           | 11,771  |
| AMERICAN CENTURY ONE CHOICE PORT: VERY AGGRESSIVE            | 5,809   |
| AMERICAN CENTURY REAL ESTATE FUND                            | 5,793   |
| AMERICAN CENTURY U.S. GOV'T MONEY MARKET FD INVESTOR CLASS   | 103,231 |
| AMERICAN CENTURY ULTRA FUND                                  | 134,881 |
| AMERICAN CENTURY UTILITIES FUND INVESTOR CLASS               | 6,212   |
| AMERICAN FUNDS 2025 TARGET DATE RETIREMENT FD CL A           | 9,506   |
| AMERICAN FUNDS U.S. GOVERNMENT MONEY MARKET FUND CLASS A     | 7,676   |
| AMERICAN HIGH INCOME TRUST CLASS R5                          | 3,016   |
| AMERICAN MUTUAL FUND CLASS F-1                               | 40,289  |
| AMERICAN MUTUAL FUND CLASS R5                                | 27,270  |
| AMG MANAGERS AMUNDI SHORT DURATION GOVERNMENT FUND CLASS N   | 29,996  |
| AMG MANAGERS BRANDYWINE FUND CLASS I                         | 11,871  |
| AMG MANAGERS CENTERSQUARE REAL ESTATE FUND CLASS N           | 83,974  |
| AMG MANAGERS GLOBAL INCOME OPPORTUNITY FUND CLASS N          | 21,376  |
| AMG MANAGERS LMCG SMALL CAP GROWTH FUND CLASS N              | 32,535  |
| AMG SOUTHERNSUN SMALL CAP FUND CLASS N                       | 12,437  |
| AMG YACKTMAN FOCUSED FUND CLASS N                            | 53,867  |
| AMG YACKTMAN FUND CLASS I                                    | 22,981  |
| AQR DIVERSIFIED ARBITRAGE FUND CLASS I                       | 67,380  |
| AQR DIVERSIFIED ARBITRAGE FUND CLASS N                       | 58,432  |
| AQR GLOBAL MACRO FUND CLASS N                                | 1,174   |
| AQR LARGE CAP DEFENSIVE STYLE FUND CLASS N                   | 50,193  |
| AQR LONG-SHORT EQUITY FUND CLASS N                           | 123,961 |
| AQR MANAGED FUTURES STRATEGY FUND CLASS I                    | 61,405  |
| AQUILA THREE PEAKS HIGH INCOME FUND CLASS I                  | 4,762   |
| ARTISAN DEVELOPING WORLD FUND INVESTOR CLASS                 | 73,002  |
| ARTISAN GLOBAL EQUITY FUND INVESTOR SHARES                   | 1,547   |
| ARTISAN GLOBAL OPPORTUNITIES FUND INVESTOR CLASS             | 14,823  |
| ARTISAN GLOBAL VALUE FUND INVESTOR CLASS                     | 1,565   |
| ARTISAN INTERNATIONAL FUND INVESTOR CLASS                    | 149,651 |
| ARTISAN INTERNATIONAL VALUE FUND INVESTOR CLASS              | 62,346  |
| ARTISAN SMALL CAP FUND INSTITUTIONAL SHARES                  | 205,185 |
| ARTISAN SMALL-CAP FUND INVESTOR CLASS                        | 11,498  |
| ARTISAN VALUE FUND INVESTOR CLASS                            | 26,479  |
| AVE MARIA RISING DIVIDEND FUND                               | 79,687  |
| AVE MARIA VALUE FUND   | 13,745  |
| AVE MARIA WORLD EQUITY FUNDS                                 | 80,204  |
| BAIRD AGGREGATE BOND FUND INVESTOR CLASS                     | 10,584  |
| BAIRD CORE PLUS BOND FUND INVESTOR CLASS                     | 86,932  |
| BAIRD INTERMEDIATE MUNICIPAL BOND FUND INVESTOR CLASS        | 10,243  |

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| BAIRD MID CAP FUND INVESTOR CLASS                          | 3,033   |
| BANKS ULTRASECTOR PROFUND (INVESTOR SHARES)                | 155,292 |
| BARON DISCOVERY FUND RETAIL CLASS                          | 201,676 |
| BARON EMERGING MARKETS FUND RETAIL CLASS                   | 71,110  |
| BARON GROWTH FUND RETAIL CLASS                             | 105,756 |
| BARON PARTNERS FUND RETAIL CLASS                           | 3,095   |
| BARON REAL ESTATE FUND RETAIL CLASS                        | 81,745  |
| BARON SMALL-CAP FUND RETAIL CLASS                          | 213,559 |
| BBH CORE SELECT FUND CLASS N                               | 42,020  |
| BECKER VALUE EQUITY FUND RETAIL CLASS                      | 2,482   |
| BIOTECHNOLOGY ULTRASECTOR PROFUND (INVESTOR SHARES)        | 358,940 |
| BIOTECHNOLOGY ULTRASECTOR PROFUND (SERVICE SHARES)         | 5,457   |
| BLACKROCK ADVANTAGE LARGE CAP CORE FUND CLASS A            | 10,266  |
| BLACKROCK ADVANTAGE LARGE CAP CORE FUND INSTUTIONAL CLASS  | 62,614  |
| BLACKROCK ADVANTAGE SMALL CAP GROWTH FUND CLASS A          | 19,156  |
| BLACKROCK ENERGY & RESOURCES PORTFOLIO CLASS A             | 199     |
| BLACKROCK EQUITY DIVIDEND FUND INST CLASS                  | 58,224  |
| BLACKROCK EQUITY DIVIDEND FUND SERVICE CLASS               | 172,800 |
| BLACKROCK GLOBAL DIVIDEND PORTFOLIO FUND CLASS A           | 3,150   |
| BLACKROCK HEALTH SCIENCES OPPORTUNITIES FUND CLASS A       | 2,481   |
| BLACKROCK HEALTH SCIENCES OPPORTUNITIES FUND SERVICE CLASS | 7,853   |

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| BLACKROCK HIGH YIELD BOND FUND SERVICE SHARES                         | 59,168  |
| BLACKROCK ISHARES S&P 500 INDEX FUND CLASS A                          | 1,715   |
| BLACKROCK LATIN AMERICA FUND CLASS A                                  | 1,216   |
| BLACKROCK MULTI-ASSET INCOME PORTFOLIO FD INST CL                     | 25,816  |
| BLACKROCK NATURAL RESOURCES TRUST FUND CLASS A                        | 5,767   |
| BLACKROCK STRATEGIC INCOME OPPT PORTFOLIO FUND CL A                   | 52,508  |
| BMO TARGET RETIREMENT 2030 FUND CLASS Y                               | 10,240  |
| BOSTON PARTNERS ALL-CAP VALUE FUND INVESTOR                           | 22,298  |
| BRIDGEWAY AGGRESSIVE INVESTORS 1                                      | 69,562  |
| BROADVIEW OPPORTUNITY FUND  | 19,591  |
| BROWN CAPITAL SMALL COMPANY FUND INVESTOR CLASS                       | 19,175  |
| BUFFALO DISCOVERY FUND  | 18,739  |
| BUFFALO FLEXIBLE INCOME FUND  | 7,727   |
| BUFFALO HIGH-YIELD FUND   | 179,187 |
| BUFFALO MID-CAP FUND  | 26,876  |
| BUFFALO SMALL-CAP FUND  | 18,930  |
| CALAMOS INTERNATIONAL GROWTH FUND CLASS A                             | 112,365 |
| CALVERT EQUITY FUND CLASS A   | 538     |
| CAMBIAR GLOBAL ULTRA FOCUS FUND INVESTOR CLASS                        | 3,464   |
| CAPITAL INCOME BUILDER FUND CLASS A                                   | 42,931  |
| CAPITAL INCOME BUILDER FUND CLASS F-1                                 | 39,699  |
| CAPITAL INCOME BUILDER FUND CLASS R5                                  | 101,008 |
| CAPITAL WORLD BOND FUND CLASS R5                                      | 14,858  |
| CAPITAL WORLD GROWTH & INCOME FUND CLASS A                            | 14,867  |
| CAPITAL WORLD GROWTH & INCOME FUND CLASS F-1                          | 11,903  |
| CAPITAL WORLD GROWTH & INCOME FUND CLASS R5                           | 58,575  |
| CARILLON REAMS CORE BOND FUND CLASS I                                 | 2,681   |
| CARILLON SCOUT INTERNATIONAL FUND CLASS I                             | 15,551  |
| CARILLON SCOUT MID CAP FUND CLASS I                                   | 357,534 |
| CAUSEWAY INTL VALUE FUND (INVESTOR) CLASS                             | 5,646   |
| CLEARBRIDGE AGGRESSIVE GROWTH FUND CLASS I                            | 85,228  |
| CLEARBRIDGE TACTICAL DIVIDEND INCOME FUND CLASS I                     | 19,342  |
| COHEN & STEERS GLOB INFRASTRUCTURE FUND CLASS A                       | 2,026   |
| COHEN & STEERS PREFERRED SECURITIES INCOME FUND CLASS I               | 87,354  |
| COHEN & STEERS REAL ESTATE SECURITIES FUND CLASS I                    | 32,674  |
| COHEN & STEERS REALTY SHARES  | 89,041  |
| COLUMBIA ACORN INTERNATIONAL FUND CLASS A                             | 59,366  |
| COLUMBIA CONTRARIAN CORE FUND INSTITUTIONAL CLASS                     | 13,500  |
| COLUMBIA DIVIDEND INCOME FUND CLASS A                                 | 70,942  |
| COLUMBIA EMERGING MARKETS FUND INSTITUTIONAL CLASS                    | 18,334  |
| COLUMBIA GLOBAL ENERGY AND NATURAL RESOURCES FUND INSTITUTIONAL CLASS | 22,403  |
| COLUMBIA INCOME BUILDER FUND CLASS A                                  | 35,468  |
| COLUMBIA MID CAP GROWTH FUND INSTITUTIONAL CLASS                      | 52,403  |
| COLUMBIA MID CAP VALUE FUND CLASS A                                   | 8,230   |
| COLUMBIA OVERSEAS VALUE FUND INSTITUTIONAL CLASS                      | 5,916   |
| COLUMBIA SELECT LARGE CAP GROWTH FUND INSTITUTIONAL CLASS             | 47,133  |
| COLUMBIA SELIGMAN COMMUNICATIONS AND INFORMATION FD CL A              | 1,922   |
| COLUMBIA SMALL CAP GROWTH FUND I INSTITUTIONAL CLASS                  | 41,324  |
| COLUMBIA SMALL CAP VALUE FUND II CLASS A                              | 6,236   |

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|---|------------|
| CONESTOGA SMALL CAP FUND INVESTOR CLASS                 | 30,310     |
| CONSUMER SERVICES ULTRASECTOR PROFUND (INVESTOR SHARES) | 73,933     |
| CONSUMER SERVICES ULTRASECTOR PROFUND (SERVICE SHARES)  | 11,042     |
| CRM MID CAP VALUE INVESTOR SHARES                       | 2,283      |
| CULLEN HIGH DIVIDEND EQUITY FUND RETAIL CLASS           | 38,613     |
| DAVIS NEW YORK VENTURE CLASS A                          | 89,267     |
| DAVIS NEW YORK VENTURE CLASS Y                          | 32,493     |
| DELAWARE DIVERSIFIED INCOME FUND CLASS I                | 35,902     |
| DEUTSCHE ENHANCED COMMODITY STRATEGY FUND CLASS S       | 19,281     |
| DIAMOND HILL LARGE CAP FUND CLASS I                     | 337,306    |
| DIAMOND HILL SMALL CAP FUND CLASS I                     | 146,429    |
| DIAMOND HILL SMALL-MID CAP FUND CLASS A                 | 16,214     |
| DIREXION MONTHLY NASDAQ 100 BULL 2X FUND                | 6,129      |
| DIREXION MONTHLY S&P 500 BULL 2X FUND                   | 25,467     |
| DODGE & COX BALANCED FUND                               | 71,290     |
| DODGE & COX GLOBAL STOCK FUND                           | 7,909      |
| DODGE & COX INCOME FUND                                 | 228,810    |
| DODGE & COX INTERNATIONAL FUND                          | 297,362    |
| DODGE & COX INTERNATIONAL STOCK FUND OPEN-END FUND      | 76,036,445 |
| DODGE & COX STOCK FUND                                  | 220,319    |
| DOUBLELINE TOTAL RETURN BOND FUND CLASS I               | 46,939     |

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|---|-----------|
| DOUBLELINE TOTAL RETURN BOND FUND CLASS N             | 69,417    |
| DREYFUS APPRECIATION FUND                             | 64,609    |
| DREYFUS BOND MARKET INDEX FUND (INVESTOR CLASS)       | 5,339     |
| DREYFUS INTERNATIONAL BOND FUND CLASS C               | 2,171     |
| DREYFUS MID-CAP INDEX FUND                            | 96,543    |
| DREYFUS OPPORTUNISTIC MIDCAP VALUE FD CL I            | 32,453    |
| DREYFUS S & P 500 INDEX FUND                          | 80,760    |
| DREYFUS SMALL-CAP STOCK INDEX FUND                    | 33,042    |
| DRIEHAUS EMERGING MARKETS GROWTH FUND INVESTOR CLASS  | 464,428   |
| EATON VANCE FLOATING-RATE ADVANTAGE FD ADV CL         | 51,870    |
| EDGEWOOD GROWTH FUND RETAIL CLASS                     | 317,707   |
| EMERALD BANKING AND FINANCE FUND INSTL CLASS          | 6,628     |
| EUROPACIFIC GROWTH FUND CLASS F-1                     | 29,388    |
| EUROPACIFIC GROWTH FUND CLASS F-2                     | 27,091    |
| EUROPACIFIC GROWTH FUND CLASS R5                      | 14,275    |
| EUROPE 30 PROFUND (INVESTOR SHARES)                   | 699       |
| FEDERATED EQUITY INCOME FUND, INC. CLASS R            | 2,013     |
| FEDERATED GLOBAL TOTAL RETURN BOND FUND CLASS A       | 4,740     |
| FEDERATED HIGH YIELD TRUST SS                         | 79,193    |
| FEDERATED STRATEGIC VALUE DIVIDEND FUND CL A          | 13,020    |
| FIDELITY 500 INDEX FUND INVESTOR CLASS                | 628,032   |
| FIDELITY 500 INDEX FUND PREMIUM CLASS                 | 1,772,973 |
| FIDELITY ADVISOR (FOCUS) HEALTH CARE FUND CLASS I     | 48,482    |
| FIDELITY ADVISOR BIOTECHNOLOGY FUND CLASS A           | 160,182   |
| FIDELITY ADVISOR BIOTECHNOLOGY FUND CLASS C           | 3,892     |
| FIDELITY ADVISOR BIOTECHNOLOGY FUND CLASS I           | 17,789    |
| FIDELITY ADVISOR CHINA REGION CLASS A                 | 8,013     |
| FIDELITY ADVISOR EMERGING ASIA FUND CLASS I           | 16,418    |
| FIDELITY ADVISOR EMERGING MARKETS INCOME FUND CLASS I | 32,634    |
| FIDELITY ADVISOR FREEDOM 2050 FUND CLASS I            | 117,432   |
| FIDELITY ADVISOR GOLD FUND CLASS A                    | 9,306     |
| FIDELITY ADVISOR GOLD FUND CLASS I                    | 68,741    |
| FIDELITY ADVISOR GOVERNMENT INCOME FUND CLASS A       | 15,920    |
| FIDELITY ADVISOR HIGH INCOME ADVANTAGE FUND CLASS I   | 2,979     |
| FIDELITY ADVISOR INTERNATIONAL SMALL CAP FUND CLASS A | 17,617    |
| FIDELITY ADVISOR LARGE CAP FUND CLASS A               | 49,717    |
| FIDELITY ADVISOR MID CAP VALUE FUND CLASS A           | 29,249    |
| FIDELITY ADVISOR NEW INSIGHTS FUND CLASS I            | 50,384    |
| FIDELITY ADVISOR REAL ESTATE INCOME FUND CLASS I      | 26,011    |
| FIDELITY ADVISOR SMALL-CAP VALUE FUND CLASS I         | 34,457    |
| FIDELITY BALANCED FUND                                | 128,848   |
| FIDELITY BLUE CHIP GROWTH FUND                        | 404,379   |
| FIDELITY CANADA FUND                                  | 148,187   |
| FIDELITY CAPITAL AND INCOME FUND                      | 55,736    |
| FIDELITY CAPITAL APPRECIATION FUND                    | 3,310     |
| FIDELITY CHINA REGION FUND                            | 23,390    |
| FIDELITY CONTRA FUND                                  | 645,682   |
| FIDELITY DIVERSIFIED INTERNATIONAL FUND               | 2,282     |
| FIDELITY EMERGING ASIA FUND                           | 9,611     |

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| FIDELITY EMERGING MARKETS FUND                             | 45,373  |
| FIDELITY EXTENDED MARKET INDEX FUND INVESTOR CLASS         | 31,227  |
| FIDELITY FLOATING RATE HIGH INCOME FUND                    | 42,423  |
| FIDELITY FOCUSED HIGH INCOME FUND                          | 210,087 |
| FIDELITY FREEDOM 2035 FUND                                 | 25,971  |
| FIDELITY GLOBAL COMMODITY STOCK FUND                       | 4,222   |
| FIDELITY GNMA FUND   | 17,381  |
| FIDELITY GROWTH STRATEGIES FUND                            | 108,790 |
| FIDELITY HIGH INCOME FUND                                  | 2,528   |
| FIDELITY INFLATION PROTECTED BOND FUND                     | 42,514  |
| FIDELITY INFLATION PROTECTED BOND INDEX FUND PREMIUM CLASS | 25,696  |
| FIDELITY INTERM TREAS BOND INDEX FD PREMIUM CLASS          | 36,373  |
| FIDELITY INTERMED BOND FUND                                | 1,941   |
| FIDELITY INTERNATIONAL DISCOVERY FUND                      | 19,480  |
| FIDELITY INTERNATIONAL GROWTH FUND                         | 44,892  |
| FIDELITY INT'L INDEX FUND INVESTOR CLASS                   | 204,599 |
| FIDELITY INT'L INDEX FUND PREMIUM CLASS                    | 92,981  |
| FIDELITY JAPAN SMALL COMPANIES FUND                        | 1,848   |
| FIDELITY LATIN AMERICA FUND                                | 44,791  |
| FIDELITY LEVERAGED COMPANY STOCK FUND                      | 239,769 |
| FIDELITY LONG-TERM TREASURY BOND INDEX FUND PREMIUM CLASS  | 104,518 |

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| FIDELITY LOW PRICED STOCK FUND                             | 181,155 |
| FIDELITY MAGELLAN FUND                                     | 2,700   |
| FIDELITY MID CAP ENHANCED INDEX FUND                       | 40,905  |
| FIDELITY NASDAQ COMPOSITE INDEX FUND                       | 46,567  |
| FIDELITY NEW MARKETS INCOME                                | 279,651 |
| FIDELITY NEW MILLENIUM FUND                                | 89,526  |
| FIDELITY OHIO MUNICIPAL INCOME FUND                        | 17,069  |
| FIDELITY OTC PORTFOLIO                                     | 303,823 |
| FIDELITY OVERSEAS FUND                                     | 192,794 |
| FIDELITY PURITAN FUND                                      | 15,640  |
| FIDELITY REAL ESTATE INCOME FUND                           | 2,519   |
| FIDELITY REAL ESTATE INVESTMENT PORTFOLIO                  | 58,852  |
| FIDELITY SELECT BANKING PORTFOLIO                          | 89,084  |
| FIDELITY SELECT BIOTECHNOLOGY FUND                         | 689,362 |
| FIDELITY SELECT BROKERAGE MANAGEMENT FUND                  | 17,929  |
| FIDELITY SELECT CHEMICAL PORTFOLIO FUND                    | 54,059  |
| FIDELITY SELECT COMPUTER FUND                              | 25,899  |
| FIDELITY SELECT CON- STRUCTION & HOUSING FUND              | 9,685   |
| FIDELITY SELECT CONSUMER STAPLES FUND                      | 96,518  |
| FIDELITY SELECT CYCLICAL INDUSTRIES                        | 25,944  |
| FIDELITY SELECT DEFENSE & AEROSPACE FUND                   | 103,878 |
| FIDELITY SELECT ENERGY PORTFOLIO                           | 129,610 |
| FIDELITY SELECT ENERGY SERVICES FUND                       | 3,096   |
| FIDELITY SELECT FINANCIAL SERVICES PORTFOLIO FUND          | 26,457  |
| FIDELITY SELECT GOLD FUND                                  | 33,927  |
| FIDELITY SELECT HEALTH CARE FUND                           | 80,138  |
| FIDELITY SELECT INSURANCE FUND                             | 24,633  |
| FIDELITY SELECT IT SERVICES                                | 145,672 |
| FIDELITY SELECT LEISURE PORTFOLIO FD                       | 85,590  |
| FIDELITY SELECT MATERIALS                                  | 88,729  |
| FIDELITY SELECT MEDICAL EQUIPMENT & SYSTEMS FUND           | 326,422 |
| FIDELITY SELECT NATURAL GAS FUND                           | 13,694  |
| FIDELITY SELECT NATURAL RESOURCES                          | 13,661  |
| FIDELITY SELECT PHARMACEUTICALS PORTFOLIO                  | 62,180  |
| FIDELITY SELECT RETAILING FUND                             | 21,835  |
| FIDELITY SELECT SEMICONDUCTORS PORTFOLIO                   | 28,074  |
| FIDELITY SELECT SOFTWARE AND IT SERVICES PORTFOLIO         | 162,954 |
| FIDELITY SELECT TECH NOLOGY PORTFOLIO FD                   | 121,225 |
| FIDELITY SELECT TRANSPORTATION FUND                        | 55,398  |
| FIDELITY SELECT UTILITIES PORTFOLIO FUND                   | 7,900   |
| FIDELITY SELECT WIRELESS PORTFOLIO                         | 2,100   |
| FIDELITY SHORT-TERM TREASURY BOND INDEX FUND PREMIUM CLASS | 46,789  |
| FIDELITY SMALL CAP DISCOVERY FUND                          | 134,530 |
| FIDELITY SMALL CAP ENHANCED INDEX FUND                     | 44,006  |
| FIDELITY SMALL-CAP GROWTH FUND                             | 182,084 |
| FIDELITY SMALL-CAP VALUE FUND                              | 49,406  |
| FIDELITY STRATEGIC DIVIDEND & INCOME FUND                  | 95,979  |
| FIDELITY STRATEGIC INCOME FUND                             | 4,932   |
| FIDELITY TELECOM AND UTILITIES FUND                        | 66,180  |

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| FIDELITY TOTAL BOND FUND                        | 113,233 |
| FIDELITY TOTAL MARKET INDEX FUND PREMIUM CLASS  | 114,204 |
| FIDELITY TREND FUND                             | 10,909  |
| FIDELITY U.S. BOND INDEX FUND INVESTOR CLASS    | 263,418 |
| FIDELITY VALUE FUND                             | 38,495  |
| FIDELITY VALUE STRATEGIES FUND                  | 81,994  |
| FINANCIAL ULTRASECTOR PROFUND (INVESTOR SHARES) | 6,793   |
| FIRST EAGLE GLOBAL FUND CLASS A                 | 75,372  |
| FIRST EAGLE GOLD FUND CLASS A                   | 43,818  |
| FMI INTERNATIONAL FUND                          | 22,951  |
| FMI LARGE CAP FUND                              | 226,264 |
| FPA CRESCENT PORTFOLIO                          | 231,547 |
| FRANKLIN DYNATECH FUND CLASS A                  | 98,194  |
| FRANKLIN GOLD AND PRECIOUS METALS FUND CLASS A  | 13,690  |
| FRANKLIN INCOME FUND CLASS A                    | 89,690  |
| FRANKLIN MODERATE ALLOCATION FUND CLASS A       | 5,733   |
| FRANKLIN MUTUAL GLOBAL DISCOVERY FUND CLASS Z   | 4,580   |
| FRANKLIN RISING DIVIDENDS FD CLASS A            | 112,965 |
| FUNDAMENTAL INVESTORS CLASS A                   | 47,412  |
| FUNDAMENTAL INVESTORS CLASS F-1                 | 14,150  |
| FUNDAMENTAL INVESTORS CLASS F-2                 | 18,749  |

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| FUNDAMENTAL INVESTORS<br>CLASS R4   | 10,271    |
| FUNDAMENTAL INVESTORS<br>CLASS R5   | 156,598   |
| FUNDAMENTAL INVESTORS<br>CLASS R6   | 52,869    |
| FUNDX CONSERVATIVE<br>UPGRADER FUND                                       | 7,985     |
| FUNDX FLEXIBLE INCOME<br>FUND   | 9,643     |
| GABELLI EQUITY INCOME<br>FUND CLASS AAA                                   | 47,366    |
| GABELLI FOCUS FIVE FUND<br>CLASS AAA                                      | 21,528    |
| GABELLI GOLD FUND<br>CLASS AAA  | 21,608    |
| GABELLI SMALL-CAP<br>GROWTH FUND  | 9,375     |
| GABELLI UTILITIES FUND<br>CLASS AAA                                       | 47,695    |
| GATEWAY FUND CLASS A  | 64,114    |
| GLENMEDE LARGE CAP<br>CORE PORTFOLIO                                      | 13,196    |
| GLENMEDE LARGE CAP<br>GROWTH PORTFOLIO                                    | 1,857,598 |
| GLENMEDE SMALL CAP<br>EQUITY ADVISOR CLASS                                | 2,941     |
| GOLDMAN SACHS GROWTH<br>STRATEGY PORTFOLIO<br>CLASS A                     | 10,491    |
| GOLDMAN SACHS LARGE<br>CAP GROWTH INSIGHTS<br>FUND CLASS A                | 4,068     |
| GOLDMAN SACHS<br>STRATEGIC INCOME FUND<br>CLASS A                         | 78,058    |
| GOLDMAN SACHS<br>TECHNOLOGY<br>OPPORTUNITIES FUND<br>CLASS A              | 5,627     |
| GRANDEUR PEAK<br>EMERGING MARKETS<br>OPPORTUNITIES FUND<br>INVESTOR CLASS | 2,925     |
| GRANDEUR PEAK GLOBAL<br>OPPORTUNITIES FUND<br>INVESTOR CLASS              | 21,011    |
| GREENSPRING FUND  | 78,634    |
|   | 29,329    |

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| GUGGENHEIM FLOATING<br>RATE FUND CLASS P                                  |         |
| GUINNESS ATKINSON<br>ALTERNATIVE ENERGY<br>FUND                           | 29,228  |
| GUINNESS ATKINSON<br>GLOBAL ENERGY FUND                                   | 102,780 |
| GUINNESS ATKINSON<br>GLOBAL INNOVATORS<br>FUND                            | 20,399  |
| HARBOR CAPITAL<br>APPRECIATION FUND                                       | 795,979 |
| HARBOR CAPITAL<br>APPRECIATION FUND<br>INVESTOR CLASS                     | 102,007 |
| HARBOR HIGH YIELD BOND<br>FUND INSTL CLASS                                | 24,900  |
| HARBOR INTERNATIONAL<br>FUND INSTITUTIONAL<br>CLASS                       | 44,000  |
| HARBOR INTERNATIONAL<br>FUND INVESTOR CLASS                               | 325,689 |
| HARBOR REAL RETURN<br>FUND INSTITUTIONAL<br>CLASS                         | 124,138 |
| HARDING LOEVNER<br>GLOBAL EQUITY<br>PORTFOLIO ADVISOR<br>CLASS            | 6,507   |
| HARDING LOEVNER<br>INTERNATIONAL EQUITY<br>FD INVEST CL                   | 94,508  |
| HARDING LOEVNER INTL<br>SMALL COMPANY<br>PORTFOLIO INVESTOR<br>CLASS      | 315,808 |
| HARTFORD SCHRODERS<br>U.S. SMALL MID CAP<br>OPPORTUNITIES FUND<br>CLASS I | 4,802   |
| HEARTLAND VALUE PLUS<br>FUND  | 11,301  |
| HENNESSY CORNERSTONE<br>MID CAP 30 FUND<br>INSTITUTIONAL CLASS            | 20,906  |
| HENNESSY CORNERSTONE<br>MID CAP 30 FUND<br>INVESTOR CLASS                 | 68,738  |
| HENNESSY CORNERSTONE<br>VALUE FUND INVESTOR<br>CLASS                      | 17,015  |

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| HENNESSY GAS UTILITY<br>INDEX FUND INVESTOR<br>CLASS   | 84,533 |
| HENNESSY JAPAN SMALL<br>CAP FUND INVESTOR<br>CLASS     | 18,863 |
| HENNESSY LARGE CAP<br>FINANCIAL FUND<br>INVESTOR CLASS | 14,669 |
| HENNESSY SMALL CAP<br>FINANCIAL FUND<br>INVESTOR CLASS | 4,636  |
| HODGES FUND RETAIL<br>CLASS                            | 34,984 |
| HOMESTEAD<br>SMALL-COMPANY STOCK<br>FUND               | 73,746 |
| HOTCHKIS & WILEY<br>MID-CAP VALUE FUND<br>CLASS A      | 13,854 |
| HUSSMAN STRATEGIC<br>GROWTH FUND                       | 56,032 |
| HUSSMAN STRATEGIC<br>INTERNATIONAL FUND                | 19,008 |
| HUSSMAN STRATEGIC<br>TOTAL RETURN FUND                 | 35,676 |
| ICON ENERGY FUND CLASS<br>S                            | 91,609 |
| ICON NATURAL<br>RESOURCES FUND CLASS S<br>INDUSTRIALS  | 33,432 |
| ULTRASECTOR PROFUND<br>(INVESTOR SHARES)               | 78,429 |
| INTERNATIONAL GROWTH<br>AND INCOME FUND CLASS<br>A     | 7,967  |
| INTERNATIONAL GROWTH<br>AND INCOME FUND CLASS<br>F-1   | 30,665 |
| INTERNET ULTRASECTOR<br>PROFUND (INVESTOR<br>SHARES)   | 5,955  |
| INVESCO AMERICAN<br>FRANCHISE FUND CLASS A             | 2,780  |
| INVESCO DIVERSIFIED<br>DIVIDEND FUND CLASS A           | 8,628  |
| INVESCO DIVERSIFIED<br>DIVIDEND FUND CLASS Y           | 9,317  |
| INVESCO DIVERSIFIED<br>DIVIDEND FUND INVESTOR<br>CLASS | 53,015 |

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| INVESCO ENERGY FUND<br>CLASS A                      | 4,100  |
| INVESCO EUROPEAN<br>GROWTH FUND CLASS Y             | 58,454 |
| INVESCO EUROPEAN<br>GROWTH FUND INVESTOR<br>CLASS   | 4,189  |
| INVESCO GLOBAL HEALTH<br>CARE FUND CLASS A          | 25,248 |
| INVESCO GOLD AND<br>PRECIOUS METALS FUND<br>CLASS C | 450    |
| INVESCO GOLD AND<br>PRECIOUS METALS FUND<br>CLASS Y | 66,998 |
| INVESCO GREATER CHINA<br>FUND CLASS A               | 1,345  |
| INVESCO MID CAP CORE<br>EQUITY FUND CLASS A         | 7,465  |
| INVESCO MID CAP CORE<br>EQUITY FUND CLASS Y         | 22,354 |
| INVESCO MUNICIPAL<br>INCOME FUND INVESTOR<br>CLASS  | 4,868  |
| IVA INTERNATIONAL FUND<br>CLASS A                   | 93,025 |

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| IVA INTERNATIONAL FUND CLASS I                              | 121,063 |
| IVA WORLDWIDE FUND CLASS A                                  | 7,165   |
| IVY ASSET STRATEGY FUND CLASS I                             | 109,401 |
| IVY HIGH INCOME FUND CLASS I                                | 13,059  |
| IVY INTERNATIONAL CORE EQUITY FUND CLASS A                  | 145,007 |
| IVY INTERNATIONAL CORE EQUITY FUND CLASS I                  | 33,211  |
| IVY SCIENCE AND TECHNOLOGY FUND CLASS A                     | 1,361   |
| IVY SCIENCE AND TECHNOLOGY FUND CLASS I                     | 2,927   |
| JAMES BALANCED GOLDEN RAINBOW FUND                          | 95,853  |
| JANUS HENDERSON CONTRARIAN FUND CLASS T                     | 11,576  |
| JANUS HENDERSON ENTERPRISE FUND CLASS T                     | 729,436 |
| JANUS HENDERSON EUROPEAN FOCUS FUND CLASS I                 | 2,389   |
| JANUS HENDERSON FLEXIBLE BOND FUND CLASS T                  | 9,628   |
| JANUS HENDERSON FUND CLASS R                                | 6,678   |
| JANUS HENDERSON GLOBAL LIFE SCIENCES FUND CLASS I           | 11,097  |
| JANUS HENDERSON GLOBAL LIFE SCIENCES FUND CLASS T           | 50,870  |
| JANUS HENDERSON GLOBAL SELECT FUND CLASS T                  | 15,217  |
| JANUS HENDERSON GLOBAL TECHNOLOGY FUND CLASS T              | 4,668   |
| JANUS HENDERSON GLOBAL UNCONSTRAINED BOND FUND CLASS T      | 2,602   |
| JANUS HENDERSON INTERNATIONAL OPPORTUNITIES FUND CLASS A    | 124,963 |
| JANUS HENDERSON MID CAP VALUE FUND CLASS S                  | 4,678   |
| JANUS HENDERSON MID CAP VALUE FUND CLASS T                  | 84,836  |
| JANUS HENDERSON OVERSEAS FUND CLASS T                       | 10,500  |
| JANUS HENDERSON TRITON FUND CLASS T                         | 208,283 |
| JENSEN QUALITY GROWTH FUND CLASS J                          | 123,594 |
| JOHCM EMERGING MARKETS OPPORTUNITIES FUND CLASS II          | 6,386   |
| JOHCM INTERNATIONAL SELECT FUND CLASS II                    | 12,908  |
| JP MORGAN 100% U.S. TREASURY SECS MONEY MARKET FD MORGAN CL | 431,801 |
| JP MORGAN EQUITY INCOME FUND CLASS A                        | 62,706  |
| JP MORGAN GROWTH ADVANTAGE FUND CLASS A                     | 15,546  |
| JP MORGAN HEDGED EQUITY FUND CLASS A                        | 73,552  |
| JP MORGAN INTL VALUE FUND CLASS A                           | —       |
| JP MORGAN MID CAP EQUITY FUND CLASS A                       | 8,647   |
| JP MORGAN MORTGAGE- BACKED SECURITIES FUND CLASS A          | 521     |
| JP MORGAN PRIME MONEY MARKET FUND MORGAN CLASS              | 18,151  |
| JP MORGAN SMALL CAP EQUITY FUND CLASS A                     | 12,766  |
| JP MORGAN SMART RETIREMENT INCOME FUND CLASS A              | 8,166   |
| JP MORGAN STRATEGIC INCOME OPPORTUNITY FUND CLASS A         | 166,124 |
| JP MORGAN U.S. GOVERNMENT MONEY MARKET FD MORGAN CL         | 834,718 |
| JPMORGAN INCOME BUILDER FUND CLASS I                        | 88,437  |
| JPMORGAN INTERNATIONAL EQUITY INCOME FUND CLASS I           | 85,194  |
| JPMORGAN INTREPID EUROPEAN FUND CLASS L                     | 18,730  |
| JPMORGAN LARGE-CAP GROWTH FUND CLASS I                      | 1,315   |
| KEELEY SMALL CAP VALUE FUND CLASS A                         | 35,709  |
| LAUDUS INT'L MARKETMASTERS FUND INVESTOR SHARES             | 15,910  |
| LAUDUS U.S. LARGE CAP GROWTH FUND                           | 29,669  |
| LAZARD EMERGING MARKETS EQUITY OPEN SHARES                  | 64,934  |
| LAZARD GLOBAL LISTED INFRASTRUCTURE PORT INST SHARES        | 24,876  |
| LAZARD GLOBAL LISTED INFRASTRUCTURE PORT OPEN SHARES        | 60,514  |

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| LAZARD INTERNATIONAL STRATEGIC EQUITY FD       | 51,546  |
| LAZARD SMALL-CAP PORTFOLIO OPEN SHARES         | 201,286 |
| LEUTHOLD GRIZZLY SHORT FUND                    | 38,525  |
| LIVE OAK HEALTH SCIENCES FUND                  | 11,423  |
| LOCORR MACRO STRATEGIES FUND CLASS I           | 79,329  |
| LOOMIS SAYLES BOND FUND RETAIL CLASS           | 432,258 |
| LOOMIS SAYLES CORE PLUS BOND FUND CLASS A      | 53,656  |
| LOOMIS SAYLES GLOBAL BOND FUND RETAIL CLASS    | 306,615 |
| LORD ABBETT FLOATING RATE FUND CLASS F         | 76,619  |
| LORD ABBETT MULTI-ASSET GROWTH FUND CLASS A    | 3,837   |
| LORD ABBETT SHORT DURATION INCOME FUND CLASS I | 314,682 |
| MADISON INVESTORS FUND CLASS Y                 | 8,447   |
| MAINSTAY INCOME BUILDER FUND CLASS I           | 192,505 |
| MAINSTAY S & P 500 INDEX FUND CLASS A          | 85,664  |
| MARKETFIELD FUND CLASS A                       | 20,690  |
| MARSICO 21ST CENTURY FUND                      | 28,990  |
| MARSICO FLEXIBLE CAPITAL FUND                  | 34,033  |
| MARSICO GROWTH FUND                            | 121,874 |
| MARSICO INTERNATIONAL OPPORTUNITIES FUND       | 63,249  |
| MATTHEW 25 FUND                                | 93,496  |
| MATTHEWS ASIA DIVIDEND FUND INVESTOR CLASS     | 181,814 |

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| MATTHEWS ASIA GROWTH FUND INVESTOR CLASS                  | 9,961   |
| MATTHEWS ASIA INNOVATORS FUND INVESTOR CLASS              | 60,517  |
| MATTHEWS ASIA SMALL COMPANIES FUND INVESTOR CLASS         | 70,055  |
| MATTHEWS ASIAN GROWTH & INCOME FUND INVESTOR CLASS        | 52,504  |
| MATTHEWS CHINA FUND INVESTOR CLASS                        | 49,944  |
| MATTHEWS INDIA FUND INVESTOR CLASS                        | 40,509  |
| MATTHEWS JAPAN FUND INVESTOR CLASS                        | 8,779   |
| MATTHEWS KOREA FUND INVESTOR CLASS                        | 25,312  |
| MATTHEWS PACIFIC TIGER FUND INVESTOR CLASS                | 143,285 |
| MERK ABSOLUTE CURRENCY RETURN FUND INVESTOR CLASS         | 10,377  |
| MERK HARD CURRENCY FUND INVESTOR CLASS                    | 9,304   |
| METROPOLITAN WEST ALPHA TRAK 500 FUND CLASS M             | 1,019   |
| METROPOLITAN WEST HIGH YIELD BOND FUND CLASS M            | 16,022  |
| METROPOLITAN WEST LOW DURATION BOND FUND CLASS M          | 2,538   |
| METROPOLITAN WEST TOTAL RETURN BOND FUND CLASS M          | 707,200 |
| MFS GROWTH FUND CLASS I                                   | 14,841  |
| MFS GROWTH FUND CLASS R4                                  | 21,386  |
| MFS INTERNATIONAL DIVERSIFICATION FUND CLASS A            | 6,289   |
| MFS INTERNATIONAL GROWTH FUND CLASS I                     | 23,256  |
| MFS INTERNATIONAL VALUE FUND CLASS A                      | 6,866   |
| MFS RESEARCH FUND CLASS I                                 | 3,685   |
| MFS TOTAL RETURN BOND FUND CLASS R4                       | 97,998  |
| MFS UTILITIES FUND CLASS I                                | 45,428  |
| MFS VALUE FUND CLASS I                                    | 16,792  |
| MOTLEY FOOL GREAT AMERICA FUND INVESTOR CLASS             | 79,141  |
| MOTLEY FOOL INDEPENDENCE FUND INVESTOR CLASS              | 58,591  |
| MSIF GLOBAL INFRASTRUCTURE FUND CLASS A                   | 1,572   |
| MSIF GLOBAL OPPORTUNITY FUND CLASS A                      | 7,498   |
| MSIF GROWTH PORTFOLIO FUND CLASS A                        | 90,764  |
| MSIF TRUST CORE PLUS FIXED INCOME FUND INST CLASS         | 72,230  |
| NATIONWIDE FUND CLASS C                                   | 5,896   |
| NATIONWIDE GENEVA SMALL CAP GROWTH FD INSTL SERVICE CLASS | 2,297   |
| NEUBERGER & BERMAN GENESIS TRUST CLASS                    | 5,275   |
| NEUBERGER BERMAN EQUITY INCOME FUND CLASS A               | 44,144  |
| NEUBERGER BERMAN INTERNATIONAL EQUITY FUND INVESTOR CLASS | 48,187  |
| NEUBERGER BERMAN STRATEGIC INCOME FUND TRUST CLASS        | 10,690  |
| NEW PERSPECTIVE FUND CLASS A                              | 7,140   |
| NEW PERSPECTIVE FUND CLASS R6                             | 29,073  |
| NEW WORLD FUND CLASS A                                    | 5,675   |
| NEW WORLD FUND CLASS R5                                   | 85,412  |
| NEW WORLD FUND CLASS R6                                   | 6,612   |
| NICHOLAS FUND   | 67,001  |
| NORTHERN EQUITY INCOME FUND                               | 7,307   |
| NORTHERN MID-CAP INDEX PORTFOLIO                          | 31,628  |
| NORTHERN MULTI-MANAGER GLOBAL REAL ESTATE FUND            | 5,155   |
| NORTHERN SMALL CAP VALUE FUND                             | 13,095  |
| NUANCE CONCENTRATED VALUE FUND INSTITUTIONAL CLASS        | 2,248   |
| NUVEEN GLOBAL INFRASTRUCTURE FUND CLASS A                 | 3,592   |
| OAKMARK GLOBAL SELECT FUND INVESTOR CLASS                 | 69,728  |

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| OBERWEIS INTERNATIONAL OPPORTUNITIES FUND                 | 3,223   |
| OBERWEIS MICRO-CAP FUND                                   | 5,486   |
| OBERWEIS SMALL-CAP OPPORTUNITIES FUND                     | 2,528   |
| OCM GOLD FUND ADVISOR CLASS                               | 25,070  |
| OIL & GAS ULTRASECTOR PROFUND (INVESTOR CLASS)            | 37,869  |
| OIL & GAS ULTRASECTOR PROFUND (SERVICE CLASS)             | 151,890 |
| OPPENHEIMER DEVELOPING MARKETS CLASS A                    | 27,522  |
| OPPENHEIMER GLOBAL CLASS C                                | 18,683  |
| OPPENHEIMER INTERNATIONAL BOND FD CL Y                    | 16,637  |
| OPPENHEIMER INTERNATIONAL GROWTH FUND CLASS I             | 11,777  |
| OPPENHEIMER INTERNATIONAL SMALL MID COMPANY FD CL I       | 37,760  |
| OPPENHEIMER INTERNATIONAL SMALL MID COMPANY FD CL R       | 6,652   |
| OPPENHEIMER STEELPATH MLP ALPHA FUND CLASS Y              | 20,098  |
| OPPENHEIMER STEELPATH MLP ALPHA PLUS FUND CLASS Y         | 1,019   |
| OPPENHEIMER STEELPATH MLP INCOME FUND CLASS I             | 37,861  |
| OPPENHEIMER STEELPATH MLP SELECT 40 FUND CL A             | 42,777  |
| O'SHAUGHNESSY MARKET LEADERS VALUE FUND CLASS I           | 15,806  |
| PACIFIC FINANCIAL CORE EQUITY FUND INVESTOR CLASS         | 251,614 |
| PACIFIC FINANCIAL DYNAMIC ALLOCATION FD INVESTOR CL       | 157,108 |
| PACIFIC FINANCIAL EXPLORER FUND INVESTOR CLASS            | 147,838 |
| PACIFIC FINANCIAL FLEXIBLE GROWTH & INCOME FD INVESTOR CL | 62,548  |

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| PACIFIC FINANCIAL INTERNATIONAL FUND INVESTOR CLASS           | 136,919 |
| PACIFIC FINANCIAL STRATEGIC CONSERV FUND INVESTOR CLASS       | 87,059  |
| PACIFIC FINANCIAL TACTICAL FUND INVESTOR CLASS                | 219,856 |
| PACIFIC FUNDS FLOATING RATE INCOME FUND ADVISOR CLASS         | 13,579  |
| PARNASSUS CORE EQUITY FUND INVESTOR CLASS                     | 743,809 |
| PARNASSUS ENDEAVOR FUND                                       | 83,951  |
| PARNASSUS MID-CAP FUND  | 17,750  |
| PAX GLOBAL ENVIRONMENTAL MARKETS FUND INDIVIDUAL INVESTOR     | 9,656   |
| PAX HIGH YIELD BOND FUND INDIVIDUAL INVESTOR CLASS            | 80,035  |
| PEAR TREE POLARIS FOREIGN VALUE FUND ORDINARY SHARES          | 50,201  |
| PERMANENT PORTFOLIO FUND CLASS I                              | 172,317 |
| PIMCO ALL ASSET ALL AUTHORITY FUND CLASS D                    | 18,872  |
| PIMCO COMMODITIES PLUS STRATEGY FUND CLASS D                  | 33,190  |
| PIMCO COMMODITY REAL RETURN STRATEGY FUND CL D                | 84,591  |
| PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONAL CLASS | 55,509  |
| PIMCO DIVIDEND AND INCOME FUND CLASS D                        | 50,636  |
| PIMCO FOREIGN BOND FUND CLASS D (U.S. DOLLAR-HEDGED)          | 87,385  |
| PIMCO FUNDAMENTAL INDEXPLUS AR FUND CLASS D                   | 9,652   |
| PIMCO FUNDAMENTAL INDEXPLUS AR FUND INSTITUTIONAL CLASS       | 27,526  |
| PIMCO INCOME FUND CLASS A                                     | 85,719  |
| PIMCO INCOME FUND CLASS D                                     | 256,849 |
| PIMCO INCOME FUND INSTITUTIONAL CLASS                         | 72,004  |
| PIMCO INTL STOCKPLUS AR STRATEGY FUND CL D (US DOLLAR HEDGED) | 183,424 |
| PIMCO INVESTMENT GRADE CORPORATE BOND FUND CLASS D            | 50,876  |
| PIMCO LONG DURATION TOTAL RETURN FD INSTL CL                  | 1,342   |
| PIMCO LOW DURATION INCOME FUND CLASS D                        | 16,149  |
| PIMCO RAE FUNDAMENTAL PLUS FUND CLASS A                       | 13,131  |
| PIMCO REAL ESTATE REAL RETURN STRATEGY FUND CLASS D           | 8,750   |
| PIMCO REAL RETURN FUND CLASS D                                | 22,567  |
| PIMCO REAL RETURN FUND CLASS P                                | 51,365  |
| PIMCO REAL RETURN FUND INSTITUTIONAL CLASS                    | 28,676  |
| PIMCO STOCKPLUS SMALL FUND CLASS D                            | 8,516   |
| PIMCO STOCKSPLUS ABSOLUTE RETURN FD CLASS P                   | 60,318  |
| PIMCO TOTAL RETURN CLASS A                                    | 38,353  |
| PIMCO TOTAL RETURN ESG FUND CLASS P                           | 22,807  |
| PIMCO TOTAL RETURN FUND (ADMIN SHARES)                        | 36,930  |
| PIMCO TOTAL RETURN FUND CLASS D                               | 230,606 |
| PIMCO TOTAL RETURN FUND INSTITUTIONAL CLASS                   | 422,044 |
| PIN OAK EQUITY FUND   | 5,414   |
| PIONEER FUNDAMENTAL GROWTH FUND CLASS A                       | 11,089  |
| PRECIOUS METALS ULTRASECTOR PROFUND (INVESTOR SHARES)         | 31,568  |
| PRIMECAP ODYSSEY AGGRESSIVE GROWTH FUND                       | 295,889 |
| PRIMECAP ODYSSEY GROWTH FUND                                  | 590,739 |
| PRIMECAP ODYSSEY STOCK FUND                                   | 92,256  |
| PRINCIPAL HIGH YIELD CLASS I                                  | 21,997  |
| PRINCIPAL SMALLCAP FUND CLASS C                               | 16,538  |
| PRUDENTIAL JENNISON EQUITY INCOME FUND CLASS Z                | 42,182  |
| PRUDENTIAL JENNISON HEALTH SCIENCES FUND CLASS Z              | 5,517   |
| PRUDENTIAL JENNISON UTILITY FUND CLASS C                      | 4,172   |

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| PRUDENTIAL QMA SMALL CAP VALUE FUND CLASS Z             | 8,336     |
| PRUDENTIAL SHORT- TERM CORPORATE BOND FUND, INC CLASS Z | 1,190,014 |
| PRUDENTIAL TOTAL RETURN BOND FUND CLASS Z               | 109,186   |
| PUTNAM DIVERSIFIED INCOME TRUST FUND CLASS A            | 21,715    |
| PUTNAM EQUITY SPECTRUM FUND CLASS A                     | 334       |
| PUTNAM GLOBAL HEALTH CARE FUND CLASS A                  | 5,081     |
| PUTNAM SMALL CAP VALUE FUND CLASS Y                     | 2,132     |
| QS U.S. SMALL CAPITALIZATION EQUITY FUND CLASS I        | 25,537    |
| RBC MICROCAP VALUE FUND CLASS I                         | 20,097    |
| RED OAK TECHNOLOGY SELECT PORTFOLIO                     | 32,788    |
| RICE HALL JAMES SMALL CAP PORTFOLIO INSTITUTIONAL CLASS | 25,732    |
| RISING RATES OPPORTUNITY 10 PROFUND (INVESTOR SHARES)   | 155,023   |
| RISING RATES OPPORTUNITY PROFUND (INVESTOR SHARES)      | 59,709    |
| RMB MENDON FINANCIAL LNG/SHRT FUND CLASS A              | 40,892    |
| RMB MENDON FINANCIAL SERVICES FUND CLASS A              | 14,712    |
| ROYCE INTERNATIONAL PREMIER FUND SERVICE CLASS          | 2,001     |
| ROYCE OPPORTUNITY FUND INVESTMENT CLASS                 | 30,736    |
| ROYCE OPPORTUNITY FUND SERVICE CLASS                    | 116,752   |
| ROYCE PENNSYLVANIA MUTUAL FUND SERVICE CLASS            | 6,464     |
| ROYCE PREMIER FUND SERVICE CLASS                        | 12,143    |
| ROYCE SMALLER COMPANIES GROWTH FUND SERVICE CLASS       | 155,288   |

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| ROYCE SPECIAL EQUITY FUND INVESTMENT CLASS                  | 59,453  |
| ROYCE TOTAL RETURN FUND INVESTMENT CLASS                    | 8,325   |
| RUSSELL GLOBAL INFRASTRUCTURE FUND CLASS A                  | 1,269   |
| RYDEX BIOTECHNOLOGY FUND (INVESTOR CLASS)                   | 97,611  |
| RYDEX CONSUMER PRODUCTS FUND (INVESTOR CLASS)               | 19,871  |
| RYDEX ELECTRONICS FUND (INVESTOR CLASS)                     | 27,993  |
| RYDEX FINANCIAL SERVICES FUND (INVESTOR CLASS)              | 2,885   |
| RYDEX INVERSE DOW 2X STRATEGY FUND CLASS A                  | 7,686   |
| RYDEX INVERSE DOW 2X STRATEGY FUND CLASS C                  | 11,685  |
| RYDEX INVERSE DOW 2X STRATEGY FUND CLASS H                  | 153     |
| RYDEX INVERSE HIGH YIELD STRATEGY FUND CLASS C              | 16,243  |
| RYDEX INVERSE S&P 500 2X STRATEGY FUND CLASS A              | 2,780   |
| RYDEX INVERSE S&P 500 STRATEGY FUND INVESTOR CLASS          | 193,905 |
| RYDEX MONTHLY REBALANCE NASDAQ 100 2X STRATEGY FUND CLASS H | 64,831  |
| RYDEX NASDAQ-100 2X STRATEGY FUND CLASS A                   | 92,729  |
| RYDEX NASDAQ-100 2X STRATEGY FUND CLASS H                   | 16,174  |
| RYDEX NASDAQ-100 FUND INVESTOR CLASS                        | 21,329  |
| RYDEX PRECIOUS METALS FUND (INVESTOR CLASS)                 | 16,966  |
| RYDEX RUSSELL 2000 2X STRATEGY FUND CLASS H                 | 106,846 |
| RYDEX S&P SMALLCAP 600 PURE VALUE FUND CLASS H              | 50,289  |
| SALIENT SELECT INCOME FUND INVESTOR CLASS                   | 40,071  |
| SARATOGA HEALTH & BIOTECHNOLOGY FUND CLASS A                | 3,228   |
| SCHNEIDER CAPITAL SMALL CAP VALUE FUND                      | 36,677  |
| SCHWAB DIVIDEND EQUITY FUND                                 | 5,650   |
| SCHWAB FUNDAMENTAL INTERNATIONAL SMALL COMPANY INDEX FUND   | 61,552  |
| SCHWAB FUNDAMENTAL U.S. LARGE COMPANY INDEX FUND            | 115,699 |
| SCHWAB FUNDAMENTAL U.S. SMALL COMPANY INDEX FUND            | 24,131  |
| SCHWAB HEALTH CARE FUND                                     | 40,794  |
| SCHWAB INTERNATIONAL CORE EQUITY FUND                       | 41,590  |
| SCHWAB MARKET TRACK CONSERVATIVE PORTFOLIO                  | 2,404   |
| SCHWAB S&P 500 INDEX FUND                                   | 890,281 |
| SCHWAB TOTAL STOCK MARKET INDEX FUND                        | 567     |
| SELECTED INTERNATIONAL FUND CLASS S                         | 19,192  |
| SEMICONDUCTOR ULTRASECTOR PROFUND (INVESTOR SHARES)         | 82,326  |
| SEXTANT INTERNATIONAL FUND                                  | 993,114 |
| SHELTON NASDAQ 100 INDEX FUND                               | 12,505  |
| SHORT NASDAQ-100 PROFUND (INVESTOR SHARES)                  | 1,167   |
| SHORT PRECIOUS METALS PROFUND INVESTOR SHARES               | 253     |
| SIT U.S. GOVERNMENT SECURITIES FUND                         | 4,923   |
| SMALL-CAP WORLD FUND CLASS R5                               | 66,131  |
| SMALL-CAP WORLD FUND CLASS R6                               | 30,015  |
| SMEAD VALUE FUND INVESTOR CLASS                             | 29,933  |
| SOUND MIND DYNAMIC ALLOCATION FUND                          | 28,566  |
| SOUND MIND INVESTING FUND                                   | 129,209 |
| SOUND SHORE FUND INVESTOR CLASS                             | 168,519 |
| SSGA DYNAMIC SMALL CAP FUND CLASS N                         | 26,944  |
| SSGA S & P 500 INDEX FUND CLASS N                           | 17,333  |
| SYMONS VALUE INSTITUTIONAL FUND                             | 15,910  |
| T ROWE DIVERSIFIED MID-CAP GROWTH FUND                      | 10,387  |

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| T ROWE PRICE AFRICA AND MIDDLE EAST FUND         | 2,819   |
| T ROWE PRICE BLUE CHIP GROWTH                    | 141,855 |
| T ROWE PRICE BLUE CHIP GROWTH - ADVISOR CLASS    | 102,908 |
| T ROWE PRICE BLUE CHIP GROWTH FUND CLASS R       | 183,651 |
| T ROWE PRICE CAP APPRECIATION FUND ADVISOR CLASS | 263,476 |
| T ROWE PRICE CAPITAL APPRECIATION                | 590,493 |
| T ROWE PRICE CAPITAL OPPORTUNITY FUND, INC       | 199,424 |
| T ROWE PRICE DIVIDEND GROWTH                     | 48,729  |
| T ROWE PRICE DIVIDEND GROWTH FUND ADVISOR CLASS  | 42,250  |
| T ROWE PRICE EMERGING EUROPE FUND                | 6,177   |
| T ROWE PRICE EMERGING MARKETS BOND               | 137,997 |
| T ROWE PRICE EMERGING MARKETS STOCK              | 155,412 |
| T ROWE PRICE EQUITY INCOME                       | 256,854 |
| T ROWE PRICE EQUITY INCOME - ADVISOR CLASS       | 6,628   |
| T ROWE PRICE EQUITY INDEX 500                    | 75,150  |
| T ROWE PRICE FLOATING RATE FUND ADVISOR CLASS    | 35,471  |
| T ROWE PRICE GLOBAL MULTI-SECTOR BOND FUND       | 121,479 |
| T ROWE PRICE GLOBAL STOCK                        | 101,051 |
| T ROWE PRICE GLOBAL TECHNOLOGY                   | 631,538 |
| T ROWE PRICE GROWTH STOCK                        | 384,178 |
| T ROWE PRICE HEALTH SCIENCES                     | 225,865 |

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| T ROWE PRICE HIGH YIELD                            | 12,188  |
| T ROWE PRICE INFLATION PROTECTED BOND FUND         | 86,295  |
| T ROWE PRICE INTERNATIONAL BOND                    | 55,031  |
| T ROWE PRICE INTERNATIONAL DISCOVERY               | 259,615 |
| T ROWE PRICE INTERNATIONAL EQUITY INDEX            | 35,406  |
| T ROWE PRICE JAPAN FUND                            | 31,198  |
| T ROWE PRICE LATIN AMERICA                         | 4,818   |
| T ROWE PRICE MEDIA & TELECOMMUNICATION             | 265,461 |
| T ROWE PRICE MID CAP GROWTH - ADVISOR CLASS        | 13,930  |
| T ROWE PRICE MID-CAP GROWTH                        | 114,986 |
| T ROWE PRICE NEW AMERICA GROWTH                    | 47,340  |
| T ROWE PRICE NEW AMERICA GROWTH FUND ADVISOR CLASS | 19,283  |
| T ROWE PRICE NEW ASIA                              | 26,879  |
| T ROWE PRICE NEW ERA                               | 68,644  |
| T ROWE PRICE NEW HORIZONS                          | 29,463  |
| T ROWE PRICE PERSONAL STRATEGY INCOME              | 1,951   |
| T ROWE PRICE QM U.S. SMALL CAP GROWTH EQUITY FUND  | 187,785 |
| T ROWE PRICE REAL ESTATE                           | 25,117  |
| T ROWE PRICE REAL ESTATE FUND ADVISOR CLASS        | 31,562  |
| T ROWE PRICE RETIREMENT 2025 FUND                  | 10,168  |
| T ROWE PRICE RETIREMENT 2030 FUND                  | —       |
| T ROWE PRICE RETIREMENT 2040 FUND                  | 12,234  |
| T ROWE PRICE RETIREMENT 2045 FUND                  | 12,231  |
| T ROWE PRICE SHORT- TERM BOND                      | 151,048 |
| T ROWE PRICE SMALL- CAP VALUE                      | 99,904  |
| T ROWE PRICE VALUE                                 | 5,114   |
| TANAKA GROWTH FUND CLASS R                         | 15,299  |
| TCW EMERGING MARKETS INCOME FD CL I                | 60,794  |
| TCW EMERGING MARKETS INCOME FUND CLASS N           | 60,819  |
| TCW TOTAL RETURN BOND FUND CLASS N                 | 6,056   |
| TCW VALUE OPPORTUNITIES FUND CLASS N               | 5,708   |
| TECHNOLOGY ULTRASECTOR PROFUND (INVESTOR SHARES)   | 5,858   |
| TEMPLETON GLOBAL BOND FUND ADVISOR CLASS           | 116,952 |
| TEMPLETON GLOBAL BOND FUND CLASS A                 | 72,159  |
| TEMPLETON GLOBAL TOTAL RETURN FUND CLASS A         | 40,387  |
| TEMPLETON GROWTH FUND CLASS R                      | 22,323  |
| THE BOND FUND OF AMERICA CLASS R5                  | 13,331  |
| THE FAIRHOLME FUND                                 | 249,468 |
| THE GROWTH FUND OF AMERICA CLASS A                 | 42,246  |
| THE GROWTH FUND OF AMERICA CLASS F-1               | 239,306 |
| THE GROWTH FUND OF AMERICA CLASS R5                | 13,881  |
| THE HARTFORD BALANCED INCOME FUND CLASS I          | 3,111   |
| THE HARTFORD GROWTH OPPORTUNITIES FUND CLASS I     | 10,418  |
| THE INCOME FUND OF AMERICA CLASS F-1               | 16,536  |
| THE INVESTMENT COMPANY OF AMERICA CLASS A          | 7,822   |
| THE MERGER FUND INVESTOR CLASS                     | 3,966   |
| THE NEW ECONOMY FUND CLASS A                       | 123,936 |
| THE OAKMARK EQUITY AND INCOME FUND INVESTOR CLASS  | 43,723  |
| THE OAKMARK FUND INVESTOR CLASS                    | 376,561 |

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| THE OAKMARK GLOBAL FUND INVESTOR CLASS                    | 15,223  |
| THE OAKMARK INTERNATIONAL FUND INVESTOR CLASS             | 434,764 |
| THE OAKMARK INTERNATIONAL SMALL-CAP FUND INVESTOR CLASS   | 79,152  |
| THE OAKMARK SELECT FUND INVESTOR CLASS                    | 21,341  |
| THE OSTERWEIS STRATEGIC INCOME FUND                       | 87,502  |
| THE TOCQUEVILLE FUND                                      | 10,629  |
| THE TOCQUEVILLE SELECT FUND                               | 16,649  |
| THE WIRELESS FUND   | 37,761  |
| THIRD AVENUE VALUE FUND                                   | 27,145  |
| THOMPSON BOND FUND  | 261,880 |
| THORNBURG INTERNATIONAL VALUE FUND CLASS I                | 28,553  |
| TIAA CREF LARGE-CAP VALUE FUND RETAIL CLASS               | 5,466   |
| TIAA CREF MID-CAP VALUE FUND RETAIL CLASS                 | 19,925  |
| TIAA-CREF REAL ESTATE SECURITIES FUND CLASS I             | 554     |
| TIMOTHY PLAN AGGRESSIVE GROWTH FUND CLASS A               | 1,105   |
| TIMOTHY PLAN LARGE/MID-CAP GROWTH FUND CLASS A            | 1,103   |
| TIMOTHY PLAN STRATEGIC GROWTH FUND CLASS A                | 543     |
| TOCQUEVILLE GOLD FUND                                     | 552,001 |
| TOCQUEVILLE INTL VALUE FUND                               | 40,797  |
| TOREADOR INTERNATIONAL FUND INVESTOR CLASS                | 7,686   |
| TOUCHSTONE ULTRA SHORT DURATION FIXED INCOME FUND CLASS Y | 22,535  |

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| TRIBUTARY SMALL COMPANY FUND INSTITUTIONAL FUNDS                  | 13,106  |
| TWEEDY BROWNE GLOBAL VALUE FUND                                   | 76,227  |
| U S GLOBAL ACCOLADE EASTERN EUROPEAN FUND                         | 7,453   |
| ULTRACHINA PROFUND (INVESTOR SHARES)                              | 246,368 |
| ULTRACHINA PROFUND (SERVICE SHARES)                               | 5,181   |
| ULTRADOW 30 PROFUND (INVESTOR SHARES)                             | 7,639   |
| ULTRAEMERGING MARKETS PROFUND (INVESTOR SHARES)                   | 50,127  |
| ULTRAINTERNATIONAL PROFUND (INVESTOR SHARES)                      | 52,184  |
| ULTRAJAPAN PROFUND (INVESTOR SHARES)                              | 554,535 |
| ULTRALATIN AMERICA FUND (INVESTOR SHARES)                         | 3,540   |
| ULTRALATIN AMERICA FUND (SERVICE SHARES)                          | 12,662  |
| ULTRAMID-CAP PROFUND (INVESTOR SHARES)                            | 46,049  |
| ULTRANASDAQ-100 PROFUND (INVESTOR SHARES)                         | 41,649  |
| ULTRANASDAQ-100 PROFUND (SERVICE SHARES)                          | 3,121   |
| ULTRASHORT DOW 30 PROFUND (INVESTOR SHARES)                       | 590     |
| ULTRASHORT LATIN AMERICA FUND (INVESTOR SHARES)                   | 215     |
| ULTRASHORT SMALL- CAP PROFUND (INVESTOR SHARES)                   | 6,189   |
| US CHINA REGION OPPORTUNITY FUND                                  | 10,474  |
| US GLOBAL INVESTORS GOLD AND PRECIOUS METALS FUND                 | 30,402  |
| US GLOBAL INVESTORS WORLD PRECIOUS MINERALS FUND                  | 1,300   |
| US GLOBAL RESOURCES FUND  | 47,294  |
| USA MUTUALS VICE FUND INVESTOR CLASS                              | 90,194  |
| USAA MUTUAL INCOME FUND   | 3,047   |
| USAA NASDAQ 100 INDEX FUND  | 36,016  |
| USAA PRECIOUS METALS AND MINERALS FUND                            | 246,081 |
| VAN ECK EMERGING MARKETS FUND CLASS A                             | 12,478  |
| VAN ECK EMERGING MARKETS FUND CLASS Y                             | 65,987  |
| VAN ECK INTERNATL GOLD FUND CLASS A                               | 46,966  |
| VANGUARD 500 INDEX FUND INVESTOR SHARES                           | 662,064 |
| VANGUARD BALANCED INDEX FUND                                      | 50,570  |
| VANGUARD BALANCED INDEX FUND ADMIRAL SHARES                       | 174,377 |
| VANGUARD CONSUMER DICRETIONARY INDEX FUND ADMIRAL SHARES          | 16,528  |
| VANGUARD CONSUMER STAPLES INDEX FUND ADMIRAL SHARES               | 14,168  |
| VANGUARD DEVELOPED MARKETS INDEX FUND ADMIRAL CLASS               | 103,649 |
| VANGUARD DIVIDEND APPRECIATION INDEX FUND INVESTOR CLASS          | 6,322   |
| VANGUARD DIVIDEND GROWTH FUND                                     | 338,144 |
| VANGUARD EMERGING MARKETS STOCK INDEX FUND                        | 199,841 |
| VANGUARD EMERGING MARKETS STOCK INDEX FUND ADMIRAL CLASS          | 225,268 |
| VANGUARD ENERGY FUND  | 796,952 |
| VANGUARD ENERGY FUND ADMIRAL SHARES                               | 51,000  |
| VANGUARD EQUITY INCOME FUND ADMIRAL SHARES                        | 19,324  |
| VANGUARD EQUITY INCOME FUND INVESTOR CLASS                        | 130,894 |
| VANGUARD EUROPE INDEX FUND  | 7,604   |
| VANGUARD EXPLORER FUND  | 12,357  |
| VANGUARD EXTENDED MARKET  | 2,276   |
| VANGUARD FINANCIALS INDEX FUND ADMIRAL SHARES                     | 204,529 |
| VANGUARD FTSE ALL WORLD EX-U.S. INDEX FUND ADMIRAL CLASS          | 149,713 |
| VANGUARD FTSE ALL- WORLD EX-U.S. SMALL CAP INDEX FD INVSTOR CLASS | 71,632  |
| VANGUARD FTSE SOCIAL INDEX FUND INVESTOR SHARES                   | 18,594  |

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| VANGUARD GLOBAL EQUITY FUND                                    | 29,968  |
| VANGUARD GLOBAL EX- U.S. REAL ESTATE INDEX FUND ADMIRAL CLASS  | 34,724  |
| VANGUARD GLOBAL EX- U.S. REAL ESTATE INDEX FUND INVESTOR CLASS | 4,725   |
| VANGUARD GLOBAL MINIMUM VOLATILITY FUND INVESTOR SHARES        | 53,140  |
| VANGUARD GNMA FUND   | 245,817 |
| VANGUARD GNMA FUND ADMIRAL SHARES                              | 50,160  |
| VANGUARD GROWTH & INCOME FUND INVESTOR SHARES                  | 44,787  |
| VANGUARD GROWTH INDEX FUND ADMIRAL SHARES                      | 127,253 |
| VANGUARD GROWTH INDEX FUND INVESTOR SHARES                     | 113,014 |
| VANGUARD HEALTH CARE FUND                                      | 273,681 |
| VANGUARD HEALTH CARE INDEX FUND ADMIRAL SHARES                 | 20,385  |
| VANGUARD HIGH DIVIDEND YIELD INDEX FD INVESTOR CL              | 434,957 |
| VANGUARD HIGH YIELD CORPORATE BOND FUND ADMIRAL SHARES         | 187,354 |
| VANGUARD HIGH YIELD CORPORATE BOND FUND INVESTOR CLASS         | 82,163  |
| VANGUARD INDEX 500 FUND ADMIRAL SHARES                         | 725,389 |
| VANGUARD INDEX TRUST TOTAL STOCK MARKET PORTFOLIO              | 499,430 |
| VANGUARD INDUSTRIALS INDEX FUND ADMIRAL SHARES                 | 25,199  |
| VANGUARD INFLATION PROTECTED SECURITIES FUND                   | 40,548  |
| VANGUARD INFORMATION TECH INDEX FUND ADMIRAL                   | 46,887  |
| VANGUARD INTERM TERM BOND INDEX FUND ADMIRAL SHARES            | 364,583 |
| VANGUARD INTERMEDIATE TERM BOND INDEX FD INVEST CLASS          | 144,107 |

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| VANGUARD INTERMEDIATE TERM INVESTMENT GRADE FUND ADMIRAL SHARES             | 51,096    |
| VANGUARD INTERMEDIATE-TERM INVESTMENT GRADE FD INVESTOR CLASS               | 18,612    |
| VANGUARD INTERNATIONAL EXPLORER FUND  | 19,186    |
| VANGUARD INTERNATIONAL GROWTH FUND  | 228,755   |
| VANGUARD INTERNATIONAL VALUE PORTFOLIO                                      | 81,194    |
| VANGUARD INT'L DIVIDEND APPRECIATION INDEX FUND ADMIRAL CLASS               | 30,944    |
| VANGUARD INT'L HIGH DIVIDEND YIELD INDEX FUND ADMIRAL CLASS                 | 18,253    |
| VANGUARD LARGE-CAP INDEX FUND INVESTOR CLASS                                | 176,939   |
| VANGUARD LIFE STRATEGY INCOME PORTFOLIO                                     | 124,737   |
| VANGUARD LONG-TERM BOND MARKET INDEX FUND                                   | 16,964    |
| VANGUARD LONG-TERM INVESTMENT GRADE FUND INVESTOR CLASS                     | 21,889    |
| VANGUARD MARKET NEUTRAL FUND INVESTOR CLASS                                 | 82,628    |
| VANGUARD MATERIALS INDEX FUND ADMIRAL SHARES                                | 3,511     |
| VANGUARD MID CAP GROWTH INDEX FUND ADMIRAL CLASS                            | 63,591    |
| VANGUARD MID-CAP GROWTH FUND  | 39,710    |
| VANGUARD MID-CAP INDEX FUND ADMIRAL SHARES                                  | 72,200    |
| VANGUARD MID-CAP STOCK INDEX FUND   | 211,819   |
| VANGUARD MID-CAP VALUE INDEX FUND ADMIRAL CLASS                             | 12,894    |
| VANGUARD PRECIOUS METALS AND MINING FUND                                    | 269,019   |
| VANGUARD PRIME MONEY MARKET FUND INVESTOR SHARES                            | 325,224   |
| VANGUARD REIT INDEX FUND  | 158,125   |
| VANGUARD REIT INDEX FUND ADMIRAL SHARES                                     | 448,294   |
| VANGUARD SELECTED VALUE FUND  | 97,662    |
| VANGUARD SHORT TERM BOND INDEX FUND INVESTOR CLASS                          | 13,327    |
| VANGUARD SHORT-TERM BOND INDEX FUND ADMIRAL SHARES                          | 313,880   |
| VANGUARD SHORT-TERM CORPORATE BOND INDEX FUND ADMIRAL CLASS                 | 258,516   |
| VANGUARD SHORT-TERM INFLATION-PROTECTED SECURITIES INDEX FUND ADMIRAL CLASS | 42,829    |
| VANGUARD SHORT-TERM INVESTMENT GRADE FUND INVESTOR SHARES                   | 67,401    |
| VANGUARD SHORT-TERM INVESTMENT-GRADE FUND ADMIRAL SHARES                    | 121,662   |
| VANGUARD SMALL-CAP GROWTH INDEX FUND  | 134,756   |
| VANGUARD SMALL-CAP GROWTH INDEX FUND ADMIRAL CLASS                          | 9,127     |
| VANGUARD SMALL-CAP INDEX FUND   | 121,984   |
| VANGUARD SMALL-CAP INDEX FUND ADMIRAL SHARES                                | 1,311,787 |
| VANGUARD SMALL-CAP VALUE INDEX FUND ADMIRAL CLASS                           | 227,624   |
| VANGUARD SMALL-CAP VALUE INDEX FUND INVESTOR CLASS                          | 106,508   |
| VANGUARD STAR FUND  | 870,384   |
| VANGUARD STRATEGIC EQUITY FUND  | 65,014    |
| VANGUARD TARGET RETIREMENT 2015 FUND  | 50,151    |
| VANGUARD TARGET RETIREMENT 2020 FUND  | 6,150     |
| VANGUARD TARGET RETIREMENT 2030 FUND  | 17,929    |
| VANGUARD TARGET RETIREMENT 2035 FUND  | 98,076    |
| VANGUARD TARGET RETIREMENT 2040 FUND  | 10,459    |
| VANGUARD TARGET RETIREMENT 2045 FUND  | 9,792     |
| VANGUARD TARGET RETIREMENT INCOME FUND                                      | 30,590    |
| VANGUARD TELECOM SERVICES INDEX FUND ADMIRAL SHARES                         | 14,288    |
| VANGUARD TOTAL BOND MARKET INDEX FUND                                       | 5,305     |
| VANGUARD TOTAL INTERNATIONAL BOND INDEX FUND ADMIRAL SHARES                 | 40,064    |
| VANGUARD TOTAL INTERNATIONAL STOCK INDEX FUND                               | 189,946   |

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|---|---------|
| VANGUARD TOTAL INTERNATIONAL STOCK INDEX FUND ADMIRAL SHARES    | 62,590  |
| VANGUARD TOTAL STOCK MARKET INDEX FUND ADMIRAL SHARES           | 412,579 |
| VANGUARD TOTAL WORLD STOCK INDEX FUND INVESTOR SHARES           | 8,526   |
| VANGUARD U.S. VALUE FUND  | 4,013   |
| VANGUARD UTILITIES INDEX FUND ADMIRAL SHARES                    | 63,366  |
| VANGUARD VALUE INDEX FUND ADMIRAL SHARES                        | 255,388 |
| VANGUARD WELLESLEY INCOME FUND ADMIRAL SHARES                   | 180,658 |
| VANGUARD WELLESLEY INCOME FUND INVESTOR SHARES                  | 93,217  |
| VANGUARD WELLINGTON FUND  | 149,529 |
| VICTORY RS MID CAP GROWTH FUND CLASS Y                          | 2,727   |
| VICTORY SYCAMORE ESTABLISHED VALUE FUND CLASS Y                 | 55,259  |
| VILLERE BALANCED FUND INVESTOR CLASS                            | 5,157   |
| VIRTUS CEREDEX MID CAP VALUE EQUITY FUND CLASS I                | 14,975  |
| VIRTUS DUFF & PHELPS GLOBAL INFRASTRUCTURE FD CL A              | 1,546   |
| VIRTUS DUFF & PHELPS GLOBAL REAL ESTATE SECURITIES FUND CLASS A | 12,778  |
| VIRTUS KAR SMALL- CAP GROWTH FUND CLASS I                       | 347,635 |
| VIRTUS SEIX FLOATING RATE HIGH INCOME FUND CLASS I              | 68,567  |
| VIRTUS VONTOBEL FOREIGN OPPORTUNITIES FD CL A                   | 39,588  |
| VOYA GLOBAL REAL ESTATE FUND CLASS I                            | 53,512  |
| VOYA GLOBAL REAL ESTATE FUND CLASS W                            | 6,610   |
| VULCAN VALUE PARTNERS FUND                                      | 2,149   |
| WALTHAUSEN SMALL CAP VALUE FUND RETAIL CLASS                    | 9,880   |

|  |                        |
|--|------------------------|
| WASATCH EMERGING INDIA FUND  | 14,551                 |
| WASATCH EMERGING MARKETS SMALL CAP FUND  | 95,818                 |
| WASATCH FRONTIER EMERGING SMALL COUNTRIES FUND   | 19,929                 |
| WASATCH HOISINGTON U.S. TREASURY FUND  | 6,293                  |
| WASATCH LONG/SHORT FUND  | 92,125                 |
| WASATCH MICRO-CAP VALUE FUND   | 1,226                  |
| WASATCH SMALL-CAP GROWTH FUND  | 33,007                 |
| WASATCH STRATEGIC INCOME FUND  | 21,279                 |
| WASHINGTON MUTUAL INVESTORS FUND CLASS A   | 7,472                  |
| WEITZ PARTNERS III OPPORTUNITY FUND INSTITUTIONAL CLASS  | 42,562                 |
| WEITZ PARTNERS III OPPORTUNITY FUND INVESTOR CLASS   | 27,217                 |
| WELLS FARGO DISCOVERY FUND CLASS A   | 22,942                 |
| WELLS FARGO EMERGING MARKETS EQUITY FUND CLASS C   | 4,339                  |
| WELLS FARGO INTRINSIC WORLD EQUITY FUND ADMIN CLASS  | 12,169                 |
| WELLS FARGO SHORT-TERM HIGH YIELD BOND FD CL A   | 15,976                 |
| WESTCORE FLEXIBLE INCOME FUND RETAIL CLASS   | 32,986                 |
| WESTCORE PLUS BOND FUND RETAIL CLASS   | 560,636                |
| WESTERN ASSET CORE BOND FUND CLASS FI  | 8,621                  |
| WESTERN ASSET CORE BOND FUND CLASS I   | 65,313                 |
| WESTERN ASSET CORE PLUS BOND FUND CLASS FI   | 2,677                  |
| WESTERN ASSET CORE PLUS BOND FUND CLASS I  | 35,727                 |
| WESTERN ASSET MACRO OPPORTUNITIES FUND CLASS I   | 77,566                 |
| WESTWOOD INCOME OPPORTUNITY FUND INSTITUTIONAL CLASS   | 29,326                 |
| WILLIAM BLAIR INCOME FUND CLASS N  | 30,473                 |
| WILLIAM BLAIR SMALL CAP VALUE FUND CLASS N   | 29,101                 |
| WILLIAM BLAIR SMALL MID CAP GROWTH FUND CLASS N  | 56,676                 |
| WILLISTON BASIN/MID- NORTH AMERICA STOCK FUND CLASS A  | 23,324                 |
| WINTERGREEN FUND INVESTOR CLASS  | 10,939                 |
| ZACKS SMALL-CAP CORE FUND INVESTOR CLASS   | 37,382                 |
| Total Registered Investment Companies  | \$152,648,104          |
| Notes Receivable From Participants (interest rate ranging from 4.25% through 10.5% maturing through June 2047) | \$80,963,724           |
| Net Assets Pending Settlement  | \$(11,308,950 )        |
| <b>TOTAL NET ASSETS</b>  | <b>\$3,992,298,489</b> |

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
PLAN #002 EIN #13-4922641  
SCHEDULE OF NONEXEMPT TRANSACTIONS  
FOR YEAR ENDED DECEMBER 31, 2017

Excess Payment to Trustee/Custodian

|  |  |
|--|--|
| Party Involved:  | JPMorgan Chase Bank, NA                            |
| Relationship to Plan, employer or other party-in-interest: | Trustee and Custodian                              |
| Transaction:   | Payment of Fee for Services Not Applicable to Plan |
| Dates of Payments:   | Between February 2014 and January 2017             |
| Amounts of Payments:                                       | Amounts aggregating \$5,000                        |

Reason Transaction is Nonexempt: ERISA Section 406(a)(1)(D) prohibits the use of plan assets by, or transfer of plan assets to, a party in interest (such as a fiduciary service provider). Although an exemption under ERISA 408(b)(2) generally is applicable to contracts with parties (such as trustees) for services necessary for the operation of a plan where no more than reasonable compensation is paid therefor, the described payments represent the amount invoiced and paid by the Plan for services later determined not to have been applicable to the Plan. Therefore, although the Trustee had an agreement to charge the subject fees when participating in class actions on behalf of the Plan, the amount of the subject billings related to class actions in which the Plan had no interest, resulting in the imposition of charges for which the Plan received services that were not applicable to the Plan. The erroneous charges from January 2017 were identified and almost immediately reimbursed in March 2017. Following a more thorough review of historical invoices, additional such charges were identified from February 2014 and October 2015 and reimbursed to the Plan in January 2018. The Plan received payment of its lost earnings attributable to the charges from the Trustee in June 2018 and this transaction is considered fully remediated.

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
EXHIBIT INDEX

Exhibit Number Description

23(1) Consent of Plante & Moran, PLLC  
23(2) Consent of Deloitte & Touche LLP

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