

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2015 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2015 or fiscal plan year beginning <u>01/01/2015</u> and ending <u>12/31/2015</u>	
A This return/report is for:	☐ a multiemployer plan; ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions); or ☒ a single-employer plan; ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report; ☐ the final return/report; ☐ an amended return/report; ☐ a short plan year return/report (less than 12 months).
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II	Basic Plan Information —enter all requested information				
1a Name of plan <u>AMERICAN ELECTRIC POWER SYSTEM RETIREMENT PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>001</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>12/01/1940</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>001</u>	1c Effective date of plan <u>12/01/1940</u>	
1b Three-digit plan number (PN) ▶	<u>001</u>				
1c Effective date of plan <u>12/01/1940</u>					
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>AMERICAN ELECTRIC POWER SERVICE CORPORATION</u> <u>1 RIVERSIDE PLAZA</u> <u>COLUMBUS, OH 43215</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>13-4922641</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>614-716-1000</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>221100</u></td> </tr> </table>	2b Employer Identification Number (EIN) <u>13-4922641</u>	2c Plan Sponsor's telephone number <u>614-716-1000</u>	2d Business code (see instructions) <u>221100</u>	
2b Employer Identification Number (EIN) <u>13-4922641</u>					
2c Plan Sponsor's telephone number <u>614-716-1000</u>					
2d Business code (see instructions) <u>221100</u>					

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature. Signature of plan administrator	10/05/2016 Date	LONNI L DIECK Enter name of individual signing as plan administrator
SIGN HERE	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address (include room or suite number)			Preparer's telephone number

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 37093
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits..... d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits..... f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 17737 6a(2) 16859 6b 12039 6c 4372 6d 33270 6e 3606 6f 36876 6g 6h 75
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1C 3H 1A 3F 1E b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	
9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

Part III	Form M-1 Compliance Information (to be completed by welfare benefit plans)
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11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2015 Form M-1 annual report. If the plan was not required to file the 2015 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan AMERICAN ELECTRIC POWER SYSTEM RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF AMERICAN ELECTRIC POWER SERVICE CORPORATION	D Employer Identification Number (EIN) 13-4922641
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2015			
2	Assets:			
a	Market value	2a	4975864249	
b	Actuarial value	2b	5126953429	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment	15722	2164184700	2164184700
b	For terminated vested participants	3634	184154401	184154401
c	For active participants	17737	1578544951	1593343363
d	Total	37093	3926884052	3941682464
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a	Funding target disregarding prescribed at-risk assumptions	4a		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5	6.15%	
6	Target normal cost	6	76942794	

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE		09/26/2016
	Signature of actuary	Date
JOSEPH A. PERKO	Type or print name of actuary	14-06491
TOWERS WATSON DELAWARE, INC.	Firm name	Most recent enrollment number
1001 LAKESIDE AVENUE, SUITE 1500 CLEVELAND, OH 44114-1172	Address of the firm	216-937-4000
		Telephone number (including area code)

Part II Beginning of Year Carryover and Prefunding Balances		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	145450308	515513143
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	145450308	515513143
10	Interest on line 9 using prior year's actual return of <u>10.26</u> %	14923202	52891648
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		0
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.34</u> %		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c	Total available at beginning of current plan year to add to prefunding balance		0
d	Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	160373510	568404791

Part III Funding Percentages			
14	Funding target attainment percentage	14	111.58 %
15	Adjusted funding target attainment percentage	15	130.07 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	106.11 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
06/25/2015	92514000				
			Totals ►	18(b)	92514000
				18(c)	0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	89883393
20 Quarterly contributions and liquidity shortfalls:		
a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No		
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No		
c If line 20a is "Yes," see instructions and complete the following table as applicable:		
Liquidity shortfall as of end of quarter of this plan year		
(1) 1st	(2) 2nd	(3) 3rd

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 4.72 %	2nd segment: 6.11 %	3rd segment: 6.81 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 3
22 Weighted average retirement age				22 64
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.....	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	76942794	
b Excess assets, if applicable, but not greater than line 31a	31b	76942794	
32 Amortization installments:	Outstanding Balance		
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	0	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	89883393	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	89883393	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years.....	40	0	

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2015
		This Form is Open to Public Inspection.

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015		
A Name of plan AMERICAN ELECTRIC POWER SYSTEM RETIREMENT PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 AMERICAN ELECTRIC POWER SERVICE CORPORATION	D Employer Identification Number (EIN) 13-4922641	

Part I	Service Provider Information (see instructions)
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You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
HAMILTON LANE
23-2962336

(b) Enter name and EIN or address of person who provided you disclosure on eligible indirect compensation
TOWNSEND GROUP
45-3073569

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
JP MORGAN CHASE BANK
13-4994650

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

HAMILTON LANE

23-2962336

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1890118	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

EDINBURGH PARTNERS

525 OKEECHOBEE BLVD
WEST PALM BEACH, FL 33401

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	1740837	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

TEMPLETON INVESTMENT COUNCIL LLC

94-3385113

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	1461866	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

J.P.MORGAN INVESTMENT MANAGEMENT

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 50 51	NONE	1345171	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

JENNISON ASSOCIATES

52-2069785

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1312011	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MERCER

20-1932099

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 15 38 50	NONE	1262898	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

SANDS CAPITAL MANAGEMENT

20-2830751

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	1255706	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

VONTOBEL

13-3223264

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	1142528	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BNY MELLON

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 21 25 31 34 49 50 62 65	NONE	1009049	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

NISA INVESTMENT ADVISORS

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	990065	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

WELLINGTON

04-2683227

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	974829	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

TOWNSEND

45-3073569

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	929137	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

DAVIS SELECTED ADVISORS

85-0360310

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	469367	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BARROW HANLEY

75-2403190

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	350752	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

TOWERS WATSON INVESTMENT SERVICES

52-1868818

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 27 50 70	NONE	347684	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WEDGE CAPITAL

56-1557450

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	342831	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

WASATCH

87-0319391

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	329103	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

STONE HARBOR INVESTMENT PARTNERS LP

31 WEST 52ND STREET, 16TH FLOOR
NEW YORK, NY 10019

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	312814	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

KENNEDY CAPITAL MANAGEMENT

43-1225960

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	182475	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

STANDISH MELLON ASSET MANAGEMENT

13-5673135

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	158068	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

KOHLBERG ASSOCIATES

20-1147041

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	153223	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

TOWERS WATSON ACTUARY SERVICE

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 17 50 70	NONE	147702	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

COLUMBUS CIRCLE

06-1404803

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	136204	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

MELLON CAPITAL MANAGEMENT

25-1442864

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	100447	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

DELIOTTE & TOUCHE LLP

13-3891517

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50 16 70	NONE	97500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

CBRE CLARION SECURITIES LLC

23-2802869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	77046	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

XEROX HR SOLUTIONS LLP

16-0468020

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	NONE	37000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BLACKSTONE ENERGY PARTNERS

26-0288589

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	15142	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

AMERICAN BENEFIT EVALUATORS

03-0398807

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 16 38 50 70	NONE	6105	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III **Termination Information on Accountants and Enrolled Actuaries (see instructions)**
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan <u>AMERICAN ELECTRIC POWER SYSTEM RETIREMENT PLAN</u>	B Three-digit plan number (PN) ► <u>001</u>	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>AMERICAN ELECTRIC POWER SERVICE CORPORATION</u>	D Employer Identification Number (EIN) <u>13-4922641</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB MORTGAGE PRIVATE PLACEMENT

b Name of sponsor of entity listed in (a): J.P. MORGAN ASSET MANAGEMENT

c EIN-PN <u>13-6038769-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>34199440</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: EB TEMPORARY INVESTMENT

b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

c EIN-PN <u>25-6078093-023</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>16095137</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: VONTOBEL INDIA FUND

b Name of sponsor of entity listed in (a): VONTOBEL ASSET MANAGEMENT INC.

c EIN-PN <u>98-1039469-000</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>16135576</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: EB DV ACWI FUND

b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

c EIN-PN <u>25-6078093-191</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>369727288</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection
For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015		
A Name of plan AMERICAN ELECTRIC POWER SYSTEM RETIREMENT PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 AMERICAN ELECTRIC POWER SERVICE CORPORATION	D Employer Identification Number (EIN) 13-4922641	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	32978267	42587829
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	49320070	32560312
(2) U.S. Government securities.....	1c(2)	347033829	228654967
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)	2120838210	2353876402
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	0	0
(B) Common	1c(4)(B)	1099469738	691930176
(5) Partnership/joint venture interests	1c(5)	627149486	674347445
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)	216023427	258735803
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)	411190095	420021865
(10) Value of interest in pooled separate accounts.....	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	18480726	16135576
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	665786736	702416114

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities	1d(1) 0	0
(2)	Employer real property	1d(2)	
e	Buildings and other property used in plan operation	1e	
f	Total assets (add all amounts in lines 1a through 1e)	1f 5588270584	5421266489
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h 16371432	20987467
i	Acquisition indebtedness	1i	
j	Other liabilities	1j 225575688	269274968
k	Total liabilities (add all amounts in lines 1g through 1j)	1k 241947120	290262435
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l 5346323464	5131004054

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

		(a) Amount	(b) Total
Income			
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A) 92514000	
	(B) Participants	2a(1)(B)	
	(C) Others (including rollovers)	2a(1)(C)	
(2)	Noncash contributions	2a(2)	
(3)	Total contributions. Add lines 2a(1)(A), (B), (C), and line 2a(2)	2a(3)	92514000
b	Earnings on investments:		
(1)	Interest:		
(A)	Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A) -1299	
(B)	U.S. Government securities	2b(1)(B) 10771405	
(C)	Corporate debt instruments	2b(1)(C) 90777733	
(D)	Loans (other than to participants)	2b(1)(D)	
(E)	Participant loans	2b(1)(E)	
(F)	Other	2b(1)(F) 843805	
(G)	Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)	102391644
(2)	Dividends: (A) Preferred stock	2b(2)(A) 24002	
	(B) Common stock	2b(2)(B) 23303766	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C) 19858	
	Total dividends. Add lines 2b(2)(A), (B), and (C)	2b(2)(D)	23347626
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A) 3599538039	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B) 3545719325	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B) -142775896	
	Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	-142775896

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-5424155
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		-251516
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		36958
c Other income	2c		6393229
d Total income. Add all income amounts in column (b) and enter total	2d		130050604

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	324789029	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		324789029
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)	153001	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	15172008	
(4) Other	2i(4)	5255976	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		20580985
j Total expenses. Add all expense amounts in column (b) and enter total	2j		345370014

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-215319410
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☐ Unqualified (2) ☐ Qualified (3) ☒ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)?

☒ Yes ☐ No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: DELOITTE & TOUCHE LLP

(2) EIN: 13-3891517

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

	Yes	No	N/A	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)		☒		
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		☒		

	Yes	No	N/A	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X		
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X		
e Was this plan covered by a fidelity bond?	X			35000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X		
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X		
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X		
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)		X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X		
l Has the plan failed to provide any benefit when due under the plan?		X		
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)				
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.				
o Did the plan trust incur unrelated business taxable income?				
p Were in-service distributions made during the plan year?				

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?
 If "Yes," enter the amount of any plan assets that reverted to the employer this year. ☐ Yes ☒ No Amount:

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? ☒ Yes ☐ No ☐ Not determined

Part V Trust Information

6a Name of trust	6b Trust's EIN
6c Name of trustee or custodian	6d Trustee's or custodian's telephone number

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan <u>AMERICAN ELECTRIC POWER SYSTEM RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>AMERICAN ELECTRIC POWER SERVICE CORPORATION</u>	D Employer Identification Number (EIN) <u>13-4922641</u>

Part I	Distributions
---------------	----------------------

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>13-5160382</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....	3	<u>899</u>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part)
----------------	--

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	☐ Yes	☒ No	☐ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
b Enter the amount contributed by the employer to the plan for this plan year	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	☐ Yes	☐ No	☒ N/A

Part III	Amendments
-----------------	-------------------

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☒ Increase	☐ Decrease	☐ Both	☐ No
--	--	-----------------------------------	-------------------------------	-----------------------------

Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
----------------	---

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Schedule R (Form 5500) 2015
v. 150123

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14	Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:		14a	
	a The current year		14b	
	b The plan year immediately preceding the current plan year		14c	
	c The second preceding plan year			
15	Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:			
	a The corresponding number for the plan year immediately preceding the current plan year		15a	
	b The corresponding number for the second preceding plan year		15b	
16	Information with respect to any employers who withdrew from the plan during the preceding plan year:			
	a Enter the number of employers who withdrew during the preceding plan year		16a	
	b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers		16b	
17	If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐			

Part VI	Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans
----------------	---

18	If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐
19	If the total number of participants is 1,000 or more, complete lines (a) through (c)
	a Enter the percentage of plan assets held as: Stock: <u>24</u> % Investment-Grade Debt: <u>61</u> % High-Yield Debt: <u>3</u> % Real Estate: <u>5</u> % Other: <u>7</u> %
	b Provide the average duration of the combined investment-grade and high-yield debt: ☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☒ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more
	c What duration measure was used to calculate line 19(b)? ☐ Effective duration ☐ Macaulay duration ☒ Modified duration ☐ Other (specify):

Part VII	IRS Compliance Questions
-----------------	---------------------------------

20a Is the plan a 401(k) plan?.....	☐ Yes	☐ No
20b If "Yes," how does the 401(k) plan satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under sections 401(k)(3) and 401(m)(2)?.....	☐ Design-based safe harbor method	☐ ADP/ACP test
20c If the ADP/ACP test is used, did the 401(k) plan perform ADP/ACP testing for the plan year using the "current year testing method" for nonhighly compensated employees (Treas. Reg sections 1.401(k)-2(a)(2)(ii) and 1.401(m)-2(a)(2)(ii))?	☐ Yes	☐ No
21a Check the box to indicate the method used by the plan to satisfy the coverage requirements under section 410(b):	☐ Ratio percentage test	☐ Average benefit test
21b Does the plan satisfy the coverage and nondiscrimination tests of sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules?	☐ Yes	☐ No
22a Has the plan been timely amended for all required tax law changes?.....	☐ Yes	☐ No ☐ N/A
22b Date the last plan amendment/restatement for the required tax law changes was adopted ____/____/____. Enter the applicable code _____. (See instructions for tax law changes and codes).		
22c If the plan sponsor is an adopter of a pre-approved master and prototype (M&P) or volume submitter plan that is subject to a favorable IRS opinion or advisory letter, enter the date of that favorable letter ____/____/____ and the letter's serial number _____.		
22d If the plan is an individually-designed plan and received a favorable determination letter from the IRS, enter the date of the plan's last favorable determination letter ____/____/____.		
23 Is the Plan maintained in a U.S. territory (i.e., Puerto Rico (if no election under ERISA section 1022(i)(2) has been made), American Samoa, Guam, the Commonwealth of the Northern Mariana Islands or the U.S. Virgin Islands)?	☐ Yes	☐ No

American Electric Power System Retirement Plan

2015 Annual Report

Employer ID Number: 13-4922641

Plan Number: 001

Audited Financial Statements



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All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure and the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.

INDEPENDENT AUDITORS' REPORT

To the Trustees of the American Electric Power System Retirement Plan:

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of the American Electric Power System Retirement Plan (the "Plan") which comprise the statements of net assets available for pension benefits and accumulated plan benefits as of December 31, 2015 and 2014, and the related statements of changes in net assets available for pension benefits and of changes in accumulated plan benefits for the years then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditors' Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the Basis for Disclaimer of Opinion paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 11, which was certified by The Bank of New York Mellon, the trustee of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the trustee holds the Plan's investment assets and executes investment transactions. The plan administrator has obtained certifications from the trustee as of December 31, 2015 and 2014, and for the years then ended, that the information provided to the plan administrator by the trustee is complete and accurate.

Disclaimer of Opinion

Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Other Matter

The supplemental schedules listed in the Table of Contents are required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on these supplemental schedules.

Report on Form and Content in Compliance with Department of Labor Rules and Regulations

The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the trustee, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

Deloitte + Touche LLP

October 4, 2016

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR PENSION BENEFITS
December 31, 2015 and 2014

	2015	2014
ASSETS		
Investments, at Fair Value:		
Cash and Cash Equivalents	\$ 32,560,312	\$ 49,320,070
U.S. Government Obligations	228,654,967	347,033,829
Corporate and Foreign Debt Securities	2,353,876,402	2,120,838,210
Corporate Stocks – Common	691,930,176	1,099,469,738
Corporate Stocks – Options	15,603,409	14,088,389
Partnership/Joint Venture Interests	674,347,445	627,149,486
Common/Collective Trusts and Commingled Fund	436,157,441	429,670,821
Other Investments	51,566,241	55,726,313
Net Assets Held in 401(h) Account (Note 12)	372,205,877	376,735,543
Total Investments	4,856,902,270	5,120,032,399
Securities on Loan, at Fair Value:		
U.S. Government Obligations	193,207,095	102,808,502
Corporate and Foreign Debt Securities	35,459,145	67,597,917
Corporate Stocks – Common	30,069,563	45,617,008
Total Securities on Loan	258,735,803	216,023,427
Investment of Securities Lending Collateral	263,040,587	219,236,491
Receivables:		
Securities Sold	13,546,715	8,258,753
Accrued Dividend and Interest Income	29,041,114	24,719,514
Total Receivables	42,587,829	32,978,267
TOTAL ASSETS	5,421,266,489	5,588,270,584
LIABILITIES		
Securities Purchased	20,987,467	16,371,432
Investment Advisory and Management Fees Payable	3,366,896	3,693,346
Professional Fees Payable	535,676	382,676
Other Fees Payable	654,758	511,248
Liability to Return Collateral Held Under Securities Lending	264,717,638	220,988,418
Amounts Related to Obligation of 401(h) Account (Note 12)	372,205,877	376,735,543
TOTAL LIABILITIES	662,468,312	618,682,663
NET ASSETS AVAILABLE FOR PENSION BENEFITS	\$ 4,758,798,177	\$ 4,969,587,921

See Notes to Financial Statements beginning on page 8.

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT PLAN
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR PENSION BENEFITS
For the Years Ended December 31, 2015 and 2014

	2015	2014
ADDITIONS		
Net Investment Income:		
Interest Income	\$ 102,445,620	\$ 102,337,838
Dividend Income	18,426,089	26,546,774
Other Income	6,016,575	10,344,191
Unrealized Gain on Securities Lending Collateral	74,876	104,518
Net (Depreciation) Appreciation on Investments	<u>(86,458,471)</u>	<u>349,593,342</u>
Net Investment Income	<u>40,504,689</u>	<u>488,926,663</u>
Employer Contributions	<u>92,514,000</u>	<u>71,464,000</u>
Total Additions	<u>133,018,689</u>	<u>560,390,663</u>
DEDUCTIONS		
Distributions to Participants and Beneficiaries	324,789,029	289,401,970
Pension Benefit Guaranty Corporation Premium	2,101,020	1,815,681
Administrative Expenses:		
Investment Advisory and Management Fees	13,723,274	16,127,274
Administration Fees	1,513,782	1,528,264
Other Fees	<u>1,681,328</u>	<u>2,552,907</u>
Total Deductions	<u>343,808,433</u>	<u>311,426,096</u>
NET (DECREASE) INCREASE IN ASSETS AVAILABLE FOR PENSION BENEFITS	(210,789,744)	248,964,567
NET ASSETS AVAILABLE FOR PENSION BENEFITS - BEGINNING OF YEAR	<u>4,969,587,921</u>	<u>4,720,623,354</u>
NET ASSETS AVAILABLE FOR PENSION BENEFITS - END OF YEAR	<u><u>\$ 4,758,798,177</u></u>	<u><u>\$ 4,969,587,921</u></u>

See Notes to Financial Statements beginning on page 8.

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT PLAN
STATEMENTS OF ACCUMULATED PLAN BENEFITS
December 31, 2015 and 2014

	<u>2015</u>	<u>2014</u>
Vested Benefits:		
Participants and/or Beneficiaries Currently Receiving Benefits	\$ 2,220,022,243	\$ 2,237,279,003
Other Participants	<u>1,830,932,234</u>	<u>1,807,181,175</u>
Total Vested Benefits	<u>4,050,954,477</u>	<u>4,044,460,178</u>
Nonvested Benefits	<u>11,705,477</u>	<u>18,792,291</u>
Total Actuarial Present Value of Accumulated Plan Benefits	<u><u>\$ 4,062,659,954</u></u>	<u><u>\$ 4,063,252,469</u></u>

See Notes to Financial Statements beginning on page 8.

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT PLAN
STATEMENTS OF CHANGES IN ACCUMULATED PLAN BENEFITS
For the Years Ended December 31, 2015 and 2014

	<u>2015</u>	<u>2014</u>
Actuarial Present Value of Accumulated Plan Benefits at Beginning of Year	\$ 4,063,252,469	\$ 4,105,351,485
Increase (Decrease) During the Year Attributed to:		
Accumulated Benefits	96,418,299	32,121,829
Decrease in the Discount Period	234,193,405	237,765,475
Benefits Paid	(324,789,029)	(289,402,628)
Changes in Actuarial Assumptions	(6,415,190)	(22,583,692)
Net (Decrease) During the Year	<u>(592,515)</u>	<u>(42,099,016)</u>
Actuarial Present Value of Accumulated Plan Benefits at End of Year	<u>\$ 4,062,659,954</u>	<u>\$ 4,063,252,469</u>

See Notes to Financial Statements beginning on page 8.

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS

1. PLAN DESCRIPTION

The following description of the American Electric Power System Retirement Plan (the Plan) is provided for informational purposes only. Participants should refer to the Plan documents for more complete description of the Plan's information.

General

The Plan is a non-contributory trustee plan established by American Electric Power Service Corporation and affiliated companies (all of which are collectively referred to as the Company or AEP). The Plan is administered under the direction of American Electric Power Service Corporation (Plan Administrator), which has delegated supervision of the plan investment policy to the Benefits Finance Committee (BFC). The BFC is responsible for monitoring the investment policy for the Plan and its Investment Subcommittee (IC) has been delegated responsibility for the engagement of investment managers to direct the Plan's investments. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA). Plan assets are held in a tax-exempt trust at the Bank of New York Mellon.

The Plan consists of an insured Group Annuity Plan (GAP), contributions to which were suspended on May 1, 1955, and a Trusteed Plan, which was added on May 1, 1955. Benefits under the Plan are determined solely by reference to terms of the Trusteed Plan, but participants who were covered by the suspended GAP also receive payments under the GAP. Any payments made under the GAP offset the payments required under the Trusteed Plan. Insurance contracts purchased for the GAP are excluded from Plan assets. The Bank of New York Mellon is the Plan's Trustee (Trustee).

The Plan's Trust includes a separate account maintained under the terms of the Plan and Internal Revenue Code (IRC) Section 401(h) to provide funding for certain retiree welfare benefits.

Pension Benefits

The Plan, as amended to date, covers substantially all employees of the Company not covered by any other private defined benefit pension plan to which the Company contributes. Employees who have completed one year of service are eligible to participate in the Plan. Plan benefits generally accrue under a cash balance formula, although certain long-time participants were grandfathered into certain benefit formulas. Although there are a number of participants who had been covered by the former Central and South West System Cash Balance Retirement Plan who continue to accrue benefits under certain grandfathered benefit formulas, most were credited benefits only through December 31, 2010 based on their then final average base pay and years of service. The cash balance formula includes an expanded definition of earnings and, for applicable grandfathered participants, an opening balance calculation that provided credit for the then value of the participant's then accrued benefit. All eligible employees become fully vested once credited with at least three years of service. Payment of vested benefits is available as an annuity or lump sum or for rollover to an eligible retirement plan after the participant's employment with the Company ends.

2. ACCOUNTING POLICIES

Basis of Accounting

The financial statements are prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America. Investments are recorded at fair value. Dividend income is recorded based on the ex-dividend date. Interest and other income are recorded on the accrual basis. Investment transactions are recorded on the trade date. Net appreciation (depreciation) includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Subsequent Events

Management reviewed subsequent events through October 4, 2016 the date that the 2015 financial statements were available to be issued.

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments, including lump-sum distributions, that are attributable under the Plan's provisions to service rendered by employees as of the valuation date. Accumulated plan benefits include benefits expected to be paid to (1) retired or terminated employees or their beneficiaries, (2) beneficiaries of employees who have died and (3) present employees or their beneficiaries. The actuarial present value of accumulated plan benefits is determined by an independent actuary and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements, such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment. Assumptions include, but are not limited to, retirement ages, compensation increases, investment rates of return and discount rate.

Changes in Actuarial Assumptions and Methodology

Certain actuarial assumptions were changed to determine the present value of the Plan's accumulated pension benefits as of December 31, 2015. The discount rate was 6.00% as of December 31, 2014 and remained at that rate as of December 31, 2015. The long-term cash balance interest crediting rate was 4.00% as of December 31, 2014 and remained at that rate as of December 31, 2015. As of December 31, 2015 and 2014, a modified version of the RP-2014 mortality table (factored to 2006, no collar adjustment with long-term mortality improvements of 0.75%/year) was used to value the accumulated benefits. The assumed average retirement age is 64 as of December 31, 2015 and 2014.

Benefit Payments

Benefit payments to participants are recorded upon distribution.

Administrative and Other Expenses

The Plan makes annual premium payments to the Pension Benefit Guaranty Corporation (PBGC), which guarantees payment of certain retirement benefits in the event the Plan cannot meet its obligations.

The Plan pays investment advisory and management fees and other fees in connection with the maintenance and administration of the Plan and its Trust. Personnel and facilities of the Company are provided at no cost to the Plan, although a significant portion of the services that had been performed by Company personnel were assumed by an outside firm, Mercer HR Services, LLC (Mercer), beginning July 1, 2014 and have been presented as administration fees in the Statements of Changes in Net Assets Available for Pension Benefits. Mercer's services relative to the Plan include, but are not limited to, administration of plan eligibility, participation, benefit calculations, participant communications, data maintenance and disbursement processing, and provision of personnel to respond to participant inquiries.

Use of Estimates

The preparation of financial statements in conformity with the Generally Accepted Accounting Principles (GAAP) in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein; disclosure of contingent assets and liabilities and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates.

Fair Value Measurements of Assets

The accounting guidance for “Fair Value Measurements and Disclosures” establishes a hierarchy that prioritizes the inputs used to measure fair value. The hierarchy gives the highest priority to securities with unadjusted quoted prices in active markets for identical assets (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Where observable inputs are available for substantially the full term of the asset or liability, the instrument is categorized in Level 2. When quoted market prices are not available, pricing may be completed using comparable securities, dealer values, operating data and general market conditions to determine fair value.

AEP’s internal staff independently monitors the Plan’s valuation policies and procedures and provides members of the BFC various monthly and quarterly reports, regarding compliance with policies and procedures. The current membership of the BFC consists of the Plan Administrator’s Chief Financial Officer, Treasurer, Chief Administrative Officer, Chief Risk Officer, Executive Vice President General Counsel, the President of Energy Supply and the President of one of its significant operating affiliates.

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. The Plan Administrator receives audit reports of the Trustee’s operating controls and valuation processes. The Trustee uses multiple pricing vendors for the assets held in the Trust.

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 real estate investment trusts and domestic or international equity securities. Level 1 investments 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, preferred equity securities and cash equivalents funds. Fixed income securities do not trade on an exchange and do not have an official closing price but their valuation inputs are based on observable market data. 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 histories, economic events and, for certain securities, adjustments to yields to reflect changes in the rate of inflation. 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. Plan assets included in Level 3 are primarily real estate and private equity investments that are valued using methods requiring judgment, including appraisals.

Equities and Registered Investment Companies are valued based on observable inputs, primarily unadjusted quoted prices in active markets for identical assets.

Common/Collective Trusts and Commingled Funds 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 by the number of applicable units outstanding on the valuation date. These investments are categorized as Level 2. The following investments are valued at NAV:

Cash and Cash Equivalents

The objective of Cash and Cash Equivalents is to provide liquidity and meet short-term cash needs. Cash equivalents are used to provide diversification and preserve principal. The underlying holdings in cash equivalents are investment grade money market instruments including commercial paper, certificates of deposit, treasury bills and other types of investment grade short-term debt securities. The cash funds are valued each business day and provide daily liquidity. The redemption frequency and redemption notice period are both daily. The fund has no unfunded commitments.

Vontobel India Fund

The Vontobel India Fund is an open-end commingled fund that is held as a component of a separately managed global

equity portfolio. The objective of the fund is to realize capital growth and generate income through investments in equities domiciled in the country of India as part of an overall portfolio that tracks the Morgan Stanley Capital All-Country World Index. The underlying holdings are equity securities and the fund will invest at least 75% of its assets in companies which have a registered office in India. The redemption frequency is daily and the redemption notice period is 5 days. The fund has no unfunded commitments.

JPMorgan Long Duration Fund

The objective of the JPMorgan Long Duration Fund is to track the performance of the Barclay's Long Government/Credit Index. The majority of the holdings in the fund are corporate or government bonds. The redemption frequency and redemption notice period are both daily. The fund has no unfunded commitments.

Private Equity, Real Estate and Infrastructure investments are valued using unobservable inputs and valuation methodologies by the Plan's investment managers. These investments have been classified as Level 3, since their valuation is based on unobservable inputs. Values for Level 3 investments may be determined by evaluations of cash flows, appraisals by external parties, appraisals by fund managers, private financial transactions, sales growth or growth projections or other similar measures.

3. NEW ACCOUNTING PRONOUNCEMENT

Upon issuance of final pronouncements, management reviews the new accounting literature to determine its relevance, if any, to the Plan. The following final pronouncement will impact the financial statements.

Accounting Standards Update (ASU) 2015-12 "Plan Accounting: Defined Contribution Pension Plans (Topic 962)" (ASU 2015-12)

In July 2015, the Financial Accounting Standards Board (FASB) issued ASU 2015-12 reducing complexity in employee benefit plan accounting consistent with its simplification initiative. There are three parts under this new standard to take into consideration. They are as follows:

Part I amends the accounting guidance to allow fully benefit-responsive investment contracts to be measured, presented and disclosed at contract value only. This will eliminate fair value adjustments that were previously presented on the face of plan benefit financial statements and modify the reconciliation disclosure in the footnotes.

Part II amends the accounting guidance to remove the requirement to disclose individual investments that are 5% or more of net assets and net appreciation and depreciation for investments by general type.

Part III provides a practical expedient to permit plans to measure investments and investment-related accounts as of a month-end date that is closest to the plan's fiscal year-end, when the fiscal period does not coincide with a month end.

The new accounting standard is effective for annual periods beginning after December 15, 2015. Early adoption is permitted. Management has analyzed the impact of this new standard and determined that it did not have a material impact on the financial statements. Management adopted ASU 2015-12 upon its issuance date and applied the new standard retrospectively.

4. FUNDING POLICY

Periodic contributions to the Plan are made by the Company in an amount at least equal to any minimum contribution required by the ERISA. An actuarial valuation is performed annually to determine whether the obligations of the Plan are being properly funded. The actuarial valuation takes into account the actual experience of the Plan and helps to determine if any additional contributions are required.

5. PLAN TERMINATION

The Company expects and intends to continue the Plan indefinitely but reserves the right to amend or terminate it. If the Plan is terminated, the net assets of the Plan will be distributed to participants in an order of priority determined in accordance with ERISA and its applicable regulations and in the applicable provisions of the Plan document.

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits and certain disability and survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Plan and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination, subject to a statutory ceiling on the amount of an individual's monthly benefit.

Whether all participants receive benefits should the Plan be terminated at some future time will depend on the adequacy of the Plan's net assets to provide those benefits, the priority of those benefits to be paid and the level and type of benefits guaranteed by the PBGC at that time. Some benefits may be fully or partially provided by the existing assets and the PBGC guaranty, while other benefits may not be provided for at all.

6. INVESTMENTS

Commitments

The Plan had commitments to further fund contracts such as those that invest in private equity, real estate and infrastructure investments. Those commitments were \$244,975,255 and \$260,937,563 as of December 31, 2015 and 2014, respectively.

7. RISKS AND UNCERTAINTIES

The Plan invests directly in various investment securities that are held in trust by the Trustee. These investment securities, valued at fair value, in general, are exposed to various risks, such as interest rate, credit and overall 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.

The Plan Administrator, through its designated investment advisors, monitors and controls the risk exposure on a daily basis through financial, credit and legal reporting systems and believes that it has effective procedures for evaluating and limiting the credit and market risks to which the Plan is subject.

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

8. PARTY-IN-INTEREST TRANSACTIONS

Certain transactions involving the Plan and its assets involved parties in interest with respect to the Plan, but 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 payment of reasonable fees to persons who were providing services to the Plan, including investment advisory, investment management, and plan administration services.

9. 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.

The following tables set forth, by level within the fair value hierarchy, the Plan's financial assets that were accounted for at fair value on a recurring basis as of December 31, 2015 and 2014. As required by the accounting guidance for

“Fair Value Measurements and Disclosures,” financial assets are classified in their entirety based on the lowest level of input that is significant to the fair value measurement. The Plan Administrator’s assessment of the significance of a particular input to the fair value measurement requires judgment and may affect the valuation of fair value assets and liabilities and their placement within the fair value hierarchy levels. There have not been any significant changes in the Plan’s valuation techniques. It is the Plan’s policy to record transfers out of each level at the end of the reporting period. There have been no transfers among Level 1, Level 2, or Level 3 during the year ended December 31, 2015.

Fair Value Measurements of Assets Held at December 31, 2015

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Cash Equivalents	\$ -	\$ 32,560,312	\$ -	\$ 32,560,312
Equities				
Corporate Stocks – Common	691,930,176	-	-	691,930,176
Corporate Stocks – Options	-	15,603,409	-	15,603,409
Subtotal Equities	<u>691,930,176</u>	<u>15,603,409</u>	<u>-</u>	<u>707,533,585</u>
Fixed Income				
U.S. Government Obligations	-	228,654,967	-	228,654,967
Corporate Obligations	-	2,353,746,891	129,511	2,353,876,402
Other – Foreign, State and Local	-	51,566,241	-	51,566,241
Subtotal Fixed Income	<u>-</u>	<u>2,633,968,099</u>	<u>129,511</u>	<u>2,634,097,610</u>
Common/Collective Trusts and Commingled Fund				
Cash and Cash Equivalents	-	16,095,137	-	16,095,137
JPM Mortgage Private Placement Fund	-	34,199,440	-	34,199,440
Vontobel India Fund	-	16,135,576	-	16,135,576
Mellon Capital All Country World Index Fund	-	369,727,288	-	369,727,288
Subtotal Common/Collective Trusts and Commingled Fund	<u>-</u>	<u>436,157,441</u>	<u>-</u>	<u>436,157,441</u>
Partnership/Joint Venture Interests				
Private Equity	-	-	378,722,499	378,722,499
Real Estate	-	-	253,657,762	253,657,762
Infrastructure	-	-	41,967,184	41,967,184
Subtotal Partnership/Joint Venture Interests	<u>-</u>	<u>-</u>	<u>674,347,445</u>	<u>674,347,445</u>
Total Assets	<u>\$ 691,930,176</u>	<u>\$3,118,289,261</u>	<u>\$ 674,476,956</u>	<u>\$ 4,484,696,393</u>

Fair Value Measurements of Assets Held at December 31, 2014

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Cash Equivalents	\$ -	\$ 49,320,070	\$ -	\$ 49,320,070
Equities				
Corporate Stocks – Common	1,099,469,738	-	-	1,099,469,738
Corporate Stocks – Options	-	14,088,389	-	14,088,389
Subtotal Equities	<u>1,099,469,738</u>	<u>14,088,389</u>	<u>-</u>	<u>1,113,558,127</u>
Fixed Income				
U.S. Government Obligations	-	347,033,829	-	347,033,829
Corporate Obligations	-	2,120,838,210	-	2,120,838,210
Other – Foreign, State and Local	-	55,726,313	-	55,726,313
Subtotal Fixed Income	<u>-</u>	<u>2,523,598,352</u>	<u>-</u>	<u>2,523,598,352</u>
Common/Collective Trusts and Commingled Fund				
Cash and Cash Equivalents	-	3,948,602	-	3,948,602
JPM Mortgage Private Placement Fund	-	30,195,662	-	30,195,662
Vontobel India Fund	-	18,480,726	-	18,480,726
Mellon Capital All Country World Index Fund	-	377,045,831	-	377,045,831
Subtotal Common/Collective Trusts and Commingled Fund	<u>-</u>	<u>429,670,821</u>	<u>-</u>	<u>429,670,821</u>
Partnership/Joint Venture Interests				
Private Equity	-	-	378,855,950	378,855,950
Real Estate	-	-	235,789,238	235,789,238
Infrastructure	-	-	12,504,298	12,504,298
Subtotal Partnership/Joint Venture Interests	<u>-</u>	<u>-</u>	<u>627,149,486</u>	<u>627,149,486</u>
Total Assets	<u>\$1,099,469,738</u>	<u>\$3,016,677,632</u>	<u>\$ 627,149,486</u>	<u>\$ 4,743,296,856</u>

The following tables set forth a reconciliation of changes in the fair value of investments classified as Level 3 in the fair value hierarchy.

	Corporate Obligations	Infrastructure	Private Equity	Real Estate	Total Level 3
Balance as of January 1, 2015	\$ -	\$ 12,504,298	\$ 378,855,950	\$ 235,789,238	\$ 627,149,486
Actual Return on Plan Assets					
Relating to Assets Still Held as of the Reporting Date	-	(3,595,284)	(25,909,555)	12,461,722	(17,043,117)
Relating to Assets Sold During the Period	-	291,356	37,607,981	23,757,921	61,657,258
Purchases	129,511	44,055,116	61,621,432	34,036,526	139,842,585
Sales	-	(11,288,302)	(73,453,309)	(52,387,645)	(137,129,256)
Transfers into Level 3	-	-	-	-	-
Transfers out of Level 3	-	-	-	-	-
Balance as of December 31, 2015	<u>\$ 129,511</u>	<u>\$ 41,967,184</u>	<u>\$ 378,722,499</u>	<u>\$ 253,657,762</u>	<u>\$ 674,476,956</u>

	Infrastructure	Private Equity	Real Estate	Total Level 3
Balance as of January 1, 2014	\$ -	\$ 329,630,094	\$ 238,238,441	\$ 567,868,535
Actual Return on Plan Assets				
Relating to Assets Still Held as of the Reporting Date	(282,894)	31,962,540	5,463,439	37,143,085
Relating to Assets Sold During the Period	64,413	15,759,786	18,981,554	34,805,753
Purchases	15,209,931	62,443,397	37,609,575	115,262,903
Sales	(2,487,152)	(60,939,867)	(64,503,771)	(127,930,790)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Balance as of December 31, 2014	<u>\$ 12,504,298</u>	<u>\$ 378,855,950</u>	<u>\$ 235,789,238</u>	<u>\$ 627,149,486</u>

The following tables present the classification of 401(h) Trust Assets within the fair value hierarchy:

401(h) Trust Assets
Fair Value Measurements of Assets Held as of December 31, 2015

	Level 1	Level 2	Level 3	Total
Cash and Cash Equivalents	\$ -	\$ 22,480	\$ -	\$ 22,480
Equities				
Corporate Stocks – Common	256,941,392	-	-	256,941,392
Corporate Stocks – Options	-	7,873,161	-	7,873,161
Subtotal Equities	<u>256,941,392</u>	<u>7,873,161</u>	<u>-</u>	<u>264,814,553</u>
Fixed Income				
Corporate Obligations	-	119,887	-	119,887
Common/Collective Trusts and Commingled Fund				
Cash and Cash Equivalents	-	7,201,796	-	7,201,796
JP Morgan Long Duration Fund	-	94,003,408	-	94,003,408
Vontobel India Fund	-	5,748,865	-	5,748,865
Subtotal Common/Collective Trusts and Commingled Fund	<u>-</u>	<u>106,954,069</u>	<u>-</u>	<u>106,954,069</u>
Total 401(h) Trust Assets	<u>\$ 256,941,392</u>	<u>\$ 114,969,597</u>	<u>\$ -</u>	<u>\$ 371,910,989</u>

401(h) Trust Assets
Fair Value Measurements of Assets Held as of December 31, 2014

	Level 1	Level 2	Level 3	Total
Cash and Cash Equivalents	\$ -	\$ 12,701	\$ -	\$ 12,701
Equities				
Corporate Stocks – Common	262,598,340	-	-	262,598,340
Corporate Stocks – Preferred	-	267,278	-	267,278
Subtotal Equities	<u>262,598,340</u>	<u>267,278</u>	<u>-</u>	<u>262,865,618</u>
Common/Collective Trusts and Commingled Fund				
Cash and Cash Equivalents	-	9,572,142	-	9,572,142
JP Morgan Long Duration Fund	-	97,547,564	-	97,547,564
Vontobel India Fund	-	6,561,586	-	6,561,586
Subtotal Common/Collective Trusts and Commingled Fund	<u>-</u>	<u>113,681,292</u>	<u>-</u>	<u>113,681,292</u>
Total 401(h) Trust Assets	<u>\$ 262,598,340</u>	<u>\$ 113,961,271</u>	<u>\$ -</u>	<u>\$ 376,559,611</u>

The following tables present the classification of Securities on Loan within the fair value hierarchy:

Fair Value Measurements of Securities on Loan as of December 31, 2015

	Level 1	Level 2	Level 3	Total
Equities				
Corporate Stocks – Common	\$ 30,069,563	\$ -	\$ -	\$ 30,069,563
Fixed Income				
U.S. Government Obligations	-	193,207,095	-	193,207,095
Corporate Obligations	-	35,459,145	-	35,459,145
Subtotal Fixed Income	-	228,666,240	-	228,666,240
Total Securities on Loan	\$ 30,069,563	\$ 228,666,240	\$ -	\$ 258,735,803

Fair Value Measurements of Securities on Loan as of December 31, 2014

	Level 1	Level 2	Level 3	Total
Equities				
Corporate Stocks – Common	\$ 45,617,008	\$ -	\$ -	\$ 45,617,008
Fixed Income				
U.S. Government Obligations	-	102,808,502	-	102,808,502
Corporate Obligations	-	67,597,917	-	67,597,917
Subtotal Fixed Income	-	170,406,419	-	170,406,419
Total Securities on Loan	\$ 45,617,008	\$ 170,406,419	\$ -	\$ 216,023,427

The following tables present the classification of Collateral Held Under Securities Lending Agreements within the fair value hierarchy:

Fair Value Measurements of Collateral Held Under Securities Lending Agreements as of December 31, 2015

	Level 1	Level 2	Level 3	Total
Corporate Obligations	\$ -	\$ 263,040,587	\$ -	\$ 263,040,587

Fair Value Measurements of Collateral Held Under Securities Lending Agreements as of December 31, 2014

	Level 1	Level 2	Level 3	Total
Corporate Obligations	\$ -	\$ 219,236,491	\$ -	\$ 219,236,491

10. FEDERAL INCOME TAX

The Plan obtained its latest favorable determination letter dated September 17, 2013 in which the IRS stated that the Plan, as then designed, was in compliance with the applicable requirements of the IRC and related guidance under consideration for the cycle for which the application was submitted (the 2010 Cumulative List of Changes in Plan Qualification Requirements). The Plan has been amended since receiving this determination letter.

The Company 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.

GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan Administrator analyzed the tax positions taken by the Plan, and concluded that as of December 31, 2015 and 2014, there were no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions. However, there are currently no audits for any tax periods in progress. The Plan Administrator believes that the Trust is no longer subject to income tax examinations for years prior to 2012.

The Plan may incur Unrelated Business Income Tax depending on a number of factors, including whether the trust (a) realizes non-exempt debt-financed income or (b) realizes or is allocated unrelated business income through its investments. The Plan's Trust incurred Unrelated Business Income Tax liabilities for the years ended December 31, 2015 and 2014. The estimated Unrelated Business Income Tax paid was \$135,000 and \$178,000 for the years ended December 31, 2015 and 2014, respectively.

11. INFORMATION CERTIFIED BY TRUSTEE

The following is a summary of the unaudited information regarding the Plan as of December 31, 2015 and 2014, and for the years ended December 31, 2015 and 2014, included in the Plan's financial statements and supplemental schedules, that was prepared by or derived from information prepared by the Trustee of the Plan, and furnished to the Plan Administrator. The Plan Administrator has obtained certifications from the Trustee that such information is complete and accurate. In addition, the investment information included in Notes 8, 9 (excluding the classification and leveling of investments in Note 9), 12 and 13, as well as the information included in the Schedule of Assets (Held at End of Year), the Schedule of Assets (Acquired and Disposed of Within Year) and the Schedule of Reportable Transactions is certified as complete and accurate by the Trustee.

Statements of Net Assets	December 31,	
	2015	2014
Investments, at Fair Value:		
Pension Assets	\$ 4,743,432,196	\$ 4,959,320,283
Net Assets Held in 401(h) Account	372,205,877	376,735,543
Total Investments	<u>\$ 5,115,638,073</u>	<u>\$ 5,336,055,826</u>
Receivables:		
Securities Sold	\$ 13,546,715	\$ 8,258,753
Accrued Dividend and Interest Income	29,041,114	24,719,514
Total Receivables	<u>\$ 42,587,829</u>	<u>\$ 32,978,267</u>
Securities Lending Securities on Loan	<u>\$ 258,735,803</u>	<u>\$ 216,023,427</u>
Securities Lending Collateral	<u>\$ 263,040,587</u>	<u>\$ 219,236,491</u>
Liabilities:		
Securities Purchased	\$ 20,987,467	\$ 16,371,432
Liability to Return Collateral Held Under Securities Lending	264,717,638	220,988,418
Amounts Related to Obligation of 401(h) Account	372,205,877	376,735,543
Total Liabilities	<u>\$ 657,910,982</u>	<u>\$ 614,095,393</u>
Statements of Changes in Net Assets	Years Ended December 31,	
	2015	2014
Net Investment Income:		
Interest Income	\$ 102,445,620	\$ 102,337,838
Dividend Income	18,426,089	26,546,774
Other Income	6,016,575	10,344,191
Unrealized Gain on Securities Lending Collateral	74,876	104,518
Net Appreciation (Depreciation) on Investments	(86,458,471)	349,593,342
Total Net Investment Income	<u>\$ 40,504,689</u>	<u>\$ 488,926,663</u>
Investment Advisory and Management Fees	<u>\$ 13,723,274</u>	<u>\$ 16,127,274</u>
Total Net Investment Income (Loss) from 401(h)	<u>\$ (2,968,085)</u>	<u>\$ 24,749,169</u>
Investment Advisory and Management Fees from 401(h)	<u>\$ 1,448,735</u>	<u>\$ 1,701,362</u>

12. 401(h) ACCOUNT

The Plan includes a medical benefit (health and welfare) component in addition to the normal retirement benefits to fund a portion of the postretirement obligations for retirees and their beneficiaries in accordance with Section 401(h) of the IRC. A separate account has been established and maintained in the Plan for the net assets related to the health and welfare component (401(h) account). In accordance with IRC Section 401(h), the Plan's investments in the 401(h) account may not be used for, or diverted to, any purpose other than providing health and welfare benefits for retired participants, their spouses and dependents. The Trustee holds the assets of the 401(h) account.

Any assets transferred to the 401(h) account from the defined benefit pension plan in a qualified transfer of excess pension plan assets (and any respective income) that are not used during the plan year must be transferred out of the account to the pension plan. There were no qualified transfers to the 401(h) account for the years ended December 31, 2015 and 2014.

The related obligations for health and welfare benefits are not included in the Plan's obligations in the Statements of Accumulated Plan Benefits but are reflected as liabilities in the financial statements of the American Electric Power System Comprehensive Medical Plan, the health and welfare plan which covers Plan participants. Plan participants do not contribute to the 401(h) account. Employer contributions or qualified transfers to the 401(h) account are determined annually and are at the discretion of the Company.

The 401(h) account is designed to pay 73.5% of the retiree medical benefits for eligible Plan participants (other than those who are defined as key employees) and their dependents under the AEP System Comprehensive Medical Plan (the Medical Plan) after December 31, 2017. No account has been established under the Plan for the purpose of paying the remaining 26.5% of the health and welfare benefits to those participants and their dependents, although the Company maintains certain trusts in connection with the Medical Plan that may be used for that purpose.

The Net Assets Available for Postretirement Health and Welfare Benefits in the 401(h) account at December 31, 2015 and 2014 and the changes in net assets for the years then ended are as follows:

Net Assets Available for Postretirement Health and Welfare Benefits in the 401(h) Account

	December 31,	
	2015	2014
Assets		
Cash and Cash Equivalents	\$ 22,480	\$ 12,701
Corporate Obligations	119,887	-
Corporate Stocks – Preferred	-	267,278
Corporate Stocks – Common	256,941,392	262,598,340
Corporate Stocks – Options	7,873,161	-
Common/Collective Trusts	106,954,069	113,681,292
Total 401(h) Trust Assets	371,910,989	376,559,611
Future Foreign Exchange Contract Receivable and Accrued Income	706,900	593,231
TOTAL ASSETS	372,617,889	377,152,842
Liabilities		
Fees Payable by 401(h) and Other	412,012	417,299
TOTAL LIABILITIES	412,012	417,299
NET ASSETS AVAILABLE FOR BENEFITS	\$ 372,205,877	\$ 376,735,543

Change in Net Assets Available for Postretirement Health and Welfare Benefits in the 401(h) Account

	Years Ended December 31,	
	2015	2014
ADDITIONS		
Investment Income:		
Net Appreciation in Fair Value of Investments	\$ -	\$ 19,033,747
Interest and Dividend Income	4,921,518	5,715,422
Total Additions	<u>4,921,518</u>	<u>24,749,169</u>
DEDUCTIONS		
Investment Income:		
Net Depreciation in Fair Value of Investments	7,889,603	-
Administrative Expenses:		
Investment Advisory and Management Fees	1,448,735	1,701,362
Other Administrative Fees	112,846	149,845
Total Deductions	<u>9,451,184</u>	<u>1,851,207</u>
Net (Decrease) Increase in 401(h) Account	(4,529,666)	22,897,962
Net Assets Available for Benefits - Beginning of Year	376,735,543	353,837,581
Net Assets Available for Benefits - End of Year	<u>\$ 372,205,877</u>	<u>\$ 376,735,543</u>

13. SECURITIES LENDING AGREEMENT

The Plan has an agreement with the Trustee whereby securities held by the Plan are loaned to brokers in exchange for collateral in the form of cash or securities. The collateral approximates at least 102% of the market value of the loaned securities at the date loaned and is adjusted daily for market value changes. The Trustee has agreed to indemnify the Plan in the event a borrower fails to return the loaned securities. The Trustee invests the cash collateral in U.S. government obligations and other fixed income securities and shares a portion of the income earned on the collateral with the Plan. The Plan retains all rights of ownership on the loaned securities.

The total market value of securities on loan to brokers and the associated collateral held by the Trustee were as follows:

	December 31,	
	2015	2014
Securities on Loan	\$ 258,735,803	\$ 216,023,427
Collateral Held Under Securities Lending	264,717,638	220,988,418

The Plan invests the collateral received as part of the securities lending agreement in various investment securities valued at fair value. As of December 31, 2015 and 2014, these investment securities had changes in unrealized gains of \$74,876 and \$104,518, respectively.

14. RECONCILIATION OF FINANCIAL STATEMENTS TO THE FORM 5500

The following is a reconciliation of the Statements of Net Assets Available for Pension Benefits to the Form 5500:

	December 31,	
	2015	2014
Net Assets Available for Pension Benefits per the Financial Statements	\$ 4,758,798,177	\$ 4,969,587,921
Net Assets Held in 401(h) Account Included as Assets in Form 5500	372,205,877	376,735,543
Net Assets Available for Benefits per the Form 5500	\$ 5,131,004,054	\$ 5,346,323,464

The net assets of the 401(h) account included in the Form 5500 are not available to pay pension benefits but can be used only to pay retiree health benefits.

The following is a reconciliation of the Statements of Changes in Net Assets Available for Pension Benefits to the Form 5500:

	Year Ended December 31, 2015
Net Investment Income for Pension Benefits per the Financial Statements	\$ 40,504,689
Net Investment Loss from 401(h) Account (see Note 12)	(2,968,085)
Net Investment Income per Form 5500	\$ 37,536,604

	Year Ended December 31, 2015
Administrative Expenses for Pension Benefits per the Financial Statements	\$ 16,918,384
Administrative Expenses related to 401(h) Account (see Note 12)	1,561,581
Pension Benefit Guaranty Corporation Premium	2,101,020
Total Administrative Expenses per Form 5500	\$ 20,580,985

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT PLAN
FORM 5500 SCHEDULE H, PART IV, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2015

ASSETS	SHARES/ PAR VALUE	SECURITY DESCRIPTION	FAIR VALUE	COST
Cash & Cash Equivalents				
	1,300,000	AUSTRALIA & NZ BK DISC	1,299,366	1,299,366
	1,500,000	BASF AKTIENGESSELL DISC	1,493,159	1,493,159
	484,130	BNY MELLON CASH RESERVE	484,130	484,130
	602,096	BRL (BRAZILIAN REAL)	152,188	167,022
	3,188	CAD (CANADIAN DOLLARS)	2,295	2,334
	1,550,000	CHARIOT FDG LLC DISC	1,543,853	1,543,853
	11,085	CHF (SWISS FRANC)	11,073	11,078
	1,190,000	COLLATERALIZED CP DISC	1,188,288	1,188,288
	1,400,000	COMWLTH BK AUST DISC	1,399,295	1,399,295
	1,750,000	COOPERAT CENT DISC	1,748,419	1,748,419
	2,500,000	CPPIB CAPITAL INC DISC	2,500,088	2,500,088
	800,000	DBS BANK LTD DISC	800,212	800,212
	1,575,000	DNB NOR BANK DISC	1,574,508	1,574,508
	3,064	EUR (EURO)	3,328	3,326
	351,221	EUR (EURO)	381,531	383,032
	28	EUR (EURO)	30	30
	5	GBP (GREAT BRITISH POUNDS)	8	8
	0	GBP (GREAT BRITISH POUNDS)	1	1
	4	JPY (JAPANESE YEN)	0	0
	9,712,934	KRW (SOUTH KOREAN WON)	8,284	8,426
	1,400,000	LANDESBANK HSN-TH DISC	1,400,358	1,400,358
	1,500,000	NATIONAL BK CANADA DISC	1,499,049	1,499,049
	1,500,000	NEDERLANSE WATER DISC	1,500,957	1,500,957
	900,000	NIEUW AMSTERDAM DISC	900,250	900,250
	1,825,000	OVERSEA CHINESE DISC	1,824,131	1,824,131
	1,050,000	OVERSEA-CHINESE BKG IB NT	1,050,959	1,050,959
	1,300,000	PRUDENTIAL PLC DISC	1,300,190	1,300,190
	1,350,000	REGENCY MRKTS #1 DISC	1,350,760	1,350,760
	1,900,000	SKANDINAVISKA ENS DISC	1,899,237	1,899,237
	1,000,000	SUMITOMO MTSU BKG DISC	999,287	999,287
	1,300,000	SVENSKA HDLSBK AB DISC	1,297,199	1,297,199
	1,800,000	SWEDBANK (FOR AB) DISC	1,796,635	1,796,635
	1,000,000	TOYOTA MTR CR CP DISC	998,796	998,796
	1,526,400	TWD (TAIWAN DOLLAR)	46,470	46,976
	3,481,053	TWD (TAIWAN DOLLAR)	105,978	107,000
Cash & Cash Equivalents Total			32,560,312	32,578,359
Common/Collective Trust and Commingled Funds				
	16,095,137	COMMINGLED FUNDS CASH EQUIVALENTS	16,095,137	16,095,137
	844,639	JPMCB MORTGAGE PRIVATE PLACEMENT	34,199,440	24,692,780
	2,476,625	MELLON CAPITAL ALL COUNTRY WORLD INDEX FUND	369,727,288	364,934,283
	113,097	VONTOBEL INDIA FUND	16,135,576	16,321,021
Common/Collective Trust and Commingled Funds Total			436,157,441	422,043,221
Corporate and Foreign Debt Securities				
	50,000	21ST CENTURY FOX AMERICA 144A	49,241	49,684
	2,095,000	21ST CENTURY FOX AMERICA 144A	2,089,804	2,089,993
	635,000	21ST CENTURY FOX AMERICA 144A	633,425	633,483
	1,850,000	21ST CENTURY FOX AMERICA INC	2,130,886	2,414,546
	1,465,000	21ST CENTURY FOX AMERICA INC	1,702,418	1,956,156
	1,595,000	21ST CENTURY FOX AMERICA INC	2,062,558	2,365,879
	4,830,000	21ST CENTURY FOX AMERICA INC	4,759,579	4,783,712
	400,000	21ST CENTURY FOX AMERICA INC	430,412	437,836
	925,000	21ST CENTURY FOX AMERICA INC	911,514	918,756
	215,000	ABB TREASURY CENTER USA I 144A	222,278	231,338
	1,820,000	ABBEY NATIONAL TREASURY SERVIC	1,821,729	1,813,867
	700,000	ABBEY NATIONAL TREASURY SERVIC	700,637	697,935
	2,130,000	ABBOTT LABORATORIES	2,116,751	2,135,836
	3,075,000	ABBOTT LABORATORIES	3,055,874	3,069,896
	5,120,000	ABBVIE INC	4,781,670	5,282,150
	1,760,000	ABBVIE INC	1,724,096	1,731,347
	395,000	ABBVIE INC	368,898	407,510
	1,400,000	ABBVIE INC	1,371,440	1,390,326
	745,000	ABBVIE INC	720,743	733,475
	2,930,000	ABBVIE INC	2,891,734	2,918,622
	580,000	ABBVIE INC	578,875	581,259
	850,000	ABBVIE INC	846,090	847,795
	650,000	ACE INA HOLDINGS INC	660,485	648,375
	1,875,000	ACE INA HOLDINGS INC	1,831,575	1,826,320
	1,515,000	ACE INA HOLDINGS INC	1,529,332	1,530,908
	1,755,000	ACE INA HOLDINGS INC	1,734,484	1,739,606
	530,000	ACE INA HOLDINGS INC	523,804	529,910
	2,095,000	ACTAVIS FUNDING SCS	2,072,835	2,125,880
	3,980,000	ACTAVIS FUNDING SCS	3,868,003	3,928,585
	445,000	ACTAVIS FUNDING SCS	440,292	451,559
	1,310,000	ACTAVIS FUNDING SCS	1,277,316	1,303,149
	6,620,000	ACTAVIS FUNDING SCS	6,631,784	6,737,749
	1,095,000	ACTAVIS FUNDING SCS	1,094,135	1,094,945
	4,650,000	ACTAVIS FUNDING SCS	4,655,069	4,643,397

400,000	ACTAVIS FUNDING SCS	397,956	386,892
780,000	ACTAVIS INC	766,857	759,424
1,725,000	AETNA INC	1,748,667	1,902,002
500,000	AETNA INC	629,515	687,585
1,750,000	AETNA INC	1,637,458	1,758,365
1,005,000	AETNA INC	976,307	974,880
130,000	AETNA INC	129,327	129,141
2,025,000	AFLAC INC	2,096,402	2,089,618
1,685,000	AGRIUM INC	1,611,955	1,703,063
615,000	AGRIUM INC	561,101	614,108
1,200,000	AIR LEASE CORP	1,245,000	1,293,000
625,000	AIR LEASE CORP	625,019	642,188
1,755,000	AIR LEASE CORP	1,724,288	1,724,288
1,045,000	AIRBUS GROUP FINANCE BV 144A	1,006,858	1,031,091
485,000	AIRGAS INC	470,620	479,195
1,025,000	ALABAMA POWER CO	1,218,407	1,350,940
1,000,000	ALABAMA POWER CO	950,930	1,033,970
85,000	ALABAMA POWER CO	80,858	89,239
1,680,000	ALLSTATE CORP/THE	1,727,040	1,770,300
1,155,000	ALLSTATE CORP/THE	1,173,549	1,274,369
375,000	ALLY AUTO RECEIVABLES TRU 1 A2	375,337	375,337
87,500	ALPARGATAS SA	157,472	259,041
709,000	ALTRIA GROUP INC	1,136,435	1,212,851
645,000	ALTRIA GROUP INC	591,813	618,110
500,000	ALTRIA GROUP INC	537,820	569,160
2,553,000	ALTRIA GROUP INC	2,488,869	2,517,950
2,050,000	ALTRIA GROUP INC	1,994,466	1,980,381
640,000	ALTRIA GROUP INC	623,923	621,888
1,035,000	AMAZON.COM INC	1,102,213	1,069,165
2,600,000	AMAZON.COM INC	2,704,676	2,645,579
565,000	AMAZON.COM INC	573,859	571,955
835,000	AMAZON.COM INC	868,617	870,087
1,090,000	AMERICA MOVIL SAB DE CV	1,219,928	1,340,373
1,720,000	AMERICA MOVIL SAB DE CV	1,892,189	2,035,121
1,150,000	AMERICA MOVIL SAB DE CV	1,154,217	1,165,778
2,307,000	AMERICAN CAMPUS COMMUNITIES OP	2,290,713	2,310,867
1,350,000	AMERICAN EXPRESS CENTURION BAN	1,446,039	1,504,548
185,000	AMERICAN EXPRESS CO	176,642	186,680
1,615,000	AMERICAN EXPRESS CO	1,542,034	1,629,664
2,575,000	AMERICAN EXPRESS CO	2,554,889	2,550,512
3,525,000	AMERICAN EXPRESS CREDIT CORP	3,523,590	3,531,909
1,480,000	AMERICAN EXPRESS CREDIT CORP	1,483,419	1,478,831
1,500,000	AMERICAN EXPRESS CREDIT CORP	1,496,040	1,499,865
425,000	AMERICAN HONDA FINANCE CORP	425,387	425,387
900,000	AMERICAN INTERNATIONAL GROUP I	793,827	897,418
1,205,000	AMERICAN INTERNATIONAL GROUP I	1,165,054	1,196,095
3,615,000	AMERICAN INTERNATIONAL GROUP I	3,712,280	3,727,223
2,590,000	AMERICAN INTERNATIONAL GROUP I	2,566,845	2,583,684
800,000	AMERICAN INTERNATIONAL GROUP I	863,952	898,672
1,380,000	AMERICAN INTERNATIONAL GROUP I	1,593,707	1,788,342
930,000	AMERICAN INTERNATIONAL GROUP I	1,111,090	1,272,956
1,700,000	AMERICAN TOWER CORP	1,772,913	1,804,219
1,010,000	AMERIPRISE FINANCIAL INC	1,049,198	1,063,820
1,205,000	AMERIPRISE FINANCIAL INC	1,251,766	1,276,408
1,385,000	AMERISOURCEBERGEN CORP	1,352,688	1,378,961
850,000	AMERISOURCEBERGEN CORP	914,150	939,947
4,410,000	AMGEN INC	4,770,782	5,276,212
1,660,000	AMGEN INC	1,685,282	1,735,464
1,515,000	AMGEN INC	1,639,351	1,802,547
3,750,000	AMGEN INC	3,562,388	3,694,943
850,000	AMGEN INC	895,186	912,237
1,275,000	AMGEN INC	1,282,778	1,291,728
340,000	AMGEN INC	395,947	427,941
500,000	ANADARKO FINANCE CO	531,320	657,540
735,000	ANADARKO PETROLEUM CORP	708,437	883,242
1,850,000	ANADARKO PETROLEUM CORP	1,900,986	1,978,353
1,850,000	ANADARKO PETROLEUM CORP	1,939,947	2,037,620
1,050,000	ANHEUSER-BUSCH COS LLC	1,170,225	1,319,651
510,000	ANHEUSER-BUSCH COS LLC	553,508	625,755
1,250,000	ANHEUSER-BUSCH COS LLC	1,513,300	1,715,988
1,000,000	ANHEUSER-BUSCH INBEV FINANCE I	900,540	992,390
320,000	ANHEUSER-BUSCH INBEV FINANCE I	307,098	306,406
5,370,000	ANHEUSER-BUSCH INBEV FINANCE I	5,338,961	5,389,625
385,000	ANHEUSER-BUSCH INBEV WORLDWIDE	460,010	500,666
1,580,000	ANHEUSER-BUSCH INBEV WORLDWIDE	1,887,831	2,054,679
335,000	ANHEUSER-BUSCH INBEV WORLDWIDE	482,886	517,180
2,130,000	ANHEUSER-BUSCH INBEV WORLDWIDE	2,049,230	2,056,696
1,000,000	ANTHEM INC	1,083,980	1,229,610
2,270,000	ANTHEM INC	2,160,041	2,362,525
1,460,000	ANTHEM INC	1,624,425	1,803,728
385,000	ANTHEM INC	417,332	473,400
1,450,000	ANTHEM INC	1,423,074	1,415,099
2,433,000	ANTHEM INC	2,364,438	2,399,737
550,000	ANTHEM INC	534,501	549,461
2,300,000	ANTHEM INC	2,295,653	2,312,719
1,100,000	ANTHEM INC	1,093,070	1,088,967
2,140,000	AOA 2015-1177 MORT 1177 A 144A	2,112,694	2,193,376

1,545,000	AON PLC	1,507,951	1,548,167
1,180,000	AON PLC	1,136,057	1,225,395
1,100,000	AON PLC	1,073,622	1,102,255
680,000	APACHE CORP	670,990	687,426
225,000	APACHE CORP	214,299	221,069
1,135,000	APACHE CORP	970,209	1,111,767
800,000	APACHE CORP	668,552	750,232
1,000,000	APACHE CORP	886,420	1,000,600
350,000	APACHE CORP	292,492	328,227
380,000	APPLE INC	350,098	380,274
585,000	APPLE INC	590,008	644,652
3,225,000	APPLE INC	3,256,315	3,213,229
4,100,000	APPLE INC	3,777,371	3,993,110
565,000	APPLE INC	569,836	622,613
1,925,000	APPLE INC	1,657,348	1,868,505
7,080,000	APPLE INC	7,334,455	7,306,419
4,275,000	APPLE INC	4,378,028	4,373,154
880,000	APPLE INC	840,312	878,759
1,025,000	APPLE INC	1,027,747	1,023,114
550,000	APPLE INC	556,655	548,086
895,000	APPLE INC	895,817	895,817
137,000	ARCHER-DANIELS-MIDLAND CO	148,527	151,390
2,470,000	ASTRAZENECA PLC	3,123,562	3,328,325
2,415,000	ASTRAZENECA PLC	3,054,009	3,254,213
165,000	ASTRAZENECA PLC	165,335	162,693
2,035,000	ASTRAZENECA PLC	2,020,267	2,016,075
1,800,000	ASTRAZENECA PLC	1,787,148	1,792,512
1,800,000	ASTRAZENECA PLC	1,786,968	1,783,260
8,215,000	AT&T INC	8,255,007	9,153,975
513,000	AT&T INC	573,288	633,786
1,685,000	AT&T INC	1,843,929	2,038,732
2,700,000	AT&T INC	2,309,769	2,545,425
265,000	AT&T INC	242,777	270,024
657,000	AT&T INC	644,044	634,465
5,190,000	AT&T INC	5,065,544	5,128,980
500,000	AT&T INC	534,495	551,945
1,100,000	AT&T INC	1,107,491	1,108,525
1,330,000	AT&T INC	1,331,214	1,331,214
7,000,000	AT&T INC 144A	5,450,550	5,398,750
1,035,000	ATMOS ENERGY CORP	991,861	1,072,860
1,850,000	AUTOMATIC DATA PROCESSING INC	1,857,012	1,848,354
910,000	AUTONATION INC	906,770	909,982
435,000	AUTOZONE INC	426,678	427,827
4,102,000	AUTOZONE INC	4,002,609	4,093,124
2,000,000	AUTOZONE INC	2,034,740	2,056,880
450,000	AUTOZONE INC	435,096	448,790
300,000	AUTOZONE INC	292,731	299,886
420,000	AVALONBAY COMMUNITIES INC	416,392	415,909
3,353,000	AVALONBAY COMMUNITIES INC	3,236,785	3,248,754
350,000	AVALONBAY COMMUNITIES INC	364,669	367,196
1,400,000	AVNET INC	1,433,404	1,485,778
349,000	BAE SYSTEMS HOLDINGS INC 144A	347,032	357,753
1,640,000	BAE SYSTEMS HOLDINGS INC 144A	1,623,551	1,620,648
1,905,000	BAE SYSTEMS HOLDINGS INC 144A	1,894,256	1,952,777
95,000	BAE SYSTEMS HOLDINGS INC 144A	94,758	94,666
110,000	BAE SYSTEMS HOLDINGS INC 144A	108,897	108,702
735,000	BAE SYSTEMS PLC 144A	816,181	891,158
2,000,000	BAKER HUGHES INC	1,987,140	2,054,380
1,000,000	BALTIMORE GAS & ELECTRIC CO	1,246,000	1,365,170
1,100,000	BALTIMORE GAS & ELECTRIC CO	1,139,743	1,155,187
1,055,000	BAMLL COMMERCIAL M PARK A 144A	1,048,438	1,056,224
2,255,000	BANK OF AMERICA CORP	2,631,765	2,821,817
3,355,000	BANK OF AMERICA CORP	3,473,935	3,480,712
165,000	BANK OF AMERICA CORP	161,523	164,005
1,220,000	BANK OF AMERICA CORP	1,384,334	1,440,515
710,000	BANK OF AMERICA CORP	741,020	795,072
575,000	BANK OF AMERICA CORP	595,384	635,254
660,000	BANK OF AMERICA CORP	642,688	658,053
2,700,000	BANK OF AMERICA CORP	2,595,132	2,539,763
1,375,000	BANK OF AMERICA CORP	1,420,169	1,430,633
125,000	BANK OF AMERICA CORP	130,461	131,899
3,465,000	BANK OF AMERICA CORP	3,543,725	3,567,252
4,530,000	BANK OF AMERICA CORP	4,434,553	4,576,233
805,000	BANK OF AMERICA CORP	783,885	802,625
4,925,000	BANK OF AMERICA CORP	5,092,253	5,142,745
3,000,000	BANK OF AMERICA CORP	3,122,670	3,216,450
3,725,000	BANK OF AMERICA CORP	4,137,618	4,241,248
1,275,000	BANK OF AMERICA CORP	1,255,021	1,275,102
3,450,000	BANK OF AMERICA CORP	3,445,446	3,440,202
4,925,000	BANK OF AMERICA CORP	4,937,017	4,961,150
2,100,000	BANK OF AMERICA CORP	2,147,712	2,146,851
440,000	BANK OF AMERICA CORP	436,559	448,237
2,100,000	BANK OF AMERICA CORP	2,055,753	2,087,337
2,000,000	BANK OF AMERICA CORP	1,951,740	1,963,600
500,000	BANK OF AMERICA CORP	516,980	526,575
1,000,000	BANK OF AMERICA CORP	1,016,490	1,058,930
3,420,000	BANK OF AMERICA CORP	3,773,149	3,928,144

350,000	BANK OF AMERICA NA	415,524	438,396
1,120,000	BANK OF AMERICA NA	1,121,023	1,121,023
250,000	BANK OF MONTREAL	250,227	250,227
1,250,000	BANK OF MONTREAL	1,251,143	1,251,143
3,300,000	BANK OF NEW YORK MELLON CORP/T	3,285,480	3,297,855
3,025,000	BANK OF NEW YORK MELLON CORP/T	3,034,166	3,036,011
2,305,000	BANK OF NEW YORK MELLON CORP/T	2,279,991	2,293,464
595,000	BANK OF NEW YORK MELLON CORP/T	585,117	593,727
1,430,000	BANK OF NEW YORK MELLON CORP/T	1,435,649	1,429,328
1,435,000	BANK OF NEW YORK MELLON CORP/T	1,428,686	1,434,067
2,090,000	BANK OF NOVA SCOTIA/THE	2,080,323	2,089,833
1,100,000	BANK OF NOVA SCOTIA/THE	1,101,006	1,101,006
375,000	BANK OF NOVA SCOTIA/THE	375,342	375,342
665,000	BANK OF TOKYO-MITSUBISHI 144A	665,607	665,607
455,000	BAPTIST HEALTH SOUTH FLORIDA I	492,374	500,241
910,000	BARCLAYS BANK PLC	927,536	937,983
525,000	BARCLAYS BANK PLC	525,479	525,479
4,550,000	BARCLAYS BANK PLC 144A	4,853,349	5,004,591
1,315,000	BARCLAYS PLC	1,263,754	1,310,858
157,000	BARRICK GOLD CORP	134,684	152,792
1,165,000	BARRICK NORTH AMERICA FINANCE	946,341	1,376,774
1,225,000	BARRICK NORTH AMERICA FINANCE	1,099,964	1,236,944
325,000	BAT INTERNATIONAL FINANCE 144A	324,906	324,487
2,500,000	BAXALTA INC 144A	2,474,025	2,483,100
210,000	BAXALTA INC 144A	210,708	208,618
1,525,000	BAXALTA INC 144A	1,524,588	1,523,689
2,220,000	BAYER US FINANCE LLC 144A	2,238,737	2,238,049
890,000	BAYER US FINANCE LLC 144A	896,337	905,637
2,000,000	BAYER US FINANCE LLC 144A	2,016,880	2,016,260
125,000	BB&T CORP	136,649	139,250
2,775,000	BB&T CORP	2,785,906	2,780,689
2,875,000	BB&T CORP	2,891,704	2,873,390
1,205,000	BEAM SUNTORY INC	1,184,720	1,218,000
915,000	BEAM SUNTORY INC	879,809	899,454
285,449	BEAR STEARNS COMMERCIA PW12 A4	287,293	299,611
1,215,000	BECTON DICKINSON AND CO	1,225,364	1,250,940
540,000	BECTON DICKINSON AND CO	620,033	665,933
95,000	BECTON DICKINSON AND CO	95,846	102,311
970,000	BECTON DICKINSON AND CO	978,148	962,686
340,000	BECTON DICKINSON AND CO	344,410	353,444
2,330,000	BED BATH & BEYOND INC	1,973,533	2,437,856
420,000	BERKSHIRE HATHAWAY ENERGY CO	489,779	527,659
1,470,000	BERKSHIRE HATHAWAY ENERGY CO	1,714,226	1,846,805
2,393,000	BERKSHIRE HATHAWAY ENERGY CO	2,372,971	2,406,277
400,000	BERKSHIRE HATHAWAY ENERGY CO	410,472	408,064
3,225,000	BERKSHIRE HATHAWAY ENERGY CO	3,194,911	3,214,261
325,000	BERKSHIRE HATHAWAY ENERGY CO	351,107	364,211
1,300,000	BERKSHIRE HATHAWAY ENERGY CO	1,334,034	1,355,367
3,515,000	BERKSHIRE HATHAWAY ENERGY CO	4,277,860	4,600,397
1,240,000	BERKSHIRE HATHAWAY FINANCE COR	1,447,167	1,586,791
1,010,000	BERKSHIRE HATHAWAY FINANCE COR	1,000,021	1,086,346
900,000	BERKSHIRE HATHAWAY FINANCE COR	882,603	882,342
425,000	BERKSHIRE HATHAWAY FINANCE COR	424,581	424,581
4,430,000	BERKSHIRE HATHAWAY INC	4,513,638	4,484,799
1,000,000	BERKSHIRE HATHAWAY INC	1,006,110	1,006,520
2,215,000	BHP BILLITON FINANCE USA LTD	1,990,842	2,545,274
1,235,000	BHP BILLITON FINANCE USA LTD	1,110,018	1,413,206
575,000	BHP BILLITON FINANCE USA LTD	564,828	577,133
230,000	BHP BILLITON FINANCE USA LTD	217,769	216,528
4,125,000	BIOGEN INC	4,126,568	4,095,878
420,000	BIOGEN INC	420,160	417,035
2,885,000	BIOGEN INC	2,898,098	2,878,191
805,000	BLACKROCK INC	832,773	830,084
2,915,000	BLUE CROSS & BLUE SHIELD 144A	2,860,169	2,914,738
500,000	BNP PARIBAS SA	505,940	508,550
75,000	BNP PARIBAS SA	74,888	74,951
3,000,000	BNP PARIBAS SA	2,997,090	2,998,350
1,300,000	BOEING CO/THE	1,288,495	1,291,407
2,025,000	BOEING CO/THE	1,951,310	1,966,731
380,000	BORGWARNER INC	339,234	378,803
1,265,000	BOSTON GAS CO 144A	1,230,200	1,362,924
470,000	BOSTON PROPERTIES LP	457,601	458,922
1,155,000	BOSTON PROPERTIES LP	1,196,499	1,217,867
250,000	BOSTON PROPERTIES LP	243,405	244,108
1,800,000	BOSTON SCIENTIFIC CORP	1,775,718	1,788,552
1,250,000	BOTTLING GROUP LLC	1,369,075	1,397,450
565,000	BP CAPITAL MARKETS PLC	564,706	568,667
545,000	BP CAPITAL MARKETS PLC	527,778	566,162
1,665,000	BP CAPITAL MARKETS PLC	1,644,254	1,668,755
800,000	BP CAPITAL MARKETS PLC	818,128	823,144
3,480,000	BP CAPITAL MARKETS PLC	3,478,190	3,539,056
625,000	BP CAPITAL MARKETS PLC	612,425	617,525
785,000	BP CAPITAL MARKETS PLC	775,219	800,786
3,200,000	BP CAPITAL MARKETS PLC	3,154,144	3,143,200
1,400,000	BP CAPITAL MARKETS PLC	1,404,256	1,403,962
1,155,000	BP CAPITAL MARKETS PLC	1,151,246	1,156,351
920,000	BP CAPITAL MARKETS PLC	918,960	920,000

965,000	BP CAPITAL MARKETS PLC	945,584	965,206
800,000	BP CAPITAL MARKETS PLC	800,729	800,729
825,000	BPCE SA	847,605	862,265
1,650,000	BPCE SA	1,646,271	1,649,918
1,020,000	BPCE SA 144A	1,070,949	1,095,245
1,360,000	BPCE SA 144A	1,427,932	1,457,470
275,000	BPCE SA 144A	277,310	284,160
1,500,000	BRANCH BANKING & TRUST CO	1,515,765	1,520,565
1,130,000	BRANCH BANKING & TRUST CO	1,140,633	1,129,243
1,170,000	BRANCH BANKING & TRUST CO	1,171,068	1,171,068
500,000	BRANDYWINE OPERATING PARTNERSH	521,535	538,790
550,000	BRANDYWINE OPERATING PARTNERSH	575,614	591,223
1,435,000	BRANDYWINE OPERATING PARTNERSH	1,396,973	1,447,198
475,000	BRANDYWINE OPERATING PARTNERSH	459,244	475,955
1,330,000	BRISTOL-MYERS SQUIBB CO	1,151,700	1,165,186
820,000	BRISTOL-MYERS SQUIBB CO	886,436	896,088
2,130,000	BRITISH TELECOMMUNICATIONS PLC	3,108,011	3,344,207
500,000	BRITISH TELECOMMUNICATIONS PLC	729,580	785,025
1,380,000	BROADCOM CORP	1,371,237	1,324,800
600,000	BROWN-FORMAN CORP	573,330	570,228
2,035,000	BUCKEYE PARTNERS LP	1,711,435	1,994,483
1,045,000	BURLINGTON NORTHERN SANTA FE L	1,102,141	1,205,010
3,485,000	BURLINGTON NORTHERN SANTA FE L	3,158,560	3,473,604
1,375,000	BURLINGTON NORTHERN SANTA FE L	1,422,713	1,548,621
841,000	BURLINGTON NORTHERN SANTA FE L	914,310	1,003,246
565,000	BURLINGTON NORTHERN SANTA FE L	534,202	580,385
90,000	BURLINGTON NORTHERN SANTA FE L	110,270	114,016
45,000	BURLINGTON NORTHERN SANTA FE L	62,483	64,789
1,285,000	BURLINGTON NORTHERN SANTA FE L	1,288,328	1,294,874
685,000	BURLINGTON NORTHERN SANTA FE L	855,017	868,101
90,000	BURLINGTON NORTHERN SANTA FE L	88,692	87,988
1,375,000	BURLINGTON NORTHERN SANTA FE L	1,428,116	1,450,364
300,000	BURLINGTON NORTHERN SANTA FE L	307,314	310,320
150,000	BURLINGTON RESOURCES FINANCE C	171,684	206,369
785,000	CANADIAN NATIONAL RAILWAY CO	785,711	785,711
2,000,000	CANADIAN NATURAL RESOURCES LTD	1,883,860	2,332,620
325,000	CANADIAN NATURAL RESOURCES LTD	324,009	393,868
980,000	CANADIAN NATURAL RESOURCES LTD	865,173	984,763
1,275,000	CANADIAN NATURAL RESOURCES LTD	1,302,234	1,382,151
1,090,000	CANADIAN NATURAL RESOURCES LTD	962,285	1,071,219
445,000	CANADIAN PACIFIC RAILWAY CO	433,105	460,299
3,010,000	CANADIAN PACIFIC RAILWAY CO	3,193,429	3,214,433
750,000	CANADIAN PACIFIC RAILWAY CO	820,478	859,260
222,084	CAPITAL AUTO RECEIVABLES 1 A2	222,266	222,266
425,000	CAPITAL AUTO RECEIVABLES 1 A2	425,312	425,312
3,730,000	CAPITAL ONE BANK USA NA	3,650,103	3,709,261
605,000	CAPITAL ONE FINANCIAL CORP	597,347	604,952
940,000	CAPITAL ONE FINANCIAL CORP	928,109	939,925
4,025,000	CAPITAL ONE FINANCIAL CORP	4,032,366	4,013,593
475,000	CAPITAL ONE FINANCIAL CORP	468,991	474,962
2,060,000	CAPITAL ONE NA/MCLEAN VA	2,063,873	2,057,755
915,000	CARDINAL HEALTH INC	916,061	912,420
245,000	CARDINAL HEALTH INC	241,425	257,936
1,600,000	CARDINAL HEALTH INC	1,579,680	1,590,384
300,000	CARDINAL HEALTH INC	299,886	299,025
220,000	CARDINAL HEALTH INC	220,255	219,380
225,000	CARDINAL HEALTH INC	224,415	224,825
1,205,000	CATERPILLAR FINANCIAL SERVICES	1,194,782	1,231,791
1,950,000	CATERPILLAR FINANCIAL SERVICES	1,932,158	1,945,749
585,000	CATERPILLAR FINANCIAL SERVICES	584,959	584,479
550,000	CATERPILLAR FINANCIAL SERVICES	556,895	556,895
3,080,000	CATERPILLAR INC	2,756,816	3,026,839
1,245,000	CATERPILLAR INC	1,114,362	1,223,511
410,000	CATHOLIC HEALTH INITIATIVES	399,906	401,726
125,000	CATHOLIC HEALTH INITIATIVES	125,515	126,634
930,000	CBS CORP	904,434	908,275
525,000	CBS CORP	555,387	566,176
1,820,000	CCO SAFARI II LLC 144A	1,822,985	1,845,067
1,200,000	CCO SAFARI II LLC 144A	1,212,396	1,228,212
655,000	CCO SAFARI II LLC 144A	656,074	655,000
1,530,000	CCO SAFARI II LLC 144A	1,520,835	1,529,347
1,635,000	CCO SAFARI II LLC 144A	1,629,294	1,635,815
1,260,000	CCO SAFARI II LLC 144A	1,258,778	1,256,812
1,000,000	CDP FINANCIAL INC 144A	1,179,570	1,304,240
4,515,000	CELGENE CORP	4,496,714	4,471,385
440,000	CELGENE CORP	441,712	438,640
3,280,000	CELGENE CORP	3,253,990	3,288,362
340,000	CELGENE CORP	337,015	337,600
1,585,000	CENOVUS ENERGY INC	1,507,161	1,805,648
705,000	CENOVUS ENERGY INC	513,987	609,684
1,425,000	CENOVUS ENERGY INC	1,355,018	1,623,374
170,000	CENTERPOINT ENERGY HOUSTON ELE	223,900	237,317
431,000	CENTERPOINT ENERGY RESOURCES C	452,386	472,643
980,000	CF INDUSTRIES INC	862,116	1,025,080
1,845,000	CGBAM COMMERCIAL M SMRT A 144A	1,855,037	1,900,299
3,345,000	CHEVRON CORP	3,194,107	3,243,096
885,000	CHEVRON CORP	861,379	885,000

700,000	CHEVRON CORP	704,816	700,000
1,175,000	CHEVRON CORP	1,121,996	1,151,723
2,175,000	CHEVRON CORP	2,116,949	2,175,000
520,000	CHEVRON CORP	520,474	520,474
435,000	CHUBB CORP/THE	533,253	568,423
535,000	CIGNA CORP	615,325	666,075
790,000	CIGNA CORP	816,536	832,439
2,065,000	CIGNA CORP	2,026,323	2,040,143
2,400,000	CINTAS CORP NO 2	2,412,600	2,445,330
1,155,000	CISCO SYSTEMS INC	1,354,515	1,407,460
525,000	CISCO SYSTEMS INC	640,379	660,802
2,540,000	CISCO SYSTEMS INC	2,978,760	3,095,193
3,825,000	CISCO SYSTEMS INC	3,890,178	3,816,191
1,350,000	CISCO SYSTEMS INC	1,468,881	1,486,242
943,947	CIT EQUIPMENT COLL VT1 A2 144A	944,730	944,730
2,675,000	CITIGROUP INC	3,041,261	3,188,787
1,455,000	CITIGROUP INC	2,086,877	2,107,859
1,400,000	CITIGROUP INC	1,606,388	1,760,976
900,000	CITIGROUP INC	930,078	935,460
1,050,000	CITIGROUP INC	1,060,511	1,045,716
459,000	CITIGROUP INC	521,846	547,160
2,425,000	CITIGROUP INC	2,782,494	3,001,224
1,165,000	CITIGROUP INC	1,176,662	1,167,714
3,266,000	CITIGROUP INC	3,178,765	3,200,843
540,000	CITIGROUP INC	545,405	542,919
2,170,000	CITIGROUP INC	2,155,635	2,175,271
3,725,000	CITIGROUP INC	4,043,450	4,115,574
315,000	CITIGROUP INC	316,279	317,073
900,000	CITIGROUP INC	896,553	899,316
315,000	CITIGROUP INC	311,315	314,307
2,300,000	CITIGROUP INC	2,277,207	2,280,933
1,775,000	CITIGROUP INC	1,792,768	1,773,848
745,000	CITIGROUP INC	740,068	749,273
3,605,000	CITIGROUP INC	3,575,872	3,600,962
290,000	CITIGROUP INC	288,469	289,959
240,000	CITIGROUP INC	291,883	302,803
1,115,000	CITIZENS FINANCIAL GROUP INC	1,124,511	1,113,829
775,000	CNA FINANCIAL CORP	858,925	884,694
1,130,000	CNA FINANCIAL CORP	1,124,915	1,134,723
3,080,000	COCA-COLA CO/THE	3,060,812	3,013,256
1,195,000	COCA-COLA CO/THE	1,178,091	1,173,502
2,340,000	COCA-COLA FEMSA SAB DE CV	2,348,026	2,456,649
910,000	COCA-COLA FEMSA SAB DE CV	913,121	955,364
260,000	COLUMBIA PIPELINE GROUP I 144A	228,249	259,407
5,270,000	COMCAST CABLE COMMUNICATIONS H	7,275,973	7,589,742
1,735,000	COMCAST CORP	2,019,141	2,046,760
1,015,000	COMCAST CORP	1,309,553	1,412,230
1,870,000	COMCAST CORP	2,327,365	2,487,885
2,425,000	COMCAST CORP	3,164,334	3,416,583
2,070,000	COMCAST CORP	2,082,337	2,090,002
3,645,000	COMCAST CORP	3,690,635	3,642,266
2,140,000	COMCAST CORP	2,663,401	2,847,099
810,000	COMCAST CORP	1,020,163	1,106,233
1,255,000	COMCAST CORP	1,557,606	1,697,877
3,830,000	COMCAST CORP	3,814,220	4,080,137
1,240,000	COMCAST CORP	1,255,525	1,239,070
1,725,000	COMCAST CORP	1,885,563	1,942,436
425,000	COMCAST CORP	476,514	487,934
3,345,000	COMCAST CORP	3,386,378	3,328,757
800,000	COMM 2014-CCRE20 MORTG CR20 A4	810,552	832,072
3,755,000	COMM 2015-DC1 MORTGAGE DC1 AM	3,759,882	3,865,230
710,000	COMMONWEALTH BANK OF AUST 144A	710,646	710,646
870,000	COMMONWEALTH EDISON CO	782,522	870,000
1,665,000	COMPASS BANK	1,526,089	1,651,994
535,000	COMPASS BANK	565,479	583,567
1,375,000	COMPASS BANK	1,363,244	1,369,143
578,000	CONAGRA FOODS INC	515,588	603,241
1,305,000	CONOCO FUNDING CO	1,501,951	1,818,478
2,395,000	CONOCO FUNDING CO	2,756,453	3,337,361
735,000	CONOCOPHILLIPS	752,015	906,542
1,825,000	CONOCOPHILLIPS	1,784,595	2,269,497
455,000	CONOCOPHILLIPS	479,484	604,536
4,880,000	CONOCOPHILLIPS CO	4,055,378	5,104,919
1,650,000	CONOCOPHILLIPS CO	1,498,860	1,535,886
690,000	CONOCOPHILLIPS CO	631,019	695,786
975,000	CONOCOPHILLIPS HOLDING CO	1,116,755	1,298,876
1,490,000	CONSOLIDATED EDISON CO OF NEW	1,692,431	1,788,462
3,600,000	CONSOLIDATED EDISON CO OF NEW	3,597,048	3,893,292
635,000	CONSOLIDATED EDISON CO OF NEW	754,107	813,111
200,000	CONSOLIDATED EDISON CO OF NEW	230,286	246,102
1,560,000	CONSOLIDATED EDISON CO OF NEW	1,827,649	1,976,364
1,505,000	CONSOLIDATED EDISON CO OF NEW	1,443,325	1,560,760
1,430,000	CONSOLIDATED EDISON CO OF NEW	1,447,560	1,428,570
900,000	CONSOLIDATED EDISON CO OF NEW	933,498	972,882
2,475,000	CONSOLIDATED EDISON CO OF NEW	2,676,193	2,790,984
415,000	CONSTELLATION ENERGY GROUP INC	450,586	459,488
1,600,000	CONTINENTAL RESOURCES INC/OK	1,127,088	1,431,264

635,000	CONTINENTAL RESOURCES INC/OK	468,313	610,507
625,000	COOPERATIEVE RABOBANK UA	698,638	745,913
1,800,000	COOPERATIEVE RABOBANK UA	1,886,202	1,807,839
5,375,000	COOPERATIEVE RABOBANK UA	5,466,644	5,382,563
1,575,000	COOPERATIEVE RABOBANK UA	1,641,386	1,670,618
1,070,000	COOPERATIEVE RABOBANK UA/NY	1,073,445	1,077,972
1,150,000	COOPERATIEVE RABOBANK UA/NY	1,151,050	1,151,050
1,365,000	CORNING INC	1,462,557	1,626,152
746,000	CORP NACIONAL DEL COBRE D 144A	702,501	734,497
755,000	COVENTRY HEALTH CARE INC	833,920	867,427
760,000	COVIDIEN INTERNATIONAL FINANCE	747,946	745,818
900,000	COVIDIEN INTERNATIONAL FINANCE	902,178	905,112
4,785,000	COVIDIEN INTERNATIONAL FINANCE	4,709,110	4,787,093
50,000	COX COMMUNICATIONS INC 144A	53,729	56,457
190,000	COX COMMUNICATIONS INC 144A	172,655	177,801
345,000	COX COMMUNICATIONS INC 144A	316,075	330,845
640,000	CREDIT AGRICOLE SA 144A	619,162	636,518
2,450,000	CREDIT SUISSE AG/NEW YORK NY	2,632,893	2,725,356
250,000	CREDIT SUISSE AG/NEW YORK NY	273,728	279,573
1,710,000	CREDIT SUISSE AG/NEW YORK NY	1,723,441	1,752,090
1,800,000	CREDIT SUISSE AG/NEW YORK NY	1,801,548	1,796,904
870,000	CREDIT SUISSE AG/NEW YORK NY	866,537	865,937
1,630,000	CREDIT SUISSE AG/NEW YORK NY	1,618,297	1,628,207
1,280,000	CREDIT SUISSE GROUP FUNDI 144A	1,238,118	1,276,928
5,245,000	CREDIT SUISSE GROUP FUNDI 144A	5,240,856	5,236,031
680,000	CREDIT SUISSE GROUP FUNDI 144A	657,750	678,368
900,000	CREDIT SUISSE GROUP FUNDI 144A	899,289	898,461
2,425,000	CREDIT SUISSE GROUP FUNDI 144A	2,413,991	2,420,441
1,500,000	CREDIT SUISSE GROUP FUNDI 144A	1,493,190	1,497,180
1,100,000	CRH AMERICA INC 144A	1,092,333	1,098,647
690,000	CSAIL 2015-C1 COMMERCIAL C1 AS	688,806	710,694
3,145,000	CSX CORP	3,133,678	3,454,091
135,000	CSX CORP	164,145	172,187
565,000	CSX CORP	589,532	596,256
860,000	CSX CORP	835,249	849,198
225,000	CSX CORP	244,850	255,517
2,190,000	CVS HEALTH CORP	2,275,892	2,317,611
1,445,000	CVS HEALTH CORP	1,474,738	1,430,463
340,000	CVS HEALTH CORP	397,015	439,314
1,060,000	CVS HEALTH CORP	1,094,439	1,094,270
460,000	CVS HEALTH CORP	484,578	458,321
930,000	CVS HEALTH CORP	906,108	905,801
700,000	CVS HEALTH CORP	682,017	681,786
500,000	CVS HEALTH CORP	519,610	529,135
2,306,000	CVS HEALTH CORP	2,316,354	2,314,796
1,670,000	CVS HEALTH CORP	1,699,325	1,700,078
1,130,000	CVS HEALTH CORP	1,153,255	1,129,466
4,330,000	CVS HEALTH CORP 144A	4,684,411	4,720,090
500,424	CVS PASS-THROUGH TRUST 144A	538,611	575,733
2,000,000	DAIMLER FINANCE NORTH AME 144A	1,979,720	1,996,100
500,000	DAIMLER FINANCE NORTH AME 144A	487,105	503,525
2,425,000	DAIMLER FINANCE NORTH AME 144A	2,395,949	2,419,233
815,000	DAIMLER FINANCE NORTH AME 144A	815,741	815,741
1,600,000	DAIMLER FINANCE NORTH AMERICA	2,320,800	2,447,184
725,000	DANAHER CORP	748,925	723,434
1,615,000	DANAHER CORP	1,614,952	1,611,076
715,000	DANAHER CORP	714,628	714,042
560,000	DANAHER CORP	559,983	558,639
305,000	DANAHER CORP	309,633	304,564
450,000	DDR CORP	538,583	554,972
3,400,000	DDR CORP	3,372,256	3,438,844
500,000	DEERE & CO	478,000	505,370
858,000	DELHAIZE GROUP	882,796	900,179
34,669	DELL EQUIPMENT FINAN 1 A2 144A	34,699	34,699
435,000	DELL EQUIPMENT FINAN 1 A2 144A	435,381	435,381
880,000	DEUTSCHE BANK AG	803,202	850,018
1,150,000	DEUTSCHE BANK AG	1,057,897	1,145,515
1,880,000	DEUTSCHE BANK AG/LONDON	1,872,442	1,907,768
780,000	DEUTSCHE BANK AG/LONDON	776,864	791,521
2,145,000	DEUTSCHE TELEKOM INTERNATIONAL	2,973,914	3,168,508
1,000,000	DEUTSCHE TELEKOM INTERNATIONAL	1,386,440	1,477,160
290,000	DEVON ENERGY CORP	219,191	308,457
740,000	DEVON ENERGY CORP	525,363	744,943
815,000	DEVON ENERGY CORP	617,689	766,059
590,000	DEVON ENERGY CORP	573,799	575,060
800,000	DEVON ENERGY CORP	826,688	1,102,760
4,175,000	DEVON ENERGY CORP	3,548,917	4,095,701
700,000	DEVON ENERGY CORP	721,210	798,973
2,115,000	DIAGEO CAPITAL PLC	1,968,388	2,082,492
500,000	DIAGEO INVESTMENT CORP	492,440	514,280
1,635,000	DIAGEO INVESTMENT CORP	1,620,596	1,634,019
1,795,000	DIGITAL DELTA HOLDINGS LL 144A	1,810,904	1,795,000
275,000	DIGNITY HEALTH	279,455	283,360
175,000	DIGNITY HEALTH	175,700	176,348
1,780,000	DIRECTV HOLDINGS LLC / DIRECTV	1,659,565	1,839,381
2,820,000	DIRECTV HOLDINGS LLC / DIRECTV	2,896,394	2,882,548
665,000	DIRECTV HOLDINGS LLC / DIRECTV	670,353	677,549

1,365,000	DIRECTV HOLDINGS LLC / DIRECTV	1,373,627	1,388,710
280,000	DIRECTV HOLDINGS LLC / DIRECTV	276,027	281,445
1,425,000	DISCOVER BANK/GREENWOOD DE	1,455,723	1,495,295
1,625,000	DISCOVER BANK/GREENWOOD DE	1,613,885	1,631,988
900,000	DISCOVERY COMMUNICATIONS LLC	922,311	952,029
205,000	DOMINION GAS HOLDINGS LLC	196,058	231,771
2,750,000	DOMINION GAS HOLDINGS LLC	2,721,428	2,785,980
3,240,000	DOMINION RESOURCES INC/VA	2,858,782	3,160,426
1,650,000	DOMINION RESOURCES INC/VA	1,607,513	1,755,897
850,000	DOMINION RESOURCES INC/VA	978,206	1,105,374
720,000	DOMINION RESOURCES INC/VA	799,344	915,530
700,000	DOMINION RESOURCES INC/VA	693,280	709,072
3,825,000	DOMINION RESOURCES INC/VA	4,187,954	4,366,505
440,000	DOMTAR CORP	447,405	451,607
3,510,000	DOW CHEMICAL CO/THE	3,167,845	3,447,347
1,095,000	DOW CHEMICAL CO/THE	1,352,380	1,457,686
970,000	DOW CHEMICAL CO/THE	1,016,938	1,024,912
1,950,000	DR PEPPER SNAPPLE GROUP INC	1,874,633	1,904,741
1,495,000	DR PEPPER SNAPPLE GROUP INC	1,468,449	1,486,075
3,431	DRAEGERWERK AG & CO KGAA	255,716	311,701
3,410,000	DTE ELECTRIC CO	3,463,060	3,552,086
440,000	DTE ELECTRIC CO	446,846	477,536
1,000,000	DTE ELECTRIC CO	1,197,880	1,308,260
600,000	DTE ELECTRIC CO	776,856	843,042
5,931,000	DUKE ENERGY CAROLINAS LLC	7,317,015	7,806,204
1,460,000	DUKE ENERGY CAROLINAS LLC	1,777,594	1,976,358
1,000,000	DUKE ENERGY CAROLINAS LLC	1,209,220	1,300,750
1,380,000	DUKE ENERGY CAROLINAS LLC	1,375,515	1,482,769
500,000	DUKE ENERGY CAROLINAS LLC	530,960	538,505
975,000	DUKE ENERGY CORP	980,850	993,008
1,450,000	DUKE ENERGY CORP	1,469,140	1,503,192
290,000	DUKE ENERGY CORP	298,451	307,452
1,570,000	DUKE ENERGY CORP	1,590,724	1,606,732
600,000	DUKE ENERGY FLORIDA LLC	764,802	831,726
690,000	DUKE ENERGY INDIANA LLC	745,573	812,689
375,000	DUKE ENERGY INDIANA LLC	394,789	397,335
1,565,000	DUKE ENERGY PROGRESS LLC	1,575,892	1,560,227
3,510,000	DUKE ENERGY PROGRESS LLC	3,429,095	3,542,912
235,000	DUKE ENERGY PROGRESS LLC	299,566	325,320
2,135,000	DUKE ENERGY PROGRESS LLC	2,069,925	2,263,762
1,055,000	DUKE REALTY LP	1,075,699	1,095,755
26,000	DUKE REALTY LP	27,146	28,193
1,215,000	DUKE REALTY LP	1,181,733	1,215,939
225,000	EATON CORP	217,719	221,040
900,000	ELECTRICITE DE FRANCE SA 144A	860,544	998,856
1,080,000	ELECTRICITE DE FRANCE SA 144A	1,029,013	1,059,458
950,000	ELECTRICITE DE FRANCE SA 144A	935,228	941,973
885,000	ELECTRICITE DE FRANCE SA 144A	865,149	877,522
1,215,000	ELI LILLY & CO	1,136,535	1,209,107
2,595,000	EMD FINANCE LLC 144A	2,503,786	2,590,433
1,325,000	EMD FINANCE LLC 144A	1,278,426	1,301,568
650,000	EMD FINANCE LLC 144A	616,298	645,990
1,000,000	ENABLE MIDSTREAM PARTNERS LP	764,440	963,890
585,000	ENABLE MIDSTREAM PARTNERS LP	447,197	563,876
1,320,000	ENBRIDGE ENERGY PARTNERS LP	1,272,163	1,315,433
1,555,000	ENCANA CORP	1,244,327	1,662,388
535,000	ENCANA CORP	357,824	490,253
2,150,000	ENCANA CORP	1,774,653	2,118,890
546,000	ENERGY TRANSFER PARTNERS LP	504,302	677,657
320,000	ENERGY TRANSFER PARTNERS LP	249,696	349,277
600,000	ENERGY TRANSFER PARTNERS LP	660,798	753,072
1,415,000	ENERGY TRANSFER PARTNERS LP	1,162,083	1,413,840
1,165,000	ENI SPA 144A	1,045,541	1,331,455
490,000	ENLINK MIDSTREAM PARTNERS LP	376,864	489,152
1,055,000	ENSCO PLC	750,812	1,051,012
1,790,000	ENTERGY ARKANSAS INC	1,759,266	1,785,933
625,000	ENTERGY MISSISSIPPI INC	612,888	617,463
206,331	ENTERPRISE FLEET FIN 1 A2 144A	206,510	206,510
685,000	ENTERPRISE PRODUCTS OPERATING	573,783	736,505
1,685,000	ENTERPRISE PRODUCTS OPERATING	1,541,286	1,691,420
1,085,000	ENTERPRISE PRODUCTS OPERATING	1,160,342	1,482,327
260,000	ENTERPRISE PRODUCTS OPERATING	198,351	256,883
55,000	ENTERPRISE PRODUCTS OPERATING	46,070	59,135
330,000	ENTERPRISE PRODUCTS OPERATING	269,673	328,796
2,920,000	ENTERPRISE PRODUCTS OPERATING	2,640,439	2,871,160
615,000	ENTERPRISE PRODUCTS OPERATING	573,801	611,199
1,000,000	ENTERPRISE PRODUCTS OPERATING	897,000	996,350
375,000	ENTERPRISE PRODUCTS OPERATING	375,120	383,880
425,000	ENTERPRISE PRODUCTS OPERATING	384,311	420,363
335,000	ENTERPRISE PRODUCTS OPERATING	321,168	331,627
4	EQUITABLE LIFE ASSURANCE CONTR	4	4
1,545,000	ERP OPERATING LP	1,676,758	1,690,245
1,250,000	EVERSOURCE ENERGY	1,203,600	1,209,800
575,000	EXELON CORP	572,574	574,609
520,000	EXELON CORP	517,156	519,901
1,760,000	EXELON CORP 144A	1,772,830	1,754,086
700,000	EXELON CORP 144A	705,698	717,731

1,145,000	EXELON CORP 144A	1,143,477	1,147,380
2,245,000	EXELON GENERATION CO LLC	2,271,020	2,696,402
480,000	EXELON GENERATION CO LLC	446,962	536,990
1,150,000	EXPRESS SCRIPTS HOLDING CO	1,306,872	1,448,885
3,380,000	EXXON MOBIL CORP	3,328,016	3,380,000
3,525,000	EXXON MOBIL CORP	3,470,786	3,511,300
725,000	EXXON MOBIL CORP	723,607	723,607
1,525,000	FEDERAL REALTY INVESTMENT TRUS	1,515,164	1,521,508
810,000	FEDEX CORP	845,381	862,156
525,000	FEDEX CORP	477,902	522,596
600,000	FEDEX CORP	534,654	596,592
2,230,000	FEDEX CORP	2,164,416	2,171,819
500,000	FEDEX CORP	521,840	532,195
1,755,000	FEDEX CORP	1,706,983	1,727,720
400,000	FEDEX CORP	401,548	399,276
400,000	FEDEX CORP	389,056	399,380
640,000	FIFTH THIRD BANCORP	891,155	961,395
1,600,000	FIFTH THIRD BANCORP	1,658,704	1,716,992
200,000	FIFTH THIRD BANCORP	200,354	204,932
375,000	FIFTH THIRD BANCORP	384,131	393,060
2,620,000	FIFTH THIRD BANK/CINCINNATI OH	2,609,441	2,619,738
2,100,000	FIFTH THIRD BANK/CINCINNATI OH	2,091,537	2,092,545
1,280,000	FIFTH THIRD BANK/CINCINNATI OH	1,283,648	1,279,782
1,255,000	FIFTH THIRD BANK/CINCINNATI OH	1,256,146	1,256,146
1,365,000	FIRST HORIZON NATIONAL CORP	1,353,152	1,361,697
3,390,000	FLORIDA POWER & LIGHT CO	4,231,601	4,539,244
1,300,000	FLORIDA POWER & LIGHT CO	1,280,357	1,376,622
770,000	FLORIDA POWER & LIGHT CO	761,938	807,514
1,105,000	FLORIDA POWER & LIGHT CO	1,093,431	1,158,836
1,375,000	FLORIDA POWER & LIGHT CO	1,403,930	1,408,193
850,000	FLOWSERVE CORP	825,580	850,323
935,000	FLUOR CORP	955,299	965,911
1,160,000	FLUOR CORP	1,159,037	1,153,794
220,000	FORD CREDIT AUTO OWNER T C A2B	220,201	220,201
150,000	FORD MOTOR CO	173,192	184,227
670,000	FORD MOTOR CO	826,787	909,592
185,000	FORD MOTOR CO	213,603	227,213
2,525,000	FORD MOTOR CREDIT CO LLC	2,815,729	2,839,660
1,175,000	FORD MOTOR CREDIT CO LLC	1,310,290	1,360,403
1,425,000	FORD MOTOR CREDIT CO LLC	1,407,743	1,413,657
960,000	FORD MOTOR CREDIT CO LLC	942,566	954,835
1,625,000	FORD MOTOR CREDIT CO LLC	1,609,579	1,625,000
2,135,000	FORD MOTOR CREDIT CO LLC	2,115,593	2,132,200
1,850,000	FORD MOTOR CREDIT CO LLC	1,843,525	1,850,000
300,000	FORD MOTOR CREDIT CO LLC	297,870	300,000
1,225,000	FORD MOTOR CREDIT CO LLC	1,216,719	1,224,106
1,180,000	FOREST LABORATORIES LLC 144A	1,282,188	1,283,281
310,000	FREEPORT-MCMORAN INC	161,200	293,127
1,490,000	FREEPORT-MCMORAN INC	789,700	1,452,601
965,000	FREEPORT-MCMORAN INC	550,050	909,841
1,412,000	GATX CORP	1,427,221	1,456,789
310,000	GATX CORP	305,015	307,660
11,993,000	GE CAPITAL INTERNATIONAL 144A	12,238,617	11,829,605
12,870,000	GE CAPITAL INTERNATIONAL 144A	13,133,578	12,715,993
8,315,000	GE CAPITAL INTERNATIONAL 144A	8,465,418	8,037,421
7,158,000	GE CAPITAL INTERNATIONAL 144A	7,179,259	7,179,259
4,688,000	GE CAPITAL INTERNATIONAL 144A	4,648,902	4,600,479
2,236,000	GE CAPITAL INTERNATIONAL 144A	2,276,449	2,167,517
1,110,000	GENERAL ELECTRIC CAPITAL CORP	1,111,014	1,111,014
1,535,000	GENERAL ELECTRIC CO	1,579,715	1,687,303
3,077,000	GENERAL ELECTRIC CO	3,764,894	3,893,513
194,000	GENERAL ELECTRIC CO	253,482	264,981
573,000	GENERAL ELECTRIC CO	719,344	747,381
1,871,000	GENERAL ELECTRIC CO	2,550,304	2,646,548
1,464,000	GENERAL ELECTRIC CO	1,912,877	1,999,648
3,194,000	GENERAL ELECTRIC CO	3,241,942	3,224,701
1,160,000	GENERAL ELECTRIC CO	1,311,995	1,333,165
859,000	GENERAL ELECTRIC CO	871,894	869,729
719,000	GENERAL ELECTRIC CO	721,660	718,389
650,000	GENERAL MILLS INC	709,352	767,163
2,065,000	GENERAL MOTORS CO	2,111,793	2,124,915
5,115,000	GENERAL MOTORS FINANCIAL CO IN	5,128,862	5,111,317
1,300,000	GENERAL MOTORS FINANCIAL CO IN	1,293,617	1,298,882
750,000	GENERAL MOTORS FINANCIAL CO IN	727,268	736,073
2,455,000	GENERAL MOTORS FINANCIAL CO IN	2,451,440	2,453,871
1,435,000	GENERAL MOTORS FINANCIAL CO IN	1,438,889	1,433,967
1,410,000	GEORGIA POWER CO	1,485,858	1,708,807
2,145,000	GEORGIA POWER CO	1,981,143	2,252,593
3,390,000	GEORGIA POWER CO	3,112,020	3,563,466
1,855,000	GILEAD SCIENCES INC	1,877,316	1,847,339
495,000	GILEAD SCIENCES INC	500,955	492,956
995,000	GILEAD SCIENCES INC	1,011,746	991,667
785,000	GILEAD SCIENCES INC	784,702	783,587
325,000	GILEAD SCIENCES INC	332,904	336,473
1,055,000	GILEAD SCIENCES INC	1,059,157	1,170,259
495,000	GILEAD SCIENCES INC	499,128	508,068
495,000	GILEAD SCIENCES INC	498,430	499,851

515,000	GILEAD SCIENCES INC	586,745	637,663
2,315,000	GILEAD SCIENCES INC	2,324,121	2,501,457
850,000	GILEAD SCIENCES INC	831,436	908,480
3,360,000	GILEAD SCIENCES INC	3,629,203	3,681,189
1,560,000	GILEAD SCIENCES INC	1,597,939	1,623,485
1,350,000	GILEAD SCIENCES INC	1,361,448	1,342,008
1,000,000	GILEAD SCIENCES INC	1,080,120	1,102,650
950,000	GILEAD SCIENCES INC	950,637	953,639
505,000	GILEAD SCIENCES INC	509,212	518,332
875,000	GLAXOSMITHKLINE CAPITAL INC	1,117,384	1,165,054
1,500,000	GLAXOSMITHKLINE CAPITAL INC	1,915,515	1,997,235
1,910,000	GLAXOSMITHKLINE CAPITAL INC	1,927,954	1,962,506
1,560,000	GLAXOSMITHKLINE CAPITAL PLC	1,572,121	1,560,078
900,000	GLAXOSMITHKLINE CAPITAL PLC	906,993	900,045
480,000	GLAXOSMITHKLINE CAPITAL PLC	484,808	484,808
1,275,000	GLENCORE FINANCE CANADA L 144A	1,020,000	1,452,021
115,000	GLENCORE FINANCE CANADA L 144A	83,375	123,933
100,000	GLITNIR HF 144A	125,000	125,000
299,345	GM FINANCIAL AUTOMO 2A A2 144A	299,586	299,586
1,045,000	GOLDCORP INC	981,286	1,046,682
995,000	GOLDCORP INC	934,335	996,602
2,005,000	GOLDMAN SACHS GROUP INC/THE	1,993,371	2,147,515
1,085,000	GOLDMAN SACHS GROUP INC/THE	1,268,300	1,296,066
1,425,000	GOLDMAN SACHS GROUP INC/THE	1,699,740	1,801,400
4,445,000	GOLDMAN SACHS GROUP INC/THE	5,024,850	5,372,672
2,000,000	GOLDMAN SACHS GROUP INC/THE	2,224,700	2,288,300
1,005,000	GOLDMAN SACHS GROUP INC/THE	1,174,785	1,263,667
3,365,000	GOLDMAN SACHS GROUP INC/THE	4,013,772	4,253,831
1,260,000	GOLDMAN SACHS GROUP INC/THE	1,223,951	1,243,456
2,630,000	GOLDMAN SACHS GROUP INC/THE	2,907,781	2,918,564
7,717,000	GOLDMAN SACHS GROUP INC/THE	8,775,927	9,020,139
2,325,000	GOLDMAN SACHS GROUP INC/THE	2,386,334	2,389,310
780,000	GOLDMAN SACHS GROUP INC/THE	881,486	901,703
1,250,000	GOLDMAN SACHS GROUP INC/THE	1,261,100	1,270,325
3,275,000	GOLDMAN SACHS GROUP INC/THE	3,724,396	3,788,487
2,195,000	GOLDMAN SACHS GROUP INC/THE	2,252,904	2,278,739
1,000,000	GOLDMAN SACHS GROUP INC/THE	1,019,550	1,024,970
6,075,000	GOLDMAN SACHS GROUP INC/THE	6,072,631	6,052,826
1,690,000	GOLDMAN SACHS GROUP INC/THE	1,677,173	1,686,319
920,000	GOLDMAN SACHS GROUP INC/THE	904,185	919,614
1,580,000	GOLDMAN SACHS GROUP INC/THE	1,590,539	1,574,912
1,250,000	GOLDMAN SACHS GROUP INC/THE	1,430,325	1,486,825
1,930,000	GOLDMAN SACHS GROUP INC/THE	1,928,726	1,929,742
2,300,000	GOLDMAN SACHS GROUP INC/THE	2,315,341	2,289,864
650,000	GREAT PLAINS ENERGY INC	698,087	711,672
520,000	GRUPO TELEvisa SAB	513,791	516,802
250,000	GRUPO TELEvisa SAB	214,950	254,310
1,000,000	HALLIBURTON CO	907,960	1,013,030
515,000	HALLIBURTON CO	509,098	514,840
2,590,000	HALLIBURTON CO	2,521,935	2,582,722
815,000	HALLIBURTON CO	802,066	814,340
425,000	HARRIS CORP	418,183	427,711
250,000	HARRIS CORP	274,150	269,810
4,710,000	HARTFORD FINANCIAL SERVICES GR	5,172,569	5,283,915
2,350,000	HARTFORD FINANCIAL SERVICES GR	2,580,794	2,636,765
500,000	HCP INC	604,010	678,700
650,000	HCP INC	650,917	653,211
1,200,000	HCP INC	1,192,056	1,249,416
475,000	HCP INC	516,501	540,944
1,475,000	HCP INC	1,606,201	1,647,147
485,000	HCP INC	485,684	509,851
1,450,000	HCP INC	1,415,795	1,428,747
1,455,000	HCP INC	1,448,278	1,448,845
500,000	HCP INC	497,690	497,885
1,450,000	HESS CORP	1,222,234	1,554,879
1,925,000	HESS CORP	2,181,757	2,290,346
900,000	HESS CORP	788,418	859,554
1,870,000	HEWLETT PACKARD ENTERPRIS 144A	1,775,266	1,868,728
2,320,000	HEWLETT PACKARD ENTERPRIS 144A	2,311,114	2,315,406
1,115,000	HEWLETT PACKARD ENTERPRIS 144A	1,114,376	1,113,573
1,290,000	HIGHWOODS REALTY LP	1,254,977	1,282,041
1,635,000	HOME DEPOT INC/THE	1,637,845	1,704,684
1,250,000	HOME DEPOT INC/THE	1,376,600	1,452,863
1,315,000	HOME DEPOT INC/THE	1,359,131	1,437,190
595,000	HOME DEPOT INC/THE	608,263	593,507
1,855,000	HOME DEPOT INC/THE	2,260,948	2,352,981
600,000	HOME DEPOT INC/THE	746,646	783,648
1,710,000	HOME DEPOT INC/THE	1,712,975	1,782,880
780,000	HOME DEPOT INC/THE	806,177	852,478
890,000	HOME DEPOT INC/THE	909,838	887,766
2,215,000	HOME DEPOT INC/THE	2,212,696	2,206,849
635,000	HOME DEPOT INC/THE	630,174	627,199
2,975,000	HOME DEPOT INC/THE	2,971,906	2,964,052
630,000	HOME DEPOT INC/THE	643,772	629,099
320,000	HOME DEPOT INC/THE	333,882	333,882
180,000	HOSPITALITY PROPERTIES TRUST	179,098	183,199
1,120,000	HOSPITALITY PROPERTIES TRUST	1,075,301	1,127,470

2,300,000	HOWARD HUGHES MEDICAL INSTITUT	2,388,619	2,405,087
765,000	HP INC	757,564	805,469
1,585,000	HP INC	1,509,776	1,610,202
1,620,000	HSBC BANK USA NA/NEW YORK NY	1,877,191	2,023,801
6,470,000	HSBC HOLDINGS PLC	7,762,188	8,313,238
1,100,000	HSBC HOLDINGS PLC	1,369,225	1,458,787
650,000	HSBC HOLDINGS PLC	652,360	676,377
795,000	HSBC HOLDINGS PLC	1,008,052	1,092,855
250,000	HSBC HOLDINGS PLC	298,370	321,083
1,600,000	HSBC HOLDINGS PLC	1,991,600	2,121,872
2,000,000	HSBC HOLDINGS PLC	2,531,700	2,499,780
2,015,000	HSBC HOLDINGS PLC	1,999,706	2,000,992
2,665,000	HSBC HOLDINGS PLC	2,674,674	2,773,146
1,475,000	HSBC HOLDINGS PLC	1,463,805	1,462,905
1,575,000	HSBC USA INC	1,567,204	1,568,936
2,900,000	HSBC USA INC	2,883,818	2,893,707
640,000	HSBC USA INC	632,563	639,373
2,050,000	HSBC USA INC	2,049,488	2,046,495
515,000	HSBC USA INC	515,470	515,470
800,000	HUMANA INC	794,728	850,640
560,000	HUMANA INC	563,657	567,381
760,000	HUMANA INC	761,923	759,939
900,000	HUMANA INC	905,877	911,862
2,000,000	HUNTINGTON BANCSHARES INC/OH	2,328,920	2,407,060
2,000,000	HUNTINGTON NATIONAL BANK/THE	1,977,740	1,997,200
885,000	HUTCHISON WHAMPOA INTERNA 144A	1,203,503	1,303,667
300,718	HYUNDAI AUTO LEASE S A A2 144A	300,989	300,989
454,635	HYUNDAI AUTO LEASE S A A3 144A	454,197	454,197
1,785,000	IMPERIAL TOBACCO FINANCE 144A	1,775,093	1,779,542
1,230,000	INGERSOLL-RAND LUXEMBOURG FINA	1,203,592	1,222,497
1,465,000	INTEL CORP	1,527,233	1,609,769
795,000	INTEL CORP	822,316	793,815
1,855,000	INTEL CORP	1,960,661	1,867,803
1,400,000	INTEL CORP	1,448,104	1,450,372
590,000	INTERCONTINENTAL EXCHANGE INC	589,853	589,339
1,025,000	INTERCONTINENTAL EXCHANGE INC	1,027,819	1,024,826
1,000,000	INTERNATIONAL BUSINESS MACHINE	992,390	995,850
1,500,000	INTERNATIONAL BUSINESS MACHINE	1,840,305	1,901,655
1,451,000	INTERNATIONAL BUSINESS MACHINE	1,357,251	1,444,848
2,365,000	INTERNATIONAL BUSINESS MACHINE	2,434,578	2,437,606
1,250,000	INTERNATIONAL BUSINESS MACHINE	1,255,888	1,254,600
420,000	INTERNATIONAL BUSINESS MACHINE	420,382	420,382
1,805,000	INTERNATIONAL LEASE FINAN 144A	1,978,731	2,021,600
1,050,000	INTERNATIONAL PAPER CO	998,949	1,040,865
500,000	INTERNATIONAL PAPER CO	643,135	753,660
2,475,000	INTESA SANPAOLO SPA	2,483,044	2,496,656
455,000	ITC HOLDINGS CORP	465,911	530,516
800,000	JERSEY CENTRAL POWER & LI 144A	828,840	854,064
1,140,000	JM SMUCKER CO/THE	1,113,712	1,135,748
350,000	JM SMUCKER CO/THE	341,929	363,027
1,000,000	JM SMUCKER CO/THE	995,300	999,970
640,000	JM SMUCKER CO/THE	635,443	644,390
3,325,000	JOHN DEERE CAPITAL CORP	3,306,214	3,332,889
400,000	JOHN DEERE CAPITAL CORP	399,565	399,565
1	JOHN HANCOCK MUT LIFE CONT #11	1	1
2,480,000	JOHNSON & JOHNSON	2,735,390	2,777,848
2,400,000	JOHNSON & JOHNSON	3,052,368	3,141,432
1,300,000	JOHNSON CONTROLS INC	1,309,672	1,343,212
1,000,000	JOHNSON CONTROLS INC	989,610	990,920
400,000	JONES LANG LASALLE INC	410,136	415,128
4,570,000	JPMORGAN CHASE & CO	4,531,658	4,565,293
385,000	JPMORGAN CHASE & CO	384,080	386,967
360,000	JPMORGAN CHASE & CO	356,980	359,629
2,880,000	JPMORGAN CHASE & CO	3,324,298	3,486,845
840,000	JPMORGAN CHASE & CO	844,847	844,897
2,275,000	JPMORGAN CHASE & CO	2,344,433	2,266,446
2,965,000	JPMORGAN CHASE & CO	3,334,054	3,485,358
6,345,000	JPMORGAN CHASE & CO	6,843,780	6,915,850
6,750,000	JPMORGAN CHASE & CO	6,727,995	6,740,526
9,950,000	JPMORGAN CHASE & CO	9,901,743	9,980,389
1,025,000	JPMORGAN CHASE & CO	1,107,062	1,146,811
4,800,000	JPMORGAN CHASE & CO	5,092,032	5,160,480
1,600,000	JPMORGAN CHASE & CO	1,594,784	1,590,976
1,075,000	JPMORGAN CHASE & CO	1,105,175	1,120,612
2,585,000	JPMORGAN CHASE & CO	2,623,310	2,646,006
900,000	JPMORGAN CHASE & CO	875,520	860,292
4,170,000	JPMORGAN CHASE & CO	4,188,598	4,169,228
1,700,000	JPMORGAN CHASE & CO	1,701,553	1,701,553
2,550,000	JPMORGAN CHASE BANK NA	2,726,358	2,830,194
255,000	KAISER FOUNDATION HOSPITALS	259,095	260,661
300,000	KANSAS CITY SOUTHERN 144A	297,057	297,057
235,000	KANSAS CITY SOUTHERN 144A	232,695	232,695
815,000	KANSAS GAS & ELECTRIC CO 144A	819,474	889,149
360,000	KAUPTHING BANK HF 144A	4,500	4,500
1,195,000	KENTUCKY UTILITIES CO	1,228,185	1,194,008
2,800,000	KENTUCKY UTILITIES CO	2,821,448	2,798,796
2,875,000	KEYBANK NA/CLEVELAND OH	2,854,875	2,870,576

4,595,000	KEYCORP	4,577,723	4,594,173
1,495,000	KEYCORP	1,497,228	1,500,158
1,150,000	KEYCORP	1,145,676	1,149,793
1,320,000	KIMBERLY-CLARK CORP	1,321,205	1,321,205
1,190,000	KIMBERLY-CLARK DE MEXICO 144A	1,192,678	1,229,984
320,000	KIMCO REALTY CORP	293,728	316,624
1,550,000	KIMCO REALTY CORP	1,535,415	1,539,445
1,100,000	KIMCO REALTY CORP	1,110,406	1,158,454
1,010,000	KIMCO REALTY CORP	1,011,081	1,023,716
2,520,000	KINDER MORGAN ENERGY PARTNERS	2,193,710	2,498,731
280,000	KINDER MORGAN ENERGY PARTNERS	256,528	336,549
680,000	KINDER MORGAN ENERGY PARTNERS	584,154	764,340
330,000	KINDER MORGAN ENERGY PARTNERS	283,440	380,863
545,000	KINDER MORGAN ENERGY PARTNERS	425,127	568,420
380,000	KINDER MORGAN ENERGY PARTNERS	287,177	380,779
1,900,000	KINDER MORGAN ENERGY PARTNERS	1,891,298	2,104,022
540,000	KINDER MORGAN ENERGY PARTNERS	448,448	481,135
910,000	KINDER MORGAN ENERGY PARTNERS	785,148	827,718
500,000	KINDER MORGAN FINANCE CO 144A	504,130	544,215
2,330,000	KINDER MORGAN INC/DE	1,818,868	2,386,456
385,000	KINDER MORGAN INC/DE	356,321	381,939
255,000	KINDER MORGAN INC/DE	220,323	265,617
1,210,000	KINDER MORGAN INC/DE 144A	1,106,097	1,295,220
470,000	KOHL'S CORP	437,429	468,501
1,270,000	KONINKLIJKE PHILIPS NV	1,472,425	1,724,800
2,335,000	KRAFT FOODS GROUP INC	2,351,088	2,570,368
1,125,000	KRAFT FOODS GROUP INC	1,333,350	1,486,980
1,375,000	KRAFT HEINZ FOODS CO 144A	1,408,715	1,361,924
300,000	KRAFT HEINZ FOODS CO 144A	307,356	301,779
835,000	KRAFT HEINZ FOODS CO 144A	872,500	885,945
885,000	KRAFT HEINZ FOODS CO 144A	893,239	884,531
3,175,000	KRAFT HEINZ FOODS CO 144A	3,196,908	3,174,675
365,000	KRAFT HEINZ FOODS CO 144A	368,398	368,619
2,160,000	KRAFT HEINZ FOODS CO 144A	2,174,904	2,170,790
365,000	KROGER CO/THE	464,908	492,929
175,000	KROGER CO/THE	185,138	200,631
195,000	KROGER CO/THE	201,045	202,192
580,000	KROGER CO/THE	607,620	660,359
1,095,000	KROGER CO/THE	1,083,809	1,086,021
334,692	KUBOTA CREDIT OWNER 1A A2 144A	334,997	334,997
1,080,000	LABORATORY CORP OF AMERICA HOL	1,090,886	1,107,691
1,610,000	LABORATORY CORP OF AMERICA HOL	1,580,102	1,608,696
415,000	LABORATORY CORP OF AMERICA HOL	407,293	414,664
1,080,000	LBI HF 144A	11	11
640,000	LEXINGTON REALTY TRUST	636,410	647,066
315,000	LIBERTY PROPERTY LP	298,755	307,097
925,000	LIBERTY PROPERTY LP	937,589	970,464
650,000	LIBERTY PROPERTY LP	627,172	633,802
1,755,000	LIFE TECHNOLOGIES CORP	1,867,074	1,963,705
2,265,000	LINCOLN NATIONAL CORP	2,319,156	2,349,187
700,000	LINCOLN NATIONAL CORP	840,714	874,671
1,890,000	LLOYDS BANK PLC	1,889,792	1,888,639
1,655,000	LOCKHEED MARTIN CORP	1,704,038	1,847,808
3,099,000	LOCKHEED MARTIN CORP	2,867,877	3,127,139
2,450,000	LOCKHEED MARTIN CORP	2,509,707	2,413,716
1,640,000	LOCKHEED MARTIN CORP	1,688,593	1,831,060
1,070,000	LOCKHEED MARTIN CORP	990,199	1,134,500
1,135,000	LOCKHEED MARTIN CORP	1,014,985	1,150,345
625,000	LOCKHEED MARTIN CORP	629,269	636,419
255,000	LOCKHEED MARTIN CORP	244,616	254,271
210,000	LOCKHEED MARTIN CORP	208,755	209,246
720,000	LOCKHEED MARTIN CORP	722,534	716,262
610,000	LOCKHEED MARTIN CORP	608,920	608,957
555,000	LOCKHEED MARTIN CORP	554,634	551,454
600,000	LOUISVILLE GAS & ELECTRIC CO	613,002	599,502
2,230,000	LOWE'S COS INC	2,469,123	2,607,896
2,100,000	LOWE'S COS INC	2,090,067	2,217,663
590,000	LOWE'S COS INC	599,021	586,584
120,000	LOWE'S COS INC	142,073	150,922
965,000	LOWE'S COS INC	1,068,477	1,128,529
1,890,000	LOWE'S COS INC	1,999,148	2,096,962
820,000	LOWE'S COS INC	842,780	830,861
755,000	LOWE'S COS INC	799,084	807,790
905,000	LOWE'S COS INC	918,837	899,760
200,000	LYB INTERNATIONAL FINANCE BV	192,018	217,330
600,000	LYB INTERNATIONAL FINANCE BV	547,914	617,256
1,615,000	LYONDELLBASELL INDUSTRIES NV	1,812,805	1,858,800
1,255,000	MACY'S RETAIL HOLDINGS INC	1,048,929	1,263,722
1,455,000	MANUFACTURERS & TRADERS TRUST	1,428,985	1,454,171
1,275,000	MARATHON OIL CORP	1,093,899	1,501,695
240,000	MARATHON OIL CORP	170,822	239,858
410,000	MARATHON OIL CORP	361,513	409,110
1,990,000	MARATHON PETROLEUM CORP	1,854,362	1,950,200
595,000	MARKEL CORP	748,427	799,650
1,040,000	MARKEL CORP	1,025,554	1,045,938
1,600,000	MARRIOTT INTERNATIONAL INC/MD	1,597,200	1,609,120
1,065,000	MARSH & MCLENNAN COS INC	1,048,471	1,071,773

715,000	MARSH & MCLENNAN COS INC	778,278	789,524
2,070,000	MARSH & MCLENNAN COS INC	2,138,993	2,177,454
785,000	MARSH & MCLENNAN COS INC	777,864	782,253
550,000	MARSH & MCLENNAN COS INC	598,675	611,281
245,000	MARSH & MCLENNAN COS INC	246,933	248,036
160,000	MARSH & MCLENNAN COS INC	161,525	162,706
2,855,000	MARSH & MCLENNAN COS INC	2,848,319	2,861,178
2,070,000	MASSACHUSETTS MUTUAL LIFE 144A	3,005,847	3,339,945
1,070,000	MASTERCARD INC	1,093,476	1,098,312
650,000	MASTERCARD INC	664,261	667,199
695,000	MCDONALD'S CORP	668,694	694,359
720,000	MCDONALD'S CORP	717,336	717,689
1,775,000	MCDONALD'S CORP	1,738,737	1,772,302
4,125,000	MCDONALD'S CORP	4,121,618	4,111,635
380,000	MCDONALD'S CORP	379,738	379,297
485,000	MCKESSON CORP	484,758	534,261
1,015,000	MCKESSON CORP	1,010,970	1,012,879
1,635,000	MEDTRONIC INC	1,593,618	1,589,711
3,345,000	MEDTRONIC INC	3,381,260	3,548,577
500,000	MEDTRONIC INC	637,195	653,045
1,215,000	MEDTRONIC INC	1,236,481	1,307,887
2,625,000	MEDTRONIC INC	2,653,455	2,860,963
2,485,000	MEDTRONIC INC	2,563,153	2,741,339
1,300,000	MEDTRONIC INC	1,267,097	1,259,050
2,500,000	MEDTRONIC INC	2,486,600	2,488,775
380,000	MERCEDES BENZ AUTO LEASE B A2A	380,312	380,312
3,420,000	MERCK & CO INC	3,158,199	3,400,335
1,330,000	MERCK & CO INC	1,319,998	1,453,903
1,280,000	MERCK & CO INC	1,182,016	1,272,640
1,500,000	MERCK & CO INC	1,492,575	1,489,575
4,020,000	MERCK & CO INC	3,947,077	3,992,802
400,000	MERCK & CO INC	398,020	397,220
1,275,000	MERCK & CO INC	1,251,872	1,273,279
1,510,000	MERCK & CO INC	1,511,379	1,511,379
2,365,000	METLIFE INC	2,381,626	2,364,811
1,615,000	METLIFE INC	1,694,313	1,823,900
2,445,000	METLIFE INC	3,002,216	3,261,483
1,900,000	METLIFE INC	2,231,550	2,320,197
1,140,000	METLIFE INC	1,224,018	1,243,045
390,000	METLIFE INC	398,588	433,781
5,430,000	METLIFE INC	5,830,191	5,854,854
1	METROPOLITAN GAC #294	1	1
860,000	METROPOLITAN LIFE GLOBAL 144A	897,100	909,115
2,155,000	METROPOLITAN LIFE GLOBAL 144A	2,149,763	2,153,448
1	METROPOLITAN LIFE INS GAC #304	1	1
845,000	MICROSOFT CORP	973,432	1,036,688
2,785,000	MICROSOFT CORP	2,566,155	2,769,599
1,670,000	MICROSOFT CORP	1,500,111	1,643,447
2,530,000	MICROSOFT CORP	2,608,987	2,521,272
2,435,000	MICROSOFT CORP	2,805,096	3,032,065
1,510,000	MICROSOFT CORP	1,637,127	1,777,376
2,070,000	MICROSOFT CORP	1,907,339	1,930,078
525,000	MICROSOFT CORP	471,592	516,653
2,160,000	MICROSOFT CORP	2,227,435	2,197,959
4,610,000	MICROSOFT CORP	4,550,301	4,592,139
6,020,000	MICROSOFT CORP	6,051,966	6,018,435
1,550,000	MICROSOFT CORP	1,529,928	1,539,789
1,255,000	MICROSOFT CORP	1,224,491	1,252,377
3,050,000	MICROSOFT CORP	3,046,920	3,057,934
1,085,000	MICROSOFT CORP	1,090,761	1,084,718
515,000	MID-AMERICA APARTMENTS LP	511,575	509,799
1,300,000	MIDAMERICAN ENERGY CO	1,548,274	1,667,718
1,790,000	MIDAMERICAN ENERGY CO	1,809,994	1,968,338
3,175,000	MIDAMERICAN ENERGY CO	3,244,723	3,283,537
1,100,000	MIDAMERICAN ENERGY CO	1,124,156	1,136,938
700,000	MOLSON COORS BREWING CO	703,850	707,021
740,000	MONDELEZ INTERNATIONAL INC	762,792	774,240
565,000	MONDELEZ INTERNATIONAL INC	582,402	592,643
2,610,000	MONONGAHELA POWER CO 144A	2,706,100	2,734,721
2,085,000	MONSANTO CO	1,726,234	1,846,293
3,940,000	MONSANTO CO	3,858,521	3,927,392
1,394,000	MONSANTO CO	1,329,040	1,386,657
635,000	MONSANTO CO	578,923	632,422
1,205,000	MORGAN STANLEY	1,228,353	1,236,378
3,535,000	MORGAN STANLEY	3,372,779	3,387,433
1,445,000	MORGAN STANLEY	1,786,815	1,919,003
470,000	MORGAN STANLEY	472,261	476,401
1,745,000	MORGAN STANLEY	1,664,922	1,782,129
1,670,000	MORGAN STANLEY	2,065,039	2,217,810
1,060,000	MORGAN STANLEY	1,028,815	1,008,876
105,000	MORGAN STANLEY	111,463	112,048
485,000	MORGAN STANLEY	486,586	483,943
387,000	MORGAN STANLEY	434,504	439,880
8,500,000	MORGAN STANLEY	8,540,885	8,607,945
715,000	MORGAN STANLEY	717,338	719,276
2,625,000	MORGAN STANLEY	2,639,333	2,627,389
1,900,000	MORGAN STANLEY	1,893,635	1,892,989

4,650,000	MORGAN STANLEY	5,220,788	5,337,968
2,650,000	MORGAN STANLEY	2,744,923	2,822,754
4,000,000	MORGAN STANLEY	3,989,120	3,996,480
1,500,000	MORGAN STANLEY	1,591,875	1,593,120
1,055,000	MORGAN STANLEY	1,023,962	1,051,202
1,400,000	MORGAN STANLEY	1,834,770	1,916,628
265,000	MORGAN STANLEY	310,251	319,484
2,580,000	MORGAN STANLEY	2,656,807	2,613,994
200,000	MORGAN STANLEY	214,144	222,172
1,800,000	MORGAN STANLEY	1,805,724	1,805,256
885,000	MORGAN STANLEY BANK OF A C7 A4	875,327	885,035
3,125,000	MORGAN STANLEY CAPIT MP A 144A	3,198,219	3,233,688
860,000	MOSAIC CO/THE	869,185	973,013
4,110,000	MOTIVA ENTERPRISES LLC 144A	4,216,449	4,920,233
670,000	MUFG AMERICAS HOLDINGS CORP	641,445	666,442
1,575,000	MUFG AMERICAS HOLDINGS CORP	1,597,239	1,601,541
400,000	MUFG UNION BANK NA	400,365	400,365
945,000	MUNICH RE AMERICA CORP	1,205,877	1,240,076
800,000	MURPHY OIL CORP	612,016	718,008
305,000	MYLAN INC	281,713	338,495
1,315,000	MYLAN INC	1,303,967	1,362,905
295,000	MYLAN INC	291,141	293,867
2,200,000	MYLAN INC 144A	2,018,676	2,127,136
295,000	MYLAN NV 144A	294,348	294,628
340,000	MYLAN NV 144A	340,357	339,891
1,660,000	NABORS INDUSTRIES INC	1,315,982	1,576,087
600,000	NARRAGANSETT ELECTRIC CO/ 144A	677,214	733,764
750,000	NATIONAL AUSTRALIA BANK L 144A	750,684	750,684
495,000	NATIONAL AUSTRALIA BANK L 144A	495,451	495,451
830,000	NATIONAL RETAIL PROPERTIES INC	815,168	828,000
775,000	NATIONAL RURAL UTILITIES COOPE	767,490	773,435
1,000,000	NATIONAL RURAL UTILITIES COOPE	995,810	997,620
1,095,000	NATIONAL RURAL UTILITIES COOPE	1,076,374	1,092,722
930,000	NATIONAL RURAL UTILITIES COOPE	920,988	928,121
1,350,000	NATIONAL RURAL UTILITIES COOPE	1,344,344	1,346,787
575,000	NATIONWIDE BUILDING SOCIE 144A	571,136	574,810
875,000	NBCUNIVERSAL MEDIA LLC	1,046,430	1,125,180
925,000	NBCUNIVERSAL MEDIA LLC	1,106,226	1,189,476
1,225,000	NBCUNIVERSAL MEDIA LLC	1,200,206	1,298,022
1,165,000	NBCUNIVERSAL MEDIA LLC	1,156,787	1,156,169
860,000	NBCUNIVERSAL MEDIA LLC	934,158	945,828
925,000	NEW YORK LIFE INSURANCE C 144A	1,081,945	1,146,834
1,935,000	NEW YORK LIFE INSURANCE C 144A	2,482,470	2,693,288
1,275,000	NEWELL RUBBERMAID INC	1,176,991	1,301,227
1,250,000	NEWMARKET CORP	1,243,888	1,277,000
500,000	NEWMONT MINING CORP	445,655	469,875
565,000	NEXTERA ENERGY CAPITAL HOLDING	562,898	573,260
455,000	NIAGARA MOHAWK POWER CORP 144A	446,742	481,367
1,700,000	NIAGARA MOHAWK POWER CORP 144A	1,634,584	1,664,062
700,000	NISOURCE FINANCE CORP	767,361	787,717
199,000	NISOURCE FINANCE CORP	216,826	226,647
279,874	NISSAN AUTO LEASE TRUST A A2A	280,103	280,103
372,702	NISSAN AUTO RECEIVABLES 2 B A2	373,022	373,022
620,000	NOBLE ENERGY INC	600,867	632,214
670,000	NOBLE ENERGY INC	540,502	680,419
1,200,000	NOBLE HOLDING INTERNATIONAL LT	912,096	1,124,400
325,000	NORDEA BANK AB 144A	325,298	325,298
575,000	NORDEA BANK FINLAND NY	575,525	575,525
515,000	NORFOLK SOUTHERN CORP	497,387	509,083
2,170,000	NORFOLK SOUTHERN CORP	2,209,776	2,281,647
755,000	NORFOLK SOUTHERN CORP	753,052	756,133
1,055,000	NORTHERN NATURAL GAS CO 144A	1,018,349	1,092,896
2,710,000	NORTHERN STATES POWER CO/MN	2,613,687	2,612,847
2,800,000	NORTHERN STATES POWER CO/MN	2,780,820	2,796,015
2,910,000	NORTHROP GRUMMAN CORP	2,995,088	3,248,870
2,490,000	NORTHROP GRUMMAN CORP	2,237,489	2,200,687
310,000	NORTHROP GRUMMAN CORP	319,064	317,992
375,000	NORTHROP GRUMMAN CORP	336,971	374,899
4,440,000	NORTHROP GRUMMAN CORP	4,438,579	4,348,001
810,000	NORTHWESTERN CORP	796,392	858,738
2,015,000	NORTHWESTERN MUTUAL LIFE 144A	2,421,002	2,604,629
4,240,000	NOVARTIS CAPITAL CORP	4,180,810	4,198,024
865,000	NSTAR ELECTRIC CO	876,963	948,594
205,000	NUCOR CORP	186,042	225,976
875,000	OCCIDENTAL PETROLEUM CORP	848,741	865,629
135,000	OGLETHORPE POWER CORP	140,682	155,127
675,000	OGLETHORPE POWER CORP	724,113	794,421
1,055,000	OGLETHORPE POWER CORP	1,186,010	1,354,483
255,000	ONCOR ELECTRIC DELIVERY CO LLC	316,927	358,015
2,915,000	ONCOR ELECTRIC DELIVERY CO LLC	3,500,186	3,622,956
1,250,000	ONCOR ELECTRIC DELIVERY CO LLC	1,299,025	1,342,463
365,000	ONCOR ELECTRIC DELIVERY CO LLC	349,885	412,487
820,000	ONE GAS INC	849,422	934,406
330,000	ONEOK PARTNERS LP	251,642	353,394
1,280,000	ORACLE CORP	1,324,006	1,342,349
1,775,000	ORACLE CORP	1,765,788	1,875,353
6,540,000	ORACLE CORP	6,201,163	6,505,690

1,680,000	ORACLE CORP	2,106,871	2,260,709
3,567,000	ORACLE CORP	3,968,109	4,198,533
1,525,000	ORACLE CORP	1,517,085	1,571,769
855,000	ORACLE CORP	810,702	851,486
7,145,000	ORACLE CORP	6,977,593	6,922,723
1,900,000	ORACLE CORP	1,850,961	1,877,256
1,650,000	ORACLE CORP	1,706,727	1,730,372
3,205,000	ORACLE CORP	3,145,740	3,193,718
500,000	ORANGE SA	516,715	568,385
275,000	ORANGE SA	388,143	419,480
620,000	O'REILLY AUTOMOTIVE INC	625,512	646,009
785,000	OWENS CORNING	764,001	774,693
3,775,000	PACIFIC GAS & ELECTRIC CO	4,447,856	4,805,953
1,420,000	PACIFIC GAS & ELECTRIC CO	1,673,101	1,807,802
1,275,000	PACIFIC GAS & ELECTRIC CO	1,558,050	1,665,584
1,040,000	PACIFIC GAS & ELECTRIC CO	1,036,526	1,126,424
1,880,000	PACIFIC GAS & ELECTRIC CO	2,185,857	2,302,981
545,000	PACIFIC GAS & ELECTRIC CO	547,245	574,681
550,000	PACIFIC GAS & ELECTRIC CO	489,935	525,745
975,000	PACIFIC GAS & ELECTRIC CO	1,013,162	1,072,305
340,000	PACIFIC GAS & ELECTRIC CO	335,407	348,996
600,000	PACIFIC GAS & ELECTRIC CO	613,920	612,774
1,670,000	PACIFIC GAS & ELECTRIC CO	1,719,916	1,735,568
1,075,000	PACIFIC GAS & ELECTRIC CO	1,039,106	1,034,397
265,000	PACIFICORP	327,797	358,625
1,400,000	PACIFICORP	1,472,478	1,501,976
1,605,000	PARKER-HANNIFIN CORP	1,628,802	1,696,822
990,000	PARKER-HANNIFIN CORP	1,028,907	1,047,700
1,225,000	PECO ENERGY CO	1,220,749	1,219,978
2,240,000	PENSKE TRUCK LEASING CO L 144A	2,329,802	2,412,973
1,375,000	PENSKE TRUCK LEASING CO L 144A	1,383,649	1,398,100
890,000	PENSKE TRUCK LEASING CO L 144A	895,509	923,802
590,000	PENSKE TRUCK LEASING CO L 144A	585,115	589,540
965,000	PEPSICO INC	1,131,347	1,162,256
650,000	PEPSICO INC	694,519	730,236
575,000	PEPSICO INC	520,594	537,159
1,635,000	PEPSICO INC	1,622,247	1,790,129
1,285,000	PEPSICO INC	1,359,710	1,309,271
1,125,000	PEPSICO INC	1,119,960	1,123,785
1,075,000	PERRIGO CO PLC	1,048,007	1,108,691
510,000	PERRIGO CO PLC	491,156	563,178
900,000	PERRIGO CO PLC	877,401	928,206
2,735,000	PERRIGO FINANCE UNLIMITED CO	2,658,393	2,750,849
400,000	PERRIGO FINANCE UNLIMITED CO	385,940	417,332
145,000	PETRO-CANADA	142,932	161,434
101,151	PETROLEO BRASILEIRO SA	343,913	766,725
715,000	PETROLEOS MEXICANOS	639,031	825,825
656,000	PETROLEOS MEXICANOS 144A	620,904	655,515
2,130,000	PFIZER INC	2,933,351	3,096,488
685,000	PFIZER INC	695,652	745,095
950,000	PFIZER INC	1,068,750	1,105,221
1,550,000	PG&E CORP	1,546,699	1,552,341
975,000	PHILIP MORRIS INTERNATIONAL IN	1,229,768	1,246,596
2,035,000	PHILIP MORRIS INTERNATIONAL IN	1,965,261	2,069,351
475,000	PHILIP MORRIS INTERNATIONAL IN	599,118	607,316
1,720,000	PHILIP MORRIS INTERNATIONAL IN	1,571,065	1,632,951
1,010,000	PHILIP MORRIS INTERNATIONAL IN	954,713	990,063
725,000	PHILIP MORRIS INTERNATIONAL IN	766,492	808,252
890,000	PHILIP MORRIS INTERNATIONAL IN	900,636	898,615
2,500,000	PHILIP MORRIS INTERNATIONAL IN	2,513,200	2,501,225
657,000	PHILLIPS 66	658,551	784,621
1,445,000	PHILLIPS 66	1,354,355	1,481,125
1,400,000	PHILLIPS 66	1,440,320	1,477,966
685,000	PIONEER NATURAL RESOURCES CO	727,710	773,098
600,000	PIONEER NATURAL RESOURCES CO	554,010	598,500
365,000	PIONEER NATURAL RESOURCES CO	328,650	364,595
550,000	PLAINS ALL AMERICAN PIPELINE L	453,673	520,080
1,420,000	PLAINS ALL AMERICAN PIPELINE L	1,194,816	1,379,735
760,000	PLAINS ALL AMERICAN PIPELINE L	609,695	746,107
2,435,000	PLAINS ALL AMERICAN PIPELINE L	2,125,633	2,469,172
1,085,000	PNC BANK NA	1,086,194	1,104,118
3,175,000	PNC BANK NA	3,160,744	3,172,905
1,900,000	PNC BANK NA	1,896,580	1,897,872
1,575,000	PNC BANK NA	1,581,111	1,581,615
1,725,000	PNC BANK NA	1,716,651	1,724,552
4,075,000	PNC BANK NA	4,067,054	4,075,727
420,000	PNC BANK NA	420,382	420,382
745,000	PNC FINANCIAL SERVICES GROUP I	762,820	757,196
3,125,000	PNC FINANCIAL SERVICES GROUP I	3,085,094	3,073,156
414,535	PORSCHE INNOVATIVE L 1 A2 144A	414,876	414,876
900,000	PPL CAPITAL FUNDING INC	921,060	937,035
3,465,000	PPL ELECTRIC UTILITIES CORP	3,414,827	3,534,820
590,000	PRAXAIR INC	525,230	574,330
1,045,000	PRECISION CASTPARTS CORP	1,010,243	1,006,251
735,000	PRECISION CASTPARTS CORP	736,999	732,560
310,000	PRINCIPAL FINANCIAL GROUP INC	302,148	325,398
1,065,000	PRIVATE EXPORT FUNDING CORP	1,123,213	1,128,474

395,000	PROGRESS ENERGY INC	509,037	572,019
1,200,000	PROGRESS ENERGY INC	1,361,196	1,422,060
2,570,000	PROGRESS ENERGY INC	2,915,228	3,045,579
1,710,000	PROLOGIS LP	1,696,269	1,699,415
1,790,000	PROLOGIS LP	1,808,723	1,815,561
750,000	PROLOGIS LP	759,435	760,073
240,000	PROLOGIS LP	238,073	238,514
500,000	PRUDENTIAL FINANCIAL INC	573,235	608,490
1,805,000	PRUDENTIAL FINANCIAL INC	2,210,024	2,382,185
1,215,000	PRUDENTIAL FINANCIAL INC	1,213,481	1,210,800
979,000	PRUDENTIAL FINANCIAL INC	1,088,423	1,104,919
555,000	PUBLIC SERVICE CO OF COLORADO	540,448	585,803
1,355,000	PUBLIC SERVICE CO OF COLORADO	1,382,114	1,458,658
250,000	PUBLIC SERVICE CO OF COLORADO	258,153	260,090
1,800,000	PUBLIC SERVICE CO OF NEW HAMPS	1,844,208	1,858,806
1,200,000	PUBLIC SERVICE ELECTRIC & GAS	1,148,844	1,154,052
400,000	PUBLIC SERVICE ELECTRIC & GAS	418,060	425,460
195,000	PUGET SOUND ENERGY INC	246,695	263,470
2,470,000	QUALCOMM INC	2,291,123	2,458,831
2,776,000	QUALCOMM INC	2,466,504	2,567,536
2,195,000	QUALCOMM INC	2,173,006	2,151,333
600,000	QUEST DIAGNOSTICS INC	635,388	649,644
675,000	RAYTHEON CO	661,136	657,659
535,000	RAYTHEON CO	536,059	536,605
2,137,000	REALTY INCOME CORP	2,062,312	2,102,050
1,000,000	REALTY INCOME CORP	1,040,900	1,076,870
800,000	REALTY INCOME CORP	909,968	942,368
600,000	REALTY INCOME CORP	624,540	632,430
1,980,000	REGENCY ENERGY PARTNERS LP / R	1,712,977	1,980,307
5,415,000	REGENCY ENERGY PARTNERS LP / R	4,797,040	5,608,435
525,000	REGENCY ENERGY PARTNERS LP / R	494,844	549,163
1,850,000	REGIONS BANK/BIRMINGHAM AL	1,848,058	1,847,949
900,000	REPUBLIC SERVICES INC	1,054,674	1,163,601
565,000	REPUBLIC SERVICES INC	576,972	580,040
1,025,000	REPUBLIC SERVICES INC	1,046,720	1,038,899
2,830,000	REPUBLIC SERVICES INC	2,889,968	2,887,245
1,100,000	REYNOLDS AMERICAN INC	1,205,402	1,160,720
340,000	REYNOLDS AMERICAN INC	377,992	338,218
5,590,000	REYNOLDS AMERICAN INC	5,577,199	5,450,474
200,000	REYNOLDS AMERICAN INC	201,256	201,570
725,000	REYNOLDS AMERICAN INC	736,818	749,157
850,000	REYNOLDS AMERICAN INC	883,643	848,819
600,000	RIO TINTO FINANCE USA LTD	707,454	781,584
560,000	RIO TINTO FINANCE USA LTD	513,873	634,043
1,735,000	RIO TINTO FINANCE USA PLC	1,357,499	1,684,598
1,585,000	RIO TINTO FINANCE USA PLC	1,359,772	1,622,691
2,045,000	RIO TINTO FINANCE USA PLC	1,927,556	2,098,936
925,000	RIO TINTO FINANCE USA PLC	838,947	889,351
1,110,000	ROCHE HOLDINGS INC 144A	1,124,674	1,123,864
400,000	ROYAL BANK OF CANADA	400,364	400,364
920,000	ROYAL BANK OF CANADA	923,535	923,535
385,000	RYDER SYSTEM INC	382,663	385,531
785,000	RYDER SYSTEM INC	773,335	779,474
945,000	RYDER SYSTEM INC	920,392	940,826
900,000	SABMILLER HOLDINGS INC 144A	914,121	1,013,850
2,000,000	SABMILLER HOLDINGS INC 144A	2,056,960	2,087,420
500,000	SAN DIEGO GAS & ELECTRIC CO	520,535	525,665
1,000,000	SANOFI	1,070,130	1,086,470
540,000	SANTANDER BANK NA	536,031	538,078
550,000	SANTANDER BANK NA	620,758	655,050
297,073	SANTANDER DRIVE AUTO REC 5 A2A	297,316	297,316
730,000	SANTANDER HOLDINGS USA INC	716,181	727,087
960,000	SANTANDER HOLDINGS USA INC	977,232	961,450
3,600,000	SANTANDER ISSUANCES SAU	3,545,460	3,600,000
910,000	SANTANDER UK GROUP HOLDIN 144A	897,997	907,488
2,250,000	SANTANDER UK GROUP HOLDINGS PL	2,234,723	2,246,468
850,000	SANTANDER UK PLC 144A	884,808	897,770
650,000	SCANA CORP	673,836	700,590
2,935,000	SCHLUMBERGER HLDS CORP 144A	2,899,252	2,931,038
490,000	SEMPRA ENERGY	549,427	605,351
485,000	SEMPRA ENERGY	499,589	513,086
2,725,000	SHELL INTERNATIONAL FINANCE BV	3,221,495	3,661,910
1,255,000	SHELL INTERNATIONAL FINANCE BV	1,219,898	1,372,932
5,520,000	SHELL INTERNATIONAL FINANCE BV	5,211,266	5,507,581
3,890,000	SHELL INTERNATIONAL FINANCE BV	4,598,758	5,278,471
1,150,000	SHELL INTERNATIONAL FINANCE BV	1,085,681	1,143,296
1,465,000	SHELL INTERNATIONAL FINANCE BV	1,466,714	1,474,977
2,300,000	SHELL INTERNATIONAL FINANCE BV	2,244,754	2,292,985
2,700,000	SHELL INTERNATIONAL FINANCE BV	2,656,152	2,694,276
725,000	SHELL INTERNATIONAL FINANCE BV	714,335	721,020
250,000	SHELL INTERNATIONAL FINANCE BV	250,905	250,905
655,000	SIEMENS FINANCIERINGSMAAT 144A	669,567	650,140
540,000	SIGNET UK FINANCE PLC	531,776	521,062
700,000	SIMON PROPERTY GROUP LP	758,961	768,635
575,000	SINOPEC GROUP OVERSEAS DE 144A	516,511	575,000
650,000	SKY PLC 144A	631,033	652,743
274,065	SLM PRIVATE EDUCATIO A A1 144A	274,674	274,674

508,856	SLM PRIVATE EDUCATIO B A1 144A	509,319	509,319
74,634	SLM PRIVATE EDUCATIO C A1 144A	75,262	75,262
1,170,000	SMITHS GROUP PLC 144A	1,299,110	1,355,012
3,345,000	SOUTHERN CALIFORNIA EDISON CO	4,143,619	4,391,751
1,700,000	SOUTHERN CALIFORNIA EDISON CO	1,773,100	1,859,834
1,070,000	SOUTHERN CALIFORNIA EDISON CO	1,020,908	1,083,621
255,000	SOUTHERN CALIFORNIA EDISON CO	287,224	309,519
435,000	SOUTHERN CALIFORNIA EDISON CO	506,936	547,513
625,000	SOUTHERN CALIFORNIA EDISON CO	566,038	622,600
1,160,000	SOUTHERN CALIFORNIA EDISON CO	1,227,268	1,259,621
1,000,000	SOUTHERN CALIFORNIA EDISON CO	980,620	999,930
340,000	SOUTHERN COPPER CORP	260,481	336,032
355,000	SOUTHERN POWER CO	328,457	412,222
380,000	SOUTHERN POWER CO	362,592	437,935
1,235,000	SPECTRA ENERGY CAPITAL LLC	1,404,566	1,494,486
1,175,000	SPRINGLEAF MORTGAGE 1A M1 144A	1,176,610	1,151,430
735,000	ST JUDE MEDICAL INC	718,418	780,173
300,000	ST JUDE MEDICAL INC	294,555	299,907
1,250,000	ST JUDE MEDICAL INC	1,250,475	1,249,425
580,000	STATE STREET CORP	629,225	634,543
1,325,000	STATE STREET CORP	1,378,689	1,386,109
1,290,000	STATE STREET CORP	1,342,271	1,355,351
675,000	STATE STREET CORP	681,372	685,091
505,000	STATOIL ASA	503,455	509,752
2,565,000	STATOIL ASA	2,515,726	2,573,439
510,000	STATOIL ASA	461,020	498,433
935,000	STATOIL ASA	950,287	956,412
430,000	STATOIL ASA	428,474	430,249
970,000	STATOIL ASA	970,882	970,882
3,145,000	STIFEL FINANCIAL CORP	3,108,833	3,135,170
720,000	STRYKER CORP	680,350	723,110
1,810,000	STRYKER CORP	1,790,253	1,882,563
965,000	STRYKER CORP	954,472	1,003,687
1,390,000	STRYKER CORP	1,371,958	1,389,875
600,000	SUMITOMO MITSUI BANKING CORP	602,310	608,688
1,000,000	SUMITOMO MITSUI BANKING CORP	991,580	984,940
1,050,000	SUMITOMO MITSUI BANKING CORP	1,046,903	1,048,740
1,000,000	SUMITOMO MITSUI FINANCIAL 144A	1,027,360	1,035,390
375,000	SUNCOR ENERGY INC	425,753	491,674
2,000,000	SUNCOR ENERGY INC	2,003,900	2,288,780
455,000	SUNCOR ENERGY INC	486,841	559,764
5,000,000	SUNCOR ENERGY INC	4,709,400	4,940,750
980,000	SUNOCO LOGISTICS PARTNERS OPER	727,738	990,849
680,000	SUNOCO LOGISTICS PARTNERS OPER	506,076	685,406
500,000	SUNOCO LOGISTICS PARTNERS OPER	464,745	524,685
1,940,000	SUNOCO LOGISTICS PARTNERS OPER	1,677,867	2,020,607
350,000	SUNOCO LOGISTICS PARTNERS OPER	302,708	353,938
910,000	SUNOCO LOGISTICS PARTNERS OPER	866,930	907,589
275,000	SUNTRUST AUTO RECEI 1A A2 144A	275,245	275,245
2,675,000	SUNTRUST BANKS INC	2,688,990	2,691,425
621,000	SVENSKA HANDELSBANKEN NY	621,567	621,567
590,000	SWISS RE TREASURY US CORP 144A	557,296	611,352
2,015,000	SWISS RE TREASURY US CORP 144A	1,947,054	1,977,803
540,000	SYMANTEC CORP	533,709	543,413
1,950,000	SYNCHRONY FINANCIAL	1,947,875	1,974,453
335,000	SYNCHRONY FINANCIAL	334,206	333,774
1,825,000	SYNCHRONY FINANCIAL	1,816,642	1,828,541
1,280,000	SYNCHRONY FINANCIAL	1,278,221	1,294,003
315,000	SYNCHRONY FINANCIAL	308,961	314,342
800,000	SYNCHRONY FINANCIAL	798,104	800,738
1,655,000	SYSCO CORP	1,607,518	1,628,123
1,250,000	SYSCO CORP	1,267,150	1,250,000
190,000	TARGET CORP	237,694	249,128
1,199,000	TARGET CORP	1,546,518	1,637,474
205,000	TCI COMMUNICATIONS INC	277,058	285,936
540,000	TCI COMMUNICATIONS INC	698,312	726,413
2,760,000	TEACHERS INSURANCE & ANNU 144A	3,412,409	3,769,691
1,035,000	TEACHERS INSURANCE & ANNU 144A	1,279,653	1,413,634
675,000	TELEFONICA EMISIONES SAU	811,181	887,949
991,000	TEVA PHARMACEUTICAL FINANCE CO	1,004,993	1,015,498
1,750,000	TEXAS EASTERN TRANSMISSIO 144A	1,555,470	1,658,720
105,000	THERMO FISHER SCIENTIFIC INC	112,195	120,593
1,090,000	THERMO FISHER SCIENTIFIC INC	1,086,141	1,083,896
205,000	THOMSON REUTERS CORP	178,301	205,135
755,000	THOMSON REUTERS CORP	770,983	803,177
460,000	TIAA ASSET MANAGEMENT FIN 144A	460,915	460,888
350,000	TIFFANY & CO	323,915	360,724
630,000	TIME WARNER CABLE INC	632,268	823,586
1,775,000	TIME WARNER CABLE INC	1,856,881	1,937,501
1,700,000	TIME WARNER CABLE INC	1,854,785	1,949,696
191,000	TIME WARNER CABLE INC	221,570	233,318
340,000	TIME WARNER CABLE INC	390,422	400,554
920,000	TIME WARNER COS INC	1,124,985	1,194,326
165,000	TIME WARNER COS INC	195,687	211,241
1,745,000	TIME WARNER COS INC	2,133,803	2,265,324
1,095,000	TIME WARNER ENTERTAINMENT CO L	1,291,782	1,643,310
2,710,000	TIME WARNER INC	3,382,514	3,828,796

500,000	TIME WARNER INC	540,070	608,910
695,000	TIME WARNER INC	867,471	981,924
325,000	TIME WARNER INC	356,902	395,658
670,000	TIME WARNER INC	638,008	669,524
1,300,000	TIME WARNER INC	1,405,534	1,430,429
320,000	TIME WARNER INC	318,240	315,264
875,000	TORONTO-DOMINION BANK/THE	875,798	875,798
895,000	TOSCO CORP	1,093,243	1,227,305
600,000	TOSCO CORP	750,126	872,910
1,365,000	TOTAL CAPITAL CANADA LTD	1,309,786	1,324,064
1,075,000	TOTAL CAPITAL CANADA LTD	1,031,516	1,028,549
2,895,000	TOTAL CAPITAL INTERNATIONAL SA	2,877,254	2,875,632
1,325,000	TOTAL CAPITAL INTERNATIONAL SA	1,270,211	1,282,971
900,000	TOTAL CAPITAL INTERNATIONAL SA	862,785	885,627
421,477	TOYOTA AUTO RECEIVABLES 2 A A2	421,858	421,858
900,000	TOYOTA MOTOR CREDIT CORP	932,598	946,584
3,940,000	TOYOTA MOTOR CREDIT CORP	3,921,758	3,931,727
565,000	TOYOTA MOTOR CREDIT CORP	583,430	588,233
2,250,000	TOYOTA MOTOR CREDIT CORP	2,247,570	2,241,068
1,800,000	TRANSALTA CORP	1,563,750	1,808,928
1,610,000	TRANSCANADA PIPELINES LTD	1,694,042	1,898,737
2,000,000	TRANSCANADA PIPELINES LTD	2,375,080	2,675,240
2,176,000	TRANSCANADA PIPELINES LTD	2,584,087	2,910,661
1,150,000	TRANSCANADA PIPELINES LTD	1,057,632	1,204,867
650,000	TRANSCANADA PIPELINES LTD	644,664	649,734
750,000	TRANSCANADA PIPELINES LTD	750,684	750,684
470,000	TRAVELERS COS INC/THE	613,994	659,589
280,000	TRAVELERS PROPERTY CASUALTY CO	343,462	374,251
1,595,000	TSMC GLOBAL LTD 144A	1,563,307	1,565,524
1,090,000	TYCO INTERNATIONAL FINANCE SA	1,092,431	1,082,196
1,850,000	UBS AG/STAMFORD CT	1,846,911	1,847,577
1,000,000	UBS AG/STAMFORD CT	995,240	996,660
2,000,000	UBS GROUP FUNDING JERSEY 144A	1,997,920	2,003,580
1,905,000	UBS GROUP FUNDING JERSEY 144A	1,887,226	1,901,742
1,411,000	UDR INC	1,424,447	1,407,755
770,000	UNION ELECTRIC CO	842,611	869,061
1,150,000	UNION ELECTRIC CO	1,184,615	1,198,691
1,600,000	UNION PACIFIC CORP	1,548,064	1,592,528
2,015,000	UNION PACIFIC CORP	1,999,323	2,100,073
780,000	UNION PACIFIC CORP	687,812	776,693
900,000	UNION PACIFIC CORP	889,947	892,809
1,345,000	UNION PACIFIC CORP	1,354,415	1,362,122
865,000	UNITED PARCEL SERVICE INC	855,632	847,968
6,860,000	UNITED TECHNOLOGIES CORP	6,908,294	7,286,515
600,000	UNITED TECHNOLOGIES CORP	760,002	808,008
340,000	UNITED TECHNOLOGIES CORP	459,782	485,690
600,000	UNITED TECHNOLOGIES CORP	719,484	791,712
2,750,000	UNITED TECHNOLOGIES CORP	2,769,360	2,994,173
390,000	UNITED TECHNOLOGIES CORP	396,923	397,929
800,000	UNITED TECHNOLOGIES CORP	892,144	928,816
500,000	UNITEDHEALTH GROUP INC	627,655	669,990
1,610,000	UNITEDHEALTH GROUP INC	2,052,380	2,198,825
3,005,000	UNITEDHEALTH GROUP INC	3,930,209	4,216,766
1,180,000	UNITEDHEALTH GROUP INC	1,224,982	1,179,858
565,000	UNITEDHEALTH GROUP INC	666,694	699,594
715,000	UNITEDHEALTH GROUP INC	725,696	769,619
235,000	UNITEDHEALTH GROUP INC	230,939	250,745
1,975,000	UNITEDHEALTH GROUP INC	2,080,248	2,041,113
1,155,000	UNITEDHEALTH GROUP INC	1,263,974	1,291,516
423,000	UNITEDHEALTH GROUP INC	437,217	438,879
2,875,000	UNITEDHEALTH GROUP INC	2,963,780	2,876,620
300,000	UNITEDHEALTH GROUP INC	296,811	298,065
1,900,000	UNITEDHEALTH GROUP INC	1,909,234	1,907,847
4,020,000	UNITEDHEALTH GROUP INC	4,032,100	4,023,280
975,000	UNITEDHEALTH GROUP INC	997,269	984,373
795,000	UNITEDHEALTH GROUP INC	819,550	792,846
1,285,000	US BANCORP	1,294,419	1,290,872
1,290,000	US BANCORP	1,282,570	1,271,643
1,200,000	US BANK NA/CINCINNATI OH	1,201,096	1,201,096
1,100,000	VALE OVERSEAS LTD	768,944	1,159,609
665,000	VALE OVERSEAS LTD	462,115	708,265
440,000	VALE OVERSEAS LTD	333,005	345,268
1,050,000	VALERO ENERGY CORP	990,381	1,046,945
850,000	VALERO ENERGY CORP	937,372	963,994
325,000	VALERO ENERGY CORP	306,547	324,054
185,000	VENTAS REALTY LP	203,219	221,933
1,405,000	VENTAS REALTY LP	1,345,330	1,385,128
665,000	VENTAS REALTY LP	662,899	659,800
2,100,000	VENTAS REALTY LP	2,101,449	2,108,421
450,000	VENTAS REALTY LP	446,684	445,811
2,115,000	VENTAS REALTY LP / VENTAS CAPI	2,058,931	2,062,929
2,475,000	VENTAS REALTY LP / VENTAS CAPI	2,440,499	2,449,112
570,000	VERIZON COMMUNICATIONS INC	639,854	699,533
3,065,000	VERIZON COMMUNICATIONS INC	2,826,696	3,142,146
5,270,000	VERIZON COMMUNICATIONS INC	4,307,645	4,698,100
122,000	VERIZON COMMUNICATIONS INC	144,840	156,300
43,000	VERIZON COMMUNICATIONS INC	51,050	55,089

450,000	VERIZON COMMUNICATIONS INC	426,029	473,157
2,815,000	VERIZON COMMUNICATIONS INC	3,010,445	3,216,872
13,575,000	VERIZON COMMUNICATIONS INC	14,923,405	14,961,426
250,000	VERIZON COMMUNICATIONS INC	251,950	255,543
660,000	VERIZON COMMUNICATIONS INC	709,111	716,602
5,700,000	VERIZON COMMUNICATIONS INC	6,266,181	6,287,801
241,000	VERIZON COMMUNICATIONS INC	241,839	238,245
1,730,000	VERIZON COMMUNICATIONS INC	1,725,139	1,706,178
1,273,000	VERIZON COMMUNICATIONS INC	1,138,444	1,216,287
3,937,000	VERIZON COMMUNICATIONS INC	3,418,103	3,562,930
2,332,000	VERIZON COMMUNICATIONS INC	2,085,508	2,221,661
236,000	VERIZON COMMUNICATIONS INC	204,895	224,476
3,070,000	VERIZON COMMUNICATIONS INC	3,930,705	4,234,912
705,000	VIACOM INC	633,076	649,982
3,187,000	VIACOM INC	2,952,628	3,031,350
1,525,000	VIRGINIA ELECTRIC & POWER CO	1,612,322	1,708,183
425,000	VIRGINIA ELECTRIC & POWER CO	433,887	437,606
415,000	VIRGINIA ELECTRIC & POWER CO	510,272	541,338
1,295,000	VIRGINIA ELECTRIC & POWER CO	1,587,100	1,706,201
885,000	VIRGINIA ELECTRIC & POWER CO	1,390,963	1,482,322
500,000	VIRGINIA ELECTRIC & POWER CO	513,915	521,400
2,130,000	VISA INC	2,126,038	2,127,803
980,000	VISA INC	989,388	978,677
2,885,000	VISA INC	2,927,006	2,880,182
2,850,000	VISA INC	2,891,496	2,845,241
1,570,000	VISA INC	1,576,484	1,567,818
5,800,000	VISA INC	5,807,192	5,778,772
865,000	VISA INC	864,031	864,542
3,380,000	VISA INC	3,393,959	3,375,302
1,270,000	VISA INC	1,271,575	1,265,352
3,445,000	VODAFONE GROUP PLC	2,839,748	3,357,463
3,020,000	VODAFONE GROUP PLC	2,797,486	2,809,924
1,100,000	WACHOVIA CORP	1,222,452	1,291,356
2,000,000	WACHOVIA CORP	2,117,220	2,208,060
3,675,000	WALGREENS BOOTS ALLIANCE INC	3,356,010	3,592,573
692,000	WALGREENS BOOTS ALLIANCE INC	625,976	757,207
4,065,000	WALGREENS BOOTS ALLIANCE INC	3,943,741	4,116,522
4,000,000	WAL-MART STORES INC	5,166,600	5,504,080
4,365,000	WAL-MART STORES INC	4,801,762	5,156,855
1,050,000	WAL-MART STORES INC	1,249,038	1,340,819
3,510,000	WAL-MART STORES INC	3,408,526	3,453,208
530,000	WAL-MART STORES INC	747,189	780,531
720,000	WAL-MART STORES INC	820,138	866,059
3,785,000	WAL-MART STORES INC	4,888,895	5,208,236
285,000	WAL-MART STORES INC	305,577	329,870
2,965,000	WAL-MART STORES INC	3,261,678	3,502,881
1,100,000	WAL-MART STORES INC	1,308,516	1,404,667
565,000	WAL-MART STORES INC	548,666	586,176
340,000	WAL-MART STORES INC	346,616	344,607
1,240,000	WAL-MART STORES INC	1,534,215	1,563,218
2,450,000	WAL-MART STORES INC	2,528,204	2,524,127
380,000	WAL-MART STORES INC	427,777	427,777
785,000	WALT DISNEY CO/THE	785,761	828,332
1,250,000	WALT DISNEY CO/THE	1,296,063	1,361,800
2,145,000	WASTE MANAGEMENT INC	1,994,914	2,147,874
215,000	WASTE MANAGEMENT INC	200,204	214,643
1,430,000	WASTE MANAGEMENT INC	1,558,729	1,618,145
1,135,000	WASTE MANAGEMENT INC	1,144,103	1,149,267
340,000	WASTE MANAGEMENT INC	330,895	338,552
1,540,000	WEC ENERGY GROUP INC	1,532,177	1,537,182
45,000	WELLS FARGO & CO	46,366	46,977
5,905,000	WELLS FARGO & CO	5,874,412	5,941,965
3,757,000	WELLS FARGO & CO	4,173,651	4,449,585
1,335,000	WELLS FARGO & CO	1,298,501	1,330,541
2,120,000	WELLS FARGO & CO	1,954,852	1,944,019
1,080,000	WELLS FARGO & CO	1,089,634	1,086,331
1,295,000	WELLS FARGO & CO	1,411,718	1,422,260
1,510,000	WELLS FARGO & CO	1,502,178	1,493,683
14,500,000	WELLS FARGO & CO	14,428,660	14,499,165
3,300,000	WELLS FARGO & CO	3,470,841	3,496,100
1,000,000	WELLS FARGO & CO	1,090,130	1,112,660
2,085,000	WELLS FARGO & CO	2,089,921	2,113,127
2,525,000	WELLS FARGO & CO	2,622,389	2,650,190
2,900,000	WELLS FARGO & CO	2,903,509	2,903,766
1,300,000	WELLS FARGO & CO	1,298,518	1,300,533
570,000	WELLS FARGO & CO	565,007	569,225
2,250,000	WELLS FARGO & CO	2,244,240	2,250,008
2,240,000	WELLS FARGO BANK NA	2,676,128	2,826,230
2,375,000	WELLS FARGO BANK NA	3,065,341	3,289,351
1,560,000	WELLS FARGO BANK NA	1,863,732	1,877,273
2,895,000	WELLTOWER INC	2,842,832	2,903,035
1,780,000	WELLTOWER INC	1,925,266	1,977,900
300,000	WELLTOWER INC	299,730	301,500
1,340,000	WELLTOWER INC	1,318,118	1,318,422
1,000,000	WESTAR ENERGY INC	1,002,870	999,990
700,000	WESTERN GAS PARTNERS LP	619,164	709,520
950,000	WESTPAC BANKING CORP	950,864	950,864

325,000	WEYERHAEUSER CO	346,528	365,258
2,125,000	WEYERHAEUSER CO	2,440,690	2,535,168
750,000	WILLIAMS COS INC/THE	518,888	813,885
410,000	WILLIAMS PARTNERS LP	269,825	408,040
415,000	WILLIAMS PARTNERS LP	278,145	406,285
365,000	WILLIAMS PARTNERS LP	232,377	341,844
2,510,000	WILLIAMS PARTNERS LP	1,973,914	2,453,517
955,000	WILLIAMS PARTNERS LP	717,635	812,103
1,500,000	WILLIAMS PARTNERS LP	1,179,630	1,499,520
580,000	WILLIS TOWERS WATSON PLC	640,970	647,814
1,060,000	WISCONSIN ELECTRIC POWER CO	1,055,378	1,055,315
1,120,000	WR BERKLEY CORP	1,300,902	1,357,821
960,000	WW GRAINGER INC	1,005,130	959,222
415,000	WW GRAINGER INC	434,509	414,664
3,727,000	WYETH LLC	4,431,515	4,780,474
1,650,000	WYETH LLC	2,018,297	2,070,107
1,485,000	WYETH LLC	1,765,710	1,904,750
625,000	WYETH LLC	780,275	818,325
1,300,000	XCEL ENERGY INC	1,570,101	1,761,981
400,000	XCEL ENERGY INC	401,876	446,160
750,000	XEROX CORP	756,960	801,488
680,000	ZIMMER BIOMET HOLDINGS INC	633,937	675,526
585,000	ZIMMER BIOMET HOLDINGS INC	537,978	602,620
1,000,000	ZIMMER BIOMET HOLDINGS INC	971,720	997,650
548,000	ZIMMER BIOMET HOLDINGS INC	538,728	539,605
1,275,000	ZIMMER BIOMET HOLDINGS INC	1,268,791	1,274,693
Corporate and Foreign Debt Securities Total		2,389,335,547	2,480,710,476
Corporate Stocks - Common			
77,500	AAC TECHNOLOGIES HOLDINGS INC	505,490	415,240
26,520	AALBERTS INDUSTRIES NV	915,828	787,341
65,160	ABB LTD	1,169,105	1,376,154
190,837	ABB LTD	3,424,009	4,060,076
68,177	ABBOTT LABORATORIES	3,061,829	3,069,329
22,133	ACCELL GROUP	506,467	364,236
22,800	ADERANS CO LTD	158,450	216,029
194,063	AEGON NV	1,102,540	1,469,776
211,200	AIRPORTS OF THAILAND PCL	2,030,713	1,810,286
20,179	AKZO NOBEL NV	1,352,053	1,407,675
72,100	ALIBABA GROUP HOLDING LTD	5,859,567	7,144,871
66,402	ALIMENTATION COUCHE-TARD INC	2,911,630	2,840,363
77,330	ALLEGHENY TECHNOLOGIES INC	869,963	2,095,809
9,845	ALLERGAN PLC	3,076,563	2,534,201
2,850	ALPHABET INC	2,162,808	1,496,132
4,225	ALPHABET INC	3,287,092	2,242,039
3,120	ALPHABET INC	2,427,391	1,712,310
10,890	ALPHABET INC	8,264,203	6,583,218
3,949	ALPHABET INC	2,996,817	2,073,062
3,818	ALPHABET INC	2,970,442	2,026,060
161,056	ALTRIA GROUP INC	9,375,070	8,085,941
4,750	AMAZON.COM INC	3,210,478	2,937,420
3,396	AMAZON.COM INC	2,295,322	2,149,546
31,970	AMER SPORTS OYJ	936,641	636,569
40,580	AMERICAN INTERNATIONAL GROUP I	2,514,743	2,272,886
41,109	AMERICAN TOWER CORP	3,985,518	4,055,270
19,610	AMGEN INC	3,183,291	3,123,677
21,050	APACHE CORP	936,094	1,426,029
84,448	APACHE CORP	3,755,403	3,873,158
37,122	APPLE INC	3,907,462	4,483,002
73,430	APPLIED MATERIALS INC	1,370,938	1,725,146
29,030	ARCADIS NV	585,453	868,540
235,200	ARM HOLDINGS PLC	3,601,811	3,649,019
29,850	ASAHI CO LTD	319,604	276,603
32,200	ASICS CORP	675,612	777,505
47,500	ASML HOLDING NV	4,216,575	5,121,925
67,134	ASOS PLC	3,414,723	2,696,523
79,666	ASTRAZENECA PLC	5,420,681	5,658,806
238,411	AVIVA PLC	1,813,193	1,801,092
81,424	AXA SA	2,231,616	1,892,213
16,820	AXIS CAPITAL HOLDINGS LTD	945,620	859,334
9,799	AZIMUT HOLDING SPA	245,466	213,787
26,400	BADGER DAYLIGHTING LTD	464,105	489,939
192,920	BAE SYSTEMS PLC	1,420,587	1,432,050
27,400	BAIDU INC	5,179,696	5,895,121
24,290	BAKER HUGHES INC	1,120,984	1,420,105
245,000	BANGKOK BANK PCL	1,038,280	1,319,369
616,900	BANGKOK BANK PCL	2,614,346	3,637,647
5,335,600	BANK MANDIRI PERSERO TBK PT	3,580,309	4,642,003
367,989	BARCLAYS PLC	1,187,268	1,446,828
8,090	BARCO NV	541,351	570,129
8,373	BASILEA PHARMACEUTICA AG	805,514	984,882
15,875	BAYER AG	1,996,972	2,170,678
16,874	BAYER AG	2,122,640	2,167,295
28,302	BAYER AG	3,560,209	4,053,362
9,201	BECTON DICKINSON AND CO	1,417,782	1,321,531
6,640	BELLWAY PLC	277,551	200,753
20,727	BENETEAU SA	290,678	291,187
14,670	BERENDSEN PLC	233,303	250,914
43,905	BERKSHIRE HATHAWAY INC	5,797,216	6,243,861

21,510	BEST BUY CO INC	654,980	838,460
23,630	BG GROUP PLC	343,058	368,345
295,565	BG GROUP PLC	4,290,988	3,969,071
4,879	BINGGRAE CO LTD	285,030	334,692
12,600	BIOGEN INC	3,860,010	4,277,070
38,300	BIOMARIN PHARMACEUTICAL INC	4,012,308	3,462,320
45,992	BNK FINANCIAL GROUP INC	330,265	606,727
36,830	BNP PARIBAS SA	2,089,640	2,195,328
56,739	BNP PARIBAS SA	3,219,226	3,382,045
14,090	BOVIS HOMES GROUP PLC	210,788	194,323
367,130	BP PLC	1,915,540	2,368,752
702,058	BP PLC	3,663,062	5,063,885
56,321	BRISTOL-MYERS SQUIBB CO	3,874,322	3,324,629
192,085	BRITISH AMERICAN TOBACCO PLC	10,676,232	10,484,347
23,357	BULTEN AB	227,181	199,907
30,500	CANON INC	931,772	968,966
10,500	CAPCOM CO LTD	255,484	159,039
28,070	CAPITAL ONE FINANCIAL CORP	2,026,093	2,287,259
93,454	CARNIVAL CORP	5,091,374	4,236,270
40,000	CASETEK HOLDINGS LTD	163,790	236,878
51,154	CELGENE CORP	6,126,203	5,810,254
36,100	CERNER CORP	2,172,137	2,334,226
157,800	CHARLES SCHWAB CORP/THE	5,196,354	4,763,982
48,770	CHEMTURA CORP	1,329,958	1,206,082
73,060	CHESAPEAKE ENERGY CORP	328,770	1,142,512
11,790	CHEVRON CORP	1,060,628	919,912
147,426	CHICONY ELECTRONICS CO LTD	324,053	375,634
530,000	CHINA LIFE INSURANCE CO LTD	1,713,064	2,052,500
91,500	CHINA MOBILE LTD	1,033,045	1,067,816
4,212,410	CHINA TELECOM CORP LTD	1,978,436	2,466,114
680,500	CHINA ZHENG TONG AUTO SERVICES	313,463	302,743
77,000	CHIYODA CORP	590,806	669,526
45,714	CIE DE SAINT-GOBAIN	1,978,916	1,947,163
13,966	CIE GENERALE DES ETABLISSEMENT	1,333,554	1,272,030
145,800	CIELO SA	1,237,895	1,904,637
166,607	CISCO SYSTEMS INC	4,524,213	4,634,174
50,670	CITIGROUP INC	2,622,173	2,741,754
326,000	CK HUTCHISON HOLDINGS LTD	4,399,863	3,706,158
42,553	CME GROUP INC/IL	3,855,302	4,089,826
152,867	COCA-COLA CO/THE	6,567,166	6,183,592
58,968	COGNIZANT TECHNOLOGY SOLUTIONS	3,539,259	3,189,270
32,550	COMCAST CORP	1,836,797	1,873,741
361,164	COMMERZBANK AG	3,755,406	4,894,207
1,021	CONSTRUCCIONES Y AUXILIAR DE F	283,378	373,542
3,083,400	CP ALL PCL	3,363,164	3,983,116
10,339	CR BARD INC	1,958,620	1,870,623
144,758	CREDIT AGRICOLE SA	1,710,887	1,884,769
81,664	CREDIT SUISSE GROUP AG	1,769,523	1,898,967
50,315	CRH PLC	1,459,347	1,211,585
22,800	CVS HEALTH CORP	2,229,156	2,195,868
25,100	DAIBIRU CORP	209,280	237,821
75,643	DBS GROUP HOLDINGS LTD	889,918	1,175,946
254,700	DBS GROUP HOLDINGS LTD	2,996,471	3,959,565
178,520	DEBENHAMS PLC	192,736	209,464
33,290	DENBURY RESOURCES INC	67,246	270,648
34,100	DESCENTE LTD	437,110	333,335
120,057	DEUTSCHE LUFTHANSA AG	1,899,537	1,953,749
21,160	DEVON ENERGY CORP	677,120	1,194,338
114,980	DEVRO PLC	491,460	540,968
102,970	DFS FURNITURE PLC	504,475	475,503
51,342	DGB FINANCIAL GROUP INC	440,055	511,039
21,273	DIGNITY PLC	801,102	633,214
18,100	DOREL INDUSTRIES INC	408,231	625,393
25,570	DUNI AB	429,169	378,900
61,300	EAST JAPAN RAILWAY CO	5,834,698	4,664,414
13,490	EASTMAN CHEMICAL CO	910,710	999,378
40,000	EDWARDS LIFESCIENCES CORP	3,159,200	2,877,117
28,620	ELI LILLY & CO	2,411,521	2,087,653
26,200	ENERFLEX LTD	250,664	327,832
119,002	ENI SPA	1,783,952	2,089,416
26,000	ENSIGN ENERGY SERVICES INC	138,133	228,966
1,650,000	EVA PRECISION INDUSTRIAL HOLDI	293,801	460,982
75,700	FACEBOOK INC	7,922,762	5,906,114
5,200	FAST RETAILING CO LTD	1,843,202	2,059,577
41,950	FLEXTRONICS INTERNATIONAL LTD	470,260	469,001
534,157	FORTRESS TRANSPORTATION & INFR	6,014,608	8,638,885
115,560	FOXTONS GROUP PLC	320,209	463,387
750	FRESENIUS KABI PHARMACEUTICALS	15	15
17,900	FUJI OIL HOLDINGS INC	293,435	246,963
1,258,000	GALAXY ENTERTAINMENT GROUP LTD	3,968,710	5,670,213
97,810	GALP ENERGIA SGPS SA	1,139,011	997,851
1,416,599	GCL-POLY ENERGY HOLDINGS LTD	7,311	0
7,083,000	GCL-POLY ENERGY HOLDINGS LTD	1,060,145	1,656,544
53,960	GENERAL MOTORS CO	1,835,180	1,867,288
3,139,000	GENTING SINGAPORE PLC	1,703,754	2,558,388
14,000	GENWORTH MI CANADA INC	268,087	446,985
11,980	GERRESHEIMER AG	939,472	651,613
72,000	GIANT MANUFACTURING CO LTD	480,044	640,213
31,070	GILEAD SCIENCES INC	3,143,973	2,946,191
58,170	GLAXOSMITHKLINE PLC	1,177,166	1,248,054
247,800	GLENCORE PLC	330,462	299,278

298,000	GOLDPAC GROUP LTD	130,348	250,173
30,440	GRAND CITY PROPERTIES SA	707,303	448,269
47,550	GREGGS PLC	920,903	542,722
41,600	GRENDENE SA	177,073	239,440
82,440	H LUNDBECK A/S	2,824,882	1,645,116
56,380	HALLIBURTON CO	1,919,175	2,217,234
54,046	HANA FINANCIAL GROUP INC	1,087,788	1,573,463
15,840	HANON SYSTEMS	701,118	697,499
38,516	HARMAN INTERNATIONAL INDUSTRIE	3,628,592	3,633,694
35,210	HARTFORD FINANCIAL SERVICES GR	1,530,227	1,467,905
20,511	HEIDELBERGCEMENT AG	1,684,897	1,459,625
48,870	HEWLETT PACKARD ENTERPRISE CO	742,824	984,964
41,632	HOMESERVE PLC	253,852	235,311
48,870	HP INC	578,621	896,070
355,234	HSBC HOLDINGS PLC	2,807,433	3,295,875
461,953	HSBC HOLDINGS PLC	3,650,838	4,383,747
75,650	HUDBAY MINERALS INC	289,181	660,978
25,870	HUHTAMAKI OYJ	941,436	683,679
2,982	HYUNDAI MIPO DOCKYARD CO LTD	132,499	189,097
4,477	HYUNDAI MOBIS CO LTD	941,180	961,263
6,668	HYUNDAI MOTOR CO	847,326	942,521
18,600	ILLUMINA INC	3,570,177	3,416,153
118,530	ING GROEP NV	1,603,051	1,553,317
29,873	INTERPUMP GROUP SPA	464,699	453,085
14,220	IONIS PHARMACEUTICALS INC	880,645	877,943
14,300	ISHARES MSCI EAFE SMALL-CAP	714,285	655,779
149,100	JAPAN TOBACCO INC	5,541,594	4,138,661
25,850	JENOPTIK AG	404,084	367,750
37,000	JGC CORP	573,016	715,516
98,051	JOHNSON CONTROLS INC	3,872,034	4,739,785
32,580	JPMORGAN CHASE & CO	2,151,257	2,038,856
47,833	JPMORGAN CHASE & CO	3,158,413	3,021,968
32,700	KANSAS CITY SOUTHERN	2,441,709	3,782,131
25,490	KB FINANCIAL GROUP INC	710,406	831,484
223,200	KDDI CORP	5,852,053	4,739,086
17,200	KEIHIN CORP	305,695	257,509
1,208,000	KINGDEE INTERNATIONAL SOFTWARE	554,890	359,837
222,409	KINGFISHER PLC	1,080,129	1,183,478
60,894	KINGFISHER PLC	295,732	323,301
5,018	KIWOOM SECURITIES CO LTD	265,333	210,462
103,760	KNOWLES CORP	1,383,121	2,213,870
11,500	KOBAYASHI PHARMACEUTICAL CO LT	954,071	675,258
106,500	KONICA MINOLTA INC	1,081,865	1,176,967
6,490	KOREA INVESTMENT HOLDINGS CO L	274,257	286,371
12,200	KOSHIDAKA HOLDINGS CO LTD	221,597	259,058
1,206,000	KUNLUN ENERGY CO LTD	1,073,708	1,163,534
70,000	KYB CORP	214,140	257,196
99,860	LAIRD PLC	522,355	484,248
25,850	LANXESS AG	1,198,491	1,254,553
64,300	LAS VEGAS SANDS CORP	2,818,912	3,688,462
5,900	LAURENTIAN BANK OF CANADA	205,147	230,078
17,100	LINKEDIN CORP	3,848,868	3,710,793
6,855	LIVANOVA PLC	406,981	473,080
1,170,168	LLOYDS BANKING GROUP PLC	1,260,246	1,383,400
27,180	LOGITECH INTERNATIONAL SA	409,603	365,027
632,200	LPN DEVELOPMENT PCL	281,095	422,748
132,000	LUK FOOK HOLDINGS INTERNATIONA	280,005	495,236
13,100	M DIAS BRANCO SA	220,196	249,660
29,320	MACY'S INC	1,025,614	1,927,790
151,884	MAN GROUP PLC	392,878	380,104
200,181	MARKS & SPENCER GROUP PLC	1,334,792	1,494,489
14,008	MARR SPA	290,338	249,510
22,000	MARTIN MARIETTA MATERIALS INC	3,004,760	3,113,728
112,217	MASTERCARD INC	10,925,447	9,668,617
63,298	MEDIDATA SOLUTIONS INC	3,119,958	3,022,480
25,510	MEDTRONIC PLC	1,962,229	1,913,760
37,942	MEDTRONIC PLC	2,918,499	2,820,518
21,100	MEITEC CORP	728,796	630,035
18,506	MELIA HOTELS INTERNATIONAL SA	244,855	198,404
12,900	MERCADOLIBRE INC	1,474,986	1,646,943
17,184	MERCK KGAA	1,672,001	1,630,626
39,010	METRO AG	1,252,651	1,194,735
289,807	METROPOLITAN BANK & TRUST CO	495,791	529,263
89,580	MICROSOFT CORP	4,969,898	4,160,991
64,975	MICROSOFT CORP	3,604,813	3,018,089
222,700	MITSUBISHI CORP	3,754,400	4,117,986
43,100	MONSANTO CO	4,246,212	5,149,157
44,040	MORGAN STANLEY	1,400,912	1,708,752
14,340	MORPHOSYS AG	898,045	1,072,935
33,800	MULLEN GROUP LTD	340,896	551,511
95,000	NACHI-FUJIKOSHI CORP	440,667	508,699
27,657	NASPERS LTD	3,783,862	3,622,144
15,822	NASPERS LTD	2,164,670	2,081,936
20,080	NAVISTAR INTERNATIONAL CORP	177,507	672,278
89,028	NESTLE SA	6,630,407	6,536,097
146,615	NEWS CORP	1,958,776	2,300,389
66,800	NIKE INC	4,175,000	3,211,410
140,600	NIPPON TELEGRAPH & TELEPHONE C	5,652,284	4,671,123
326,469	NISSAN MOTOR CO LTD	3,472,439	2,878,166
35,883	NN GROUP NV	1,268,789	1,078,775
43,560	NOBLE CORP PLC	459,558	721,789

709,315	NOKIA OYJ	5,081,638	5,137,936
809,700	NOMURA HOLDINGS INC	4,570,990	4,881,580
58,265	NOVARTIS AG	5,052,350	5,415,159
72,403	NOVO NORDISK A/S	4,214,673	3,114,391
25,800	ONO PHARMACEUTICAL CO LTD	4,651,914	2,308,970
9,340	ONTEX GROUP NV	332,384	268,024
49,690	ORACLE CORP	1,815,176	1,820,433
26,030	OXFORD INSTRUMENTS PLC	294,264	406,785
397,300	PANASONIC CORP	4,097,017	4,728,697
108,991	PAYPAL HOLDINGS INC	3,945,474	4,284,856
77,770	PERKINELMER INC	4,166,139	4,075,491
124,380	PETROFAC LTD	1,459,257	1,363,395
119,907	PHILIP MORRIS INTERNATIONAL IN	10,541,024	9,753,973
117,400	PRECISION DRILLING CORPORATION	462,298	579,264
41,700	PRECISION DRILLING CORPORATION	164,206	251,155
2,150	PRICELINE GROUP INC/THE	2,741,143	2,451,452
3,631	PRICELINE GROUP INC/THE	4,629,343	4,140,103
108,894	PROGRESSIVE CORP/THE	3,462,829	3,336,756
300,800	PRUKSA REAL ESTATE PCL	221,515	262,857
39,585	QIAGEN NV	1,079,975	927,341
76,081	QUALCOMM INC	3,802,909	5,368,122
477,000	QUANTA COMPUTER INC	769,659	991,729
2,120	RATIONAL AG	967,011	675,653
69,627	RECKITT BENCKISER GROUP PLC	6,445,765	5,670,162
38,460	REFRESCO GERBER NV	662,616	632,562
11,300	REGENERON PHARMACEUTICALS INC	6,134,431	4,635,825
120,161	REYNOLDS AMERICAN INC	5,545,430	4,728,629
6,911	ROCHE HOLDING AG	1,908,292	1,900,743
28,115	ROCHE HOLDING AG	7,763,223	7,622,940
15,519	ROCHE HOLDING AG	4,285,166	4,215,346
11,180	ROCKWELL COLLINS INC	1,031,914	973,140
25,730,368	ROLLS ROYCE HLDGS C SHS	37,924	39,654
277,566	ROLLS-ROYCE HOLDINGS PLC	2,352,351	3,633,797
706,140	ROYAL BANK OF SCOTLAND GROUP P	3,143,155	4,342,536
54,950	ROYAL DUTCH SHELL PLC	1,259,207	1,465,477
121,130	ROYAL DUTCH SHELL PLC	2,775,754	4,054,219
3,061	SAMSUNG ELECTRONICS CO LTD	3,289,292	3,695,535
16,936	SANOFI	1,446,050	1,550,531
18,860	SAP SE	1,503,381	1,329,583
26,276	SAP SE	2,094,531	2,026,034
31,610	SBM OFFSHORE NV	400,380	417,534
319,900	SHANGHAI PHARMACEUTICALS HOLDI	692,622	721,903
33,200	SHINKO PLANTECH CO LTD	275,436	233,988
9,582	SIEMENS AG	935,554	1,073,405
133,180	SIG PLC	281,878	384,315
136,030	SIMPLO TECHNOLOGY CO LTD	434,839	677,955
3,813	SINDOH CO LTD	162,107	235,201
467,190	SINGAPORE TELECOMMUNICATIONS L	1,208,605	1,375,022
425,000	SITOY GROUP HOLDINGS LTD	177,674	344,172
116,990	SKY PLC	1,917,439	1,639,926
33,000	SOFTBANK GROUP CORP	1,684,085	1,947,657
15,000	SQUARE ENIX HOLDINGS CO LTD	365,975	313,775
6,350	STABILUS SA	265,953	259,031
105,390	STANDARD CHARTERED PLC	875,620	1,308,930
15,010	STANLEY BLACK & DECKER INC	1,602,017	1,442,161
107,510	SUBSEA 7 SA	765,816	1,006,749
12,200	SUMITOMO MITSUI FINANCIAL GROU	467,128	480,954
150,100	SUMITOMO MITSUI FINANCIAL GROU	5,747,209	5,477,188
1,082,000	SUMITOMO MITSUI TRUST HOLDINGS	4,146,490	4,180,177
39,000	SUMITOMO RUBBER INDUSTRIES LTD	512,565	585,512
41,600	SUNCOR ENERGY INC	1,069,723	1,274,183
46,500	SUNTORY BEVERAGE & FOOD LTD	2,056,444	1,617,290
425,500	SWIRE PACIFIC LTD	4,787,469	5,541,758
13,425	SWISS RE AG	1,316,347	1,130,178
21,571	TECHNIP SA	1,071,689	1,269,611
235,500	TECHTRONIC INDUSTRIES CO LTD	960,214	759,202
4,684	TECNICAS REUNIDAS SA	177,325	205,687
89,169	TELEFONICA SA	991,406	1,271,574
97,212	TELENOR ASA	1,628,739	1,933,539
672,998	TESCO PLC	1,482,938	1,983,313
48,067	TEVA PHARMACEUTICAL INDUSTRIES	3,155,118	2,764,333
40,100	THULE GROUP AB/THE	550,563	484,932
48,255	TJX COS INC/THE	3,421,762	3,309,328
10,700	TOKAI RIKAI CO LTD	267,733	227,306
58,000	TOMRA SYSTEMS ASA	625,780	444,812
423,000	TOSHIBA CORP	878,737	1,601,312
888,000	TOSHIBA CORP	1,844,725	3,795,081
32,915	TOTAL SA	1,475,453	1,693,520
22,350	TOYOTA MOTOR CORP	1,391,220	1,408,910
75,900	TOYOTA MOTOR CORP	4,724,545	4,784,621
143,000	TRIPOD TECHNOLOGY CORP	243,797	281,004
46,000	TSUGAMI CORP	201,521	248,234
26,200	TSUMURA & CO	733,979	584,990
37,600	TUPY SA	177,724	216,347
60,540	TWENTY-FIRST CENTURY FOX INC	1,644,266	2,325,039
91,464	TYCO INTERNATIONAL PLC	2,916,787	4,011,611
58,534	UBM PLC	454,229	447,986
29,443	UCB SA	2,662,023	2,251,658
13,145	UCB SA	1,188,476	1,005,266
13,200	UNDER ARMOUR INC	1,064,052	1,340,317
237,269	UNICREDIT SPA	1,323,522	1,531,718

	120,899	UNILEVER NV	5,267,093	4,793,860
	12,700	UNIPRES CORP	290,539	209,945
	82,156	UNIQA INSURANCE GROUP AG	671,577	773,134
	33,499	UNITEDHEALTH GROUP INC	3,940,822	3,965,532
	17,080	USG PEOPLE NV	318,758	191,777
	460,000	VALUE PARTNERS GROUP LTD	537,744	386,752
	212,760	VECTURA GROUP PLC	551,913	427,123
	98,600	VISA INC	7,646,430	6,463,230
	96,771	VISA INC	7,504,591	6,343,339
	547,521	VODAFONE GROUP PLC	1,783,451	1,900,812
	1,466,911	VODAFONE GROUP PLC	4,778,197	5,092,631
	13,640	VONTOBEL HOLDING AG	647,253	514,769
	18,680	VOYA FINANCIAL INC	689,479	791,658
	67,700	VTECH HOLDINGS LTD	701,883	970,778
	634,000	WEICHAI POWER CO LTD	701,886	1,336,699
	141,220	WELLS FARGO & CO	7,676,719	7,756,096
	22,037	WHIRLPOOL CORP	3,236,574	4,349,194
	88,200	WHOLE FOODS MARKET INC	2,954,700	2,793,221
	26,290	WIENERBERGER AG	488,070	365,588
	63,300	WORKDAY INC	5,043,744	5,187,039
	437,500	YINGDE GASES GROUP CO LTD	202,093	307,469
	11,771	YOUNGONE CORP	422,634	567,587
		Corporate Stocks - Common Total	721,999,739	736,519,481
Corporate Stock - Options				
	456,300	JPM STRUCT PROD BV	2,249,559	2,621,539
	347,000	JPM STRUCT PROD BV L/WTs	1,811,340	2,240,336
	300,800	JPM STRUCT PROD BV L/WTs	5,718,208	5,683,592
	8,500	JPM STRUCT PROD BV LEPO WTS	2,165,460	2,407,246
	166,800	JPM STRUCT PROD BV LEPW	2,216,772	2,267,179
	327,000	JPM STRUCT PROD BV LEPW	1,442,070	1,569,731
		Corporate Stocks - Options Total	15,603,409	16,789,623
Other Investments				
	235,000	AMERICAN MUNI PWR-OHIO INC OH	273,178	303,014
	770,000	CALIFORNIA ST	1,075,890	1,129,852
	2,280,000	HASHEMITE KINGDOM OF JORDAN GO	2,337,069	2,317,985
	950,000	ILLINOIS ST	955,520	989,644
	310,000	ILLINOIS ST	320,866	331,871
	200,000	ILLINOIS ST	213,998	216,234
	1,430,000	ISRAEL ST AID	1,019,576	1,015,686
	915,000	ISRAEL ST AID	718,357	709,290
	1,515,000	ISRAEL ST AID	1,191,835	1,176,216
	1,405,000	ISRAEL ST AID	1,814,178	1,887,618
	865,000	LOS ANGELES CA DEPT WTR & PWR	1,174,099	1,235,211
	1,575,000	LOS ANGELES CA UNIF SCH DIST	1,897,355	1,987,493
	1,025,000	MASSACHUSETTS ST	1,178,730	1,183,035
	1,075,000	MET TRANSPRTN AUTH NY DEDICATE	1,567,382	1,640,461
	475,000	MET TRANSPRTN AUTH NY DEDICATE	600,372	633,175
	915,000	PORT AUTH OF NEW YORK & NEW JE	970,705	1,035,222
	800,000	PORT AUTH OF NEW YORK & NEW JE	761,728	849,144
	1,000,000	STATE PUBLIC SCH BLDG AUTH PA	1,074,900	1,082,410
	103,058	STONE HARBOR-EM MK DBT-MUSDA	16,795,368	16,799,491
	96,387	STONE HARBOR-HI YLD BD-MUSDA	14,867,671	15,732,261
	505,000	UNIV OF CALIFORNIA CA REVENUES	616,100	637,946
	125,000	UNIV OF CALIFORNIA CA RGTS MED	141,364	143,853
		Other Investments Total	51,566,241	53,037,108
Private Equity				
	18,770,542	AMERICAN SECURITIES PARTNERS	18,770,542	17,524,759
	4,653,164	APOLLO EUROPEAN PRINCIPAL FUND	5,054,732	6,191,088
	5,804,759	APOLLO INVESTMENT FUND VIII LP	5,804,759	5,825,986
	6,898,172	ASCRIBE OPP FUND III LP	6,898,172	7,236,331
	15,910,392	BLACKSTONE ENERGY PARTNERS	15,910,392	16,832,172
	26,500	BLACKSTONE ENERGY PARTNERS II	26,500	26,500
	871,266	BOWMARK CAPITAL PARTNERS V	1,284,159	1,442,753
	42,125	BRIGADE CREDIT OFFSHORE FUND	47,779,045	52,872,085
	157,983	CID MEZZANINE CAPIAL LP	157,983	157,983
	5,151,995	CVC CAPITAL PRTRNRS VI (C) LP	5,596,613	5,809,082
	9,499,597	GRIDIRON CAPITAL FUND II LP	9,499,597	11,701,344
	1,444,370	GRIDIRON CAPITAL FUND III LP	1,444,370	1,444,370
	7,126,526	GS PEP 2005 - DIRECT FUND	7,126,526	8,532,436
	23,902,950	GS PEP 2005-MANAGERS FUND	23,902,950	26,598,147
	1,713,651	H.I.G. CAPITAL PARTNERS V LP	1,713,651	1,806,514
	412,896	HARBOURVEST INTL PVT EQ	412,896	965,879
	61,006	HIG EUROPE CAPITAL PARTNERS II	66,271	129,160
	4,878,981	HIGH ROAD CAPITAL PARTNERS FD	4,878,981	5,011,818
	489,706	HVEST INTL PE DIRECT FD LP	489,706	123,105
	133,421	HVEST PART V PARTNERS FUND	133,421	155,702
	1,111,715	HVEST PART VI BUYOUT PART FUND	1,111,715	1,472,787
	808,864	HVEST PART VI DIRECT FUND	808,864	1,129,673
	1,362,062	HVEST PART VI PARTNERSHIP FD	1,362,062	1,755,578
	1,083,377	KPS SPECIAL SITUATIONS FUND IV	1,083,377	1,068,404
	40,701,942	LAZARD EMERGING MKTS	40,701,942	40,701,942
	4,982,509	OHA EUROPEAN STRATEGIC CREDIT	4,982,509	5,496,684
	4,681,749	PATRIA - BRAZILIAN PRIVATE	4,681,749	5,484,960

	133,436	PATRIA-BRAZILIAN PE FUND V LP	133,436	133,436
	370	PEG DIRECT VENT CAP INST	370	57,602
	31,668,941	PEG POOLED VENT CAP INST	31,668,941	28,290,193
	728,809	PEG US DIR CORP FIN INST	728,809	859,635
	14,762,197	PEG US POOLED CORP FIN INST	14,762,197	16,038,413
	6,125,903	PLATINUM EQ CAP PARTNERS III	6,125,903	6,100,914
	10,526,525	PROVIDENCE DEBT FUND III LP	10,526,525	10,322,816
	8,717,887	RIDGEMONT EQUITY PARTNERS FUND	8,717,887	10,624,869
	4,737,726	SECONDARY INVESTMENT SPV-3 LP	4,737,726	4,739,293
	3,993,969	SECONDARY INVESTMENTS SPV-4 LP	3,993,969	3,996,574
	18,131	STONE HARBOR LEVERAGED	18,704,007	18,675,723
	21,678,391	TPG GROWTH II LP	21,678,391	16,379,148
	1,059,192	TPG GROWTH III LP	1,059,192	1,059,192
	4,837,624	TPG OPPORTUNITIES FUND II	4,837,624	7,847,185
	2,580,765	TPG OPPORTUNITIES PARTNERS III	2,580,765	2,506,379
	3,966,384	TZP CAPITAL PARTNERS II LP	3,966,384	3,518,266
	27,263,029	WARBURG PINCUS PRIVATE EQUITY	27,263,029	34,898,894
	233,100	WATERLAND PE FUND VI C.V.	253,217	255,288
	4,879,539	WATERLAND PRIVATE EQUITY	5,300,643	10,483,407
		Private Equity Total	378,722,499	404,284,470
Real Estate				
	1,541,194	ALMANAC REALTY SECURITIES VII	1,541,194	1,541,194
	3,144,331	BRAZIL REAL ESTATE	3,144,331	4,639,667
	1,472,973	BROOKFIELD REAL ESTATE FINANCE	1,472,973	2,029,957
	6,989,327	BROOKFIELD STRATEGIC REAL	6,989,327	5,050,803
	1	EXETER INDUSTRIAL VALUE FUND	1	3,514,313
	3,034,908	GREENFIELD ACQUISITION	3,034,908	2,946,511
	2,109,999	GREENFIELD MULTI-STATE	2,109,999	2,110,348
	3,536,781	IRON POINT REAL ESTATE	3,536,781	3,329,505
	36,171,762	JAMESTOWN PREMIER PROPERTY	36,171,762	31,053,202
	35,191,718	JPMCB SPECIAL SITUATION	35,191,718	20,000,000
	25,683,181	JPMCB STRATEGIC PROPERTY FUND	25,683,181	23,552,625
	14,527,400	LION INDUSTRIAL TRUST	14,527,400	13,481,767
	30,607,683	PRISA	30,607,683	26,539,709
	5,246,556	RREEF AMERICA REIT III	5,246,556	2,464,938
	5,158,634	SAROFIM REALTY FD I LP NEW	5,158,634	5,549,449
	638,315	SAROFIM REALTY FD II LP NEW	638,315	690,717
	9,438,941	SAROFIM REALTY FD III LP NEW	9,438,941	13,254,057
	6,603,053	SAROFIM REALTY FUND I LP	6,603,053	4,114,722
	16,596,202	SAROFIM REALTY FUND II LP	16,596,202	13,202,028
	18,877,879	SAROFIM REALTY FUND III LP	18,877,879	26,944,651
	3,549,455	TTG BRPTP FUND LP	3,549,455	5,133,640
	4,374,698	UNICO PARTNERS I LP	4,374,698	4,074,528
	19,162,772	USAA EAGLE REAL ESTATE FEEDER	19,162,772	15,000,000
		Real Estate Total	253,657,762	230,218,330
Infrastructure				
	5,005,678	ALTERNA CORE CAPITAL ASSETS II	5,005,678	5,519,304
	4,763,501	BALFOUR BEATTY INFRA PTNRS	4,763,501	7,642,371
	10,000,000	FIR TREE OPP FD VI CAYMAN LP	10,000,000	10,000,000
	1,691,098	FIRST RESERVE ENERGY INFRA	1,691,098	1,877,371
	506,908	FREIF II WAREHOUSE CO-INVEST	506,908	506,908
	20,000,000	IFM GLOBAL INFRA OFFSHORE LP	20,000,000	20,000,000
		Infrastructure Total	41,967,184	45,545,954
US Government Obligations Total				
	3,205,000	FEDERAL HOME LN MTG CORP	4,594,560	4,818,493
	4,775,000	FEDERAL NATL MTG ASSN	7,058,548	7,431,906
	2,550,000	TENNESSEE VALLEY AUTH BD	3,276,368	3,478,404
	5,040,000	U S TREASURY BD PRIN STRIP	2,029,507	2,090,324
	14,900,000	U S TREASURY BD PRIN STRIP	6,431,883	6,685,332
	800,000	U S TREASURY BILL	799,792	799,792
	13,715,000	U S TREASURY BOND	13,372,125	14,027,839
	31,600,000	U S TREASURY BOND	31,485,292	33,692,421
	44,595,000	U S TREASURY BOND	40,011,972	40,394,266
	49,345,000	U S TREASURY BOND	49,119,493	49,491,871
	22,915,000	U S TREASURY BOND	22,255,277	22,471,002
	4,065,000	U S TREASURY BOND	5,627,342	5,661,003
	3,855,000	U S TREASURY BOND	5,036,635	5,022,443
	3,190,000	U S TREASURY BOND	4,527,312	4,545,625
	1,265,000	U S TREASURY BOND	1,676,720	1,736,558
	18,450,000	U S TREASURY BOND	22,790,732	22,686,528
	5,945,000	U S TREASURY BOND	7,902,689	7,888,208
	13,632,600	U S TREASURY BOND	14,076,205	14,596,289
	13,771,300	U S TREASURY BOND	13,856,269	14,222,125
	8,115,000	U S TREASURY BOND	7,737,490	8,078,533
	5,685,000	U S TREASURY BOND	5,826,670	5,811,998
	16,990,000	U S TREASURY BOND	16,565,250	17,377,542
	13,590,000	U S TREASURY BOND	15,287,663	16,068,834
	7,880,000	U S TREASURY BOND	8,053,281	8,656,306
	18,405,000	U S TREASURY BOND	18,338,190	19,068,671
	4,920,900	U S TREASURY BOND	4,898,411	4,976,701
	16,040,000	U S TREASURY BOND	15,578,208	15,550,866
	9,675,000	U S TREASURY BOND	9,645,878	9,583,147
	575,000	U S TREASURY NOTE	573,718	573,940

30,445,000	U S TREASURY NOTE	30,377,108	30,468,014
4,750,000	U S TREASURY NOTE	4,721,785	4,730,275
15,395,000	U S TREASURY NOTE	11,690,009	11,690,009
12,350,000	U S TREASURY NOTE	12,389,871	12,389,871
(348)	US 10YR TREAS NTS FUTURE (CBT)	141,766	0
(90)	US 10YR TREAS NTS FUTURE (CBT)	41,766	0
(184)	US 10YR TREAS NTS FUTURE (CBT)	84,310	0
(862)	US 2YR TREAS NTS FUT (CBT)	294,216	0
(28)	US 2YR TREAS NTS FUT (CBT)	7,437	0
58	US 2YR TREAS NTS FUT (CBT)	(17,522)	0
691	US 5YR TREAS NTS FUTURE (CBT)	(161,952)	0
(250)	US 5YR TREAS NTS FUTURE (CBT)	46,875	0
256	US 5YR TREAS NTS FUTURE (CBT)	(83,901)	0
17	US TREAS BD FUTURE (CBT)	(5,281)	0
3,639,295	US TREAS-CPI INFLAT	3,197,194	3,536,260
288	US ULTRA BOND (CBT)	330,371	0
324	US ULTRA BOND (CBT)	374,531	0
	US Government Obligations Total	421,862,062	430,301,398
	TOTAL INVESTMENTS	4,743,432,196	4,852,028,420

COMMON/COLLECTIVE TRUSTS AND COMMINGLED FUNDS - VONTOBEL INDIA FUND (Detail of Holdings)

Plan's Investment is 0.796% of Total Fund

CIPLA INR2	689,094
COLGATE-PALM (IND) INR1.00	303,086
DR REDDYS LABS INR5	213,046
HCL TECHNOLOGIES INR2	863,653
HDFC BANK	2,704,111
HINDUSTAN UNILEVER INR1	1,111,741
HOUSING DEVEL FIN INR2	3,177,581
INDIAN RUPEE	897,332
INFOSYS LIMITED	844,960
ITC INR1	2,533,198
KOTAK MAHINDRA BAN COMSTK	637,079
NESTLE INDIA INR10	220,262
SUN PHARMACEUTICAL EQ-INR 1	1,018,639
TATA CONSULTANCY S INR1	875,125
WESTLIFE DEVP LTD INR2	46,671
TOTAL - VONTOBEL INDIA FUND	16,135,576

The Vontobel India Fund is a common collective trust that trades at a net asset value per share. AEP holds shares of the Vontobel India Fund and does not directly hold the fund's underlying international equity investments. The cost basis for the fund is based on the unit per share cost of the fund and not the fund's underlying securities and therefore is not included in the Vontobel India Fund (Detail of Holdings).

See Independent Auditors' Report

AMERICAN ELECTRIC POWER SYSTEM COMPREHENSIVE RETIREMENT PLAN
PLAN #001 EIN #13-4922641
FORM 5500 SCHEDULE H, PART IV, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
December 31, 2015

SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PROCEEDS
1,840,000	ABN AMRO BANK NV 144A 2.450% 06/04/2020 DD 06/04/15	1,835,952	1,842,019
1,330,000	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	1,322,100	1,224,119
1,625,000	APPLE INC 1.550% 02/07/2020 DD 02/09/15	1,621,425	1,600,806
1,530,000	APPLE INC 2.150% 02/09/2022 DD 02/09/15	1,529,709	1,471,661
1,075,000	APPLE INC 0.900% 05/12/2017 DD 05/13/15	1,074,258	1,075,444
900,000	APPLE INC 2.000% 05/06/2020 DD 05/13/15	898,605	900,237
1,785,000	AUTOMATIC DATA PROCESSING INC 3.375% 09/15/2025 DD 09/15/15	1,783,054	1,829,161
1,770,000	BANK OF TOKYO-MITSUBISHI 144A 2.300% 03/05/2020 DD 03/05/15	1,768,832	1,749,061
1,655,000	BANK OF TOKYO-MITSUBISHI 144A 2.750% 09/14/2020 DD 09/14/15	1,653,775	1,659,766
10,063	BNK FINANCIAL GROUP INC	0	9,808
1,975,000	BURLINGTON NORTHERN SANTA FE L 3.000% 04/01/2025 DD 03/09/15	1,965,797	1,880,022
725,000	CALIFORNIA ST 5.000% 03/01/2026 DD 03/18/15	889,582	867,695
2,135,000	CANADIAN PACIFIC RAILWAY CO 2.900% 02/01/2025 DD 02/02/15	2,029,019	2,018,301
1,940,000	CANADIAN PACIFIC RAILWAY CO 3.700% 02/01/2026 DD 08/03/15	1,933,152	1,958,197
2,460,000	CELGENE CORP 3.550% 08/15/2022 DD 08/12/15	2,453,333	2,447,602
256,500	CHEUNG KONG PROPERTY HOLDINGS	1,501,923	1,970,821
1,980,000	CITIGROUP COMMERCIAL MOR P1 A5 3.717% 09/15/2048 DD 08/01/15	2,039,306	2,040,096
1,630,000	COLUMBIA PIPELINE GROUP I 144A 4.500% 06/01/2025 DD 05/22/15	1,627,506	1,649,250
1,610,000	COMM 2015-CCRE24 MORTG CR24 A5 3.696% 08/10/2055 DD 08/01/15	1,658,175	1,681,695
1,025,000	COMM 2015-PC1 MORTGAGE PC1 A5 3.902% 07/10/2050 DD 07/01/15	1,055,748	1,069,724
2,500,000	COSTCO WHOLESALE CORP 2.250% 02/15/2022 DD 02/17/15	2,492,600	2,450,975
4	CREDIT SUISSE GROUP AG	0	2
2,855,000	DAIMLER FINANCE NORTH AME 144A 2.250% 03/02/2020 DD 03/02/15	2,848,434	2,836,473
11,497	DMG MORI SEIKI AG	249,092	395,541
112,140	DRAGON OIL PLC	1,036,465	1,274,552
490,000	EMPRESA ELECTRICA GUACOLD 144A 4.560% 04/30/2025	489,726	483,875
485,000	EXELON CORP 3.950% 06/15/2025 DD 06/11/15	486,008	492,425
1,020,000	EXELON CORP 5.100% 06/15/2045 DD 06/11/15	1,016,573	1,037,548
1,070,000	GILEAD SCIENCES INC 1.850% 09/04/2018 DD 09/14/15	1,069,882	1,080,882
1,835,000	GS MORTGAGE SECURITIES GC32 A4 3.764% 07/10/2048 DD 07/01/15	1,889,916	1,922,163
1,115,000	HEWLETT PACKARD ENTERPRIS 144A 2.450% 10/05/2017 DD 10/09/15	1,114,376	1,117,308
575,000	HONOLULU CITY & CNTY HI 5.000% 10/01/2031 DD 04/02/15	692,708	666,293
1,200,000	HYUNDAI CAPITAL AMERICA 144A 2.000% 03/19/2018 DD 03/19/15	1,197,012	1,195,615
67,639	INDIVIOR PLC ORD USD2	149,104	146,028
1,060,000	INDONESIA GOVERNMENT INTE 144A 5.125% 01/15/2045	1,047,990	1,106,319
1,215,000	ING BANK NV 144A 1.800% 03/16/2018 DD 03/16/15	1,213,129	1,219,228
390,000	JB Y CO SA DE CV 3.750% 05/13/2025	386,120	387,801
865,000	JM SMUCKER CO/THE 144A 1.750% 03/15/2018 DD 03/20/15	863,703	861,825
860,000	JM SMUCKER CO/THE 144A 2.500% 03/15/2020 DD 03/20/15	856,319	862,047
330,000	JM SMUCKER CO/THE 144A 4.250% 03/15/2035 DD 03/20/15	328,769	340,448
470,000	KRAFT HEINZ FOODS CO 144A 2.800% 07/02/2020 DD 07/02/15	468,933	475,649
1,425,000	KRAFT HEINZ FOODS CO 144A 1.600% 06/30/2017 DD 07/02/15	1,424,102	1,427,123
1,625,000	METROPOLITAN LIFE GLOBAL 144A 2.000% 04/14/2020 DD 04/14/15	1,617,866	1,596,254
147,000	MONDELEZ INTERNATIONAL INC 6.500% 02/09/2040 DD 02/08/10	194,444	203,688
1,160,000	NEW YORK CITY NY MUNI WTR FINA 5.000% 06/15/2031 DD 04/09/15	1,366,085	1,343,756
485,000	NEW YORK CITY NY TRANSITIONA 5.000% 02/01/2032 DD 04/23/15	564,724	551,290
1,890,000	NEW YORK ST DORM AUTH SALES TA 5.000% 03/15/2030 DD 10/23/14	2,262,387	2,179,472
405,000	NEW YORK ST DORM AUTH SALES TA 5.000% 03/15/2032 DD 10/23/14	477,074	463,041
855,000	NEW YORK ST DORM AUTH ST PERSO 5.000% 02/15/2029 DD 12/30/14	1,009,584	998,349
1,110,000	OREGON ST DEPT OF ADMIN SVCS L 5.000% 04/01/2028 DD 01/28/15	1,345,664	1,312,098
10,440	ORIFLAME HOLDING AG	335,803	139,547
845,000	PETROLEOS MEXICANOS 144A 3.500% 07/23/2020 DD 01/23/15	844,375	858,731
2,350,000	PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15	2,348,990	2,337,710
1,600,000	QUALCOMM INC 2.250% 05/20/2020 DD 05/20/15	1,598,720	1,579,376
1,458,000	REPUBLIC OF TURKEY 4.250% 04/14/2026	1,438,594	1,451,629
29,830,806	ROLLS ROYCE HOLDINGS ENTITL	44,907	46,545
805,000	SC JOHNSON & SON INC 144A 4.750% 10/15/2046 DD 10/16/15	803,446	830,607
9,140	SCHIBSTED ASA	286,423	272,324
1,650,000	SIEMENS FINANCIERINGSMAAT 144A 2.150% 05/27/2020 DD 05/27/15	1,647,822	1,631,322
3,700,000	SOCIETE GENERALE SA 144A 2.625% 09/16/2020 DD 09/16/15	3,683,831	3,736,371
1,520,000	STARBUCKS CORP 2.700% 06/15/2022 DD 06/10/15	1,519,711	1,548,576
89,169	TELEFONICA SA	33,475	32,051
4	TELEFONICA SA	0	1
116,500	UBS GROUP AG	2,076,829	2,213,206
2,000,000	UNIV OF CALIFORNIA CA REVENUES 5.000% 05/15/2027 DD 03/25/15	2,443,010	2,370,606
1,345,000	URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050	1,363,749	1,377,900
1,885	US 10YR TREAS NTS FUTURE (CBT) EXP JUN 15	0	(355,747)
1,524	US 10YR TREAS NTS FUTURE (CBT) EXP SEP 15	0	(404,269)
1,008	US 10YR TREAS NTS FUTURE (CBT) EXP DEC 15	0	387,046
901	US 2YR TREAS NTS FUT (CBT) EXP DEC 15	0	629,104
1,148	US 2YR TREAS NTS FUTURE (CBT) EXP JUN 15	0	(891,355)
994	US 2YR TREAS NTS FUTURE (CBT) EXP SEP 15	0	(720,902)
959	US 5YR TREAS NTS FUTURE (CBT) EXP JUN 15	0	257,934
1,636	US 5YR TREAS NTS FUTURE (CBT) EXP SEP 15	0	246,642
336	US 5YR TREAS NTS FUTURE (CBT) EXP DEC 15	0	(371,146)
161	US TREAS BD FUTURE (CBT) EXP JUN 15	0	469,357
178	US TREAS BD FUTURE (CBT) EXP SEP 15	0	(205,673)
7	US TREAS BD FUTURE (CBT) EXP DEC 15	0	26,858
896	US ULTRA BOND (CBT) EXP JUN 15	0	(3,967,228)
1,030	US ULTRA BOND (CBT) EXP SEP 15	0	1,286,686
747	US ULTRA BOND (CBT) EXP DEC 15	0	(1,777,335)
1,805,000	UTAH ST TRANSIT AUTH SALES TAX 5.000% 06/15/2028 DD 02/25/15	2,194,357	2,150,315
850	VERIZON COMMUNICATIONS 4.522% 09/15/2048 DD 03/13/15	850	850
906,569	VERIZON COMMUNICATIONS IN 144A 4.522% 09/15/2048 DD 03/13/15	791,312	881,455
171,361	VERIZON COMMUNICATIONS IN 144A 4.672% 03/15/2055 DD 03/13/15	127,075	150,203
1,295,000	WASHINGTON ST 5.000% 02/01/2028 DD 02/04/15	1,558,494	1,516,652
1,835,000	WESTLAKE AUTOMOBIL 2A A2A 144A 1.280% 07/16/2018 DD 06/24/15	1,834,989	1,832,706

Total Assets Acquired and Disposed of Within Year

87,776,801

82,942,205

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT PLAN
FORM 5500 SCHEDULE H, PART IV, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS
For The Year Ended December 31, 2015

	Transaction Count	Purchases	Sales		
		Price (a)	Proceeds (a)	Cost	Gain/(Loss)
Single Reportable Transactions					
None					
Series Of Reportable Transactions					
None					

See Independent Auditors' Report

The Schedule of Assets (Held at End of Year) in 2015 for the American Electric Power System Retirement Plan is included in the Accountant's Audit report. Please see attachment PensionFinancialStatements.pdf.

The Schedule of Assets (Acquired and Disposed of Within Year) for the American Electric Power System Retirement Plan is included in the Accountant's Audit report. Please see attachment PensionFinancialStatements.pdf.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2015

The average retirement age for Line 22 was calculated by determining the average age at retirement for those current active participants expected to reach retirement, based on all current decrements assumed.

Retirement Age	Assumed Rate	Participants at Beginning	Participants Retiring: (2)x(3)	Weighted Value (1)x(4)
(1)	(2)	(3)	(4)	(5)
55	0.01	1000	10.00	550.00
56	0.01	990	9.90	554.40
57	0.01	980	9.80	558.66
58	0.06	970	58.22	3,376.64
59	0.06	912	54.72	3,228.77
60	0.06	857	51.44	3,086.48
61	0.16	806	128.95	7,865.73
62	0.16	677	108.31	6,715.53
63	0.16	569	90.98	5,732.03
64	0.13	478	62.10	3,974.21
65	0.13	416	54.02	3,511.58
66	0.13	362	47.00	3,102.08
67	0.13	315	40.89	2,739.70
68	0.13	274	35.58	2,419.11
69	0.13	238	30.95	2,135.58
70	1	207	<u>207.13</u>	<u>14,499.08</u>
			1,000.00	64,049.57

$$64,049.57 / 1,000 = 64$$

Plan Name: American Electric Power System Retirement Plan
EIN / PN: 13-4922641 / 001
Plan Sponsor: American Electric Power Service Corporation
Valuation Date: January 1, 2015

Schedule SB, Line 24
Change in Non-Prescribed Actuarial Assumptions
as of January 1, 2015

The assumed rates for retirement, termination, and compensation increase were updated to reflect experience through 2013.

Plan Name: American Electric Power System Retirement Plan
EIN / PN: 13-4922641 / 001
Plan Sponsor: American Electric Power Service Corporation
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26
Schedule of Active Participant Data as of January 1, 2015

Attained Age	Years Of Credited Service											
	Under 1			1 to 4			5 to 9			10 to 14		
	No.	Comp.	Average Cash Bal.	No.	Comp.	Average Cash Bal.	No.	Comp.	Average Cash Bal.	No.	Comp.	Average Cash Bal.
<25	258	64,178	3,353	14								
25 to 29	578	70,924	5,199	471	81,171	15,198	12					
30 to 34	454	74,545	6,161	943	85,130	19,941	239	90,807	32,456	6		
35 to 39	322	74,224	6,763	820	85,697	23,769	453	96,620	41,830	159	91,969	53,710
40 to 44	232	78,603	8,660	668	87,768	28,562	435	97,490	49,948	331	99,062	67,919
45 to 49	183	80,816	9,405	515	87,540	33,010	312	100,941	61,368	296	100,152	81,124
50 to 54	119	79,446	11,253	396	87,982	36,911	262	98,849	68,457	307	96,380	89,748
55 to 59	90	84,863	12,292	271	90,544	43,949	200	96,585	78,696	189	100,172	108,222
60 to 64	50	79,507	12,108	163	85,708	44,585	87	98,310	89,235	95	99,540	119,463
65 to 69	16			40	97,721	59,454	30	105,376	108,090	15		
>70	1			1			9			2		

Plan Name: American Electric Power System Retirement Plan
 EIN / PN: 13-4922641 / 001
 Plan Sponsor: American Electric Power Co.
 Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26
Schedule of Active Participant Data for Frozen Plans as of January 1, 2015

Attained Age	Years Of Credited Service																			
	20 to 24				25 to 29				30 to 34				35 to 39				40 & up			
	No.	Comp.	Average	Cash Bal.	No.	Comp.	Average	Cash Bal.	No.	Comp.	Average	Cash Bal.	No.	Comp.	Average	Cash Bal.	No.	Comp.	Average	Cash Bal.
<25																				
25 to 29																				
30 to 34																				
35 to 39	5																			
40 to 44	134	100,867	91,439	4																
45 to 49	465	107,910	113,437	348	106,134	134,109	21	87,151	130,695											
50 to 54	398	94,108	120,792	866	105,658	160,936	892	101,132	186,759	150	99,438	209,161	1							
55 to 59	299	95,940	144,137	562	96,445	176,664	984	108,173	229,333	1,031	102,170	243,699	39	92,825	265,717					
60 to 64	136	88,590	148,010	219	95,623	198,612	326	105,086	257,726	414	105,642	290,507	231	102,572	315,925					
65 to 69	15			34	89,466	202,226	34	108,774	289,599	29	95,525	302,924	45	116,024	441,265					
>70	3			3			1			1			3							

Plan Name: American Electric Power System Retirement Plan
 EIN / PN: 13-4922641 / 001
 Plan Sponsor: American Electric Power Co.
 Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis:

- Applicable month (published) October 2014
- Yield curve basis Segment rates

Funding interest rates:

	Reflecting Corridors	Not Reflecting Corridors
■ First segment rate	4.72%	1.55%
■ Second segment rate	6.11%	4.06%
■ Third segment rate	6.81%	5.15%
■ Effective interest rate	6.15%	4.19%

Annual rates of increase

- Compensation:

	Age	Rate
— Representative rates		
	< 26	12.00%
	26 – 30	8.50%
	31 – 35	7.00%
	36 – 40	6.00%
	41 – 45	5.00%
	46 – 50	4.00%
	> 50	3.50%
— Weighted average		4.75%

- Cash balance crediting rate 4.00%
- Lump sum/annuity conversion rate October 2014 segment rates
- Future Social Security wage bases 4.00%
- Statutory limits on compensation N/A
- Expected rate of return on assets for prior year 6.00% but not greater than the third segment rate

Plan Name: American Electric Power System Retirement Plan
 EIN / PN: 13-4922641 / 001
 Plan Sponsor: American Electric Power Co.
 Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

Inclusion Date The valuation date coincident with or next following the date on which the employee becomes a participant.

New or rehired employees It was assumed there will be no new or rehired employees.

Mortality

■ Healthy

Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2030 using Scale AA and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2022 using Scale AA.

■ Disabled

Post-1994 current liability disabled

■ Lump sum/annuity conversion

Applicable 417(e) IRS Mortality Table

Termination

Rates varying by age and service:

Percentage leaving during the year		
Attained Age	Less than five years of service	Five or more years of service
< 25	8.00%	7.30%
25 – 29	8.00%	5.00%
30 – 34	8.00%	4.20%
35 – 39	8.00%	3.40%
40 – 44	8.00%	2.50%
45 – 49	8.00%	1.90%
50 +	8.00%	1.70%

Disability

Rates apply to employees not eligible to retire and vary by age and sex as indicated by the following sample values:

Percentage becoming disabled during the year		
Age	Male	Female
20	0.060%	0.090%
30	0.060%	0.090%
40	0.074%	0.110%
50	0.178%	0.267%
60	0.690%	1.035%

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Retirement

Rates varying by age; average retirement age 64:

Percentage retiring during the year	
Age	Rate
55 – 57	1.00%
58 – 60	6.00%
61 – 63	16.00%
64 – 69	13.00%
70 +	100.00%

Benefit commencement date:

- Preretirement death benefit The later of the death of the active participant or the date the participant would have attained age 55.
- Deferred vested benefit The later of age 55 or termination of employment.
- Disability benefit Upon disablement.
- Retirement benefit Upon termination of employment.

Form of payment

40% lump sum; 60% annuity for retirement eligible East grandfathered participants and 75% lump sum; 25% annuity for all other participants. Married participants are assumed to elect the 50% joint and survivor annuity and unmarried participants are assumed to elect the single life annuity. No other optional form of payment election is assumed.

Percent married

80% of male participants; 70% of female participants.

Spouse ages

Wives are assumed to be three years younger than husbands.

Valuation pay

2015 base salary pay (Grandfathered) – not estimated due to freeze of final average pay accruals at December 31, 2010.

2015 expanded pay (Cash Balance) – sum of the following updated one year according to the salary increase assumption:

- (i) 2015 base salary
- (ii) a 15% increase for overtime eligible employees and a target bonus percent increase for incentive-eligible employees

At-risk assumptions

If at-risk calculations are required, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan, which is usually a joint and survivor form of payment.

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Timing of benefit payments Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

Methods

Valuation date	First day of plan year.
Funding target	Present value of accrued benefits.
Target normal cost	Present value of benefits expected to accrue during plan year plus plan-related expenses expected to be paid from the trust (based on actual trust expenses paid in previous year, adjusted by the difference between the prior and expected current year PBGC premiums).
Actuarial value of assets	Average of the fair market value of assets on the valuation date and the six immediately preceding months, adjusted for contributions, benefit/expense payments and expected investment returns. The average asset value must be within 10% of fair value, including contributing receivable. The method of computing the actuarial value of assets complies with rules governing the calculation of such values under PPA. These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a bias to produce an actuarial value of assets that is below the market value of assets.
Benefits Not Valued	All benefits were valued except: – Any liabilities that may be reinstated in the event of reemployment – The alternate benefit formula for members who did not elect to withdraw their employee contributions – Any liabilities relating to members' unwithdrawn employee contributions – Liabilities related to special benefits as a result of termination due to downsizing and restructuring

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Data Sources

Willis Towers Watson used participant and asset data as of January 1, 2015, supplied by Mercer, the third party administrator for AEP. Data were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. To the extent that data were not provided, estimates were made based on prior year information.

The Company also provided the amounts recognized in accumulated other comprehensive income as of the end of the December 31, 2014 fiscal year and amounts recognized in other comprehensive income in the December 31, 2014 fiscal year.

Assumptions Rationale - Significant Economic Assumptions for Contributions

Discount rate	The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.
Cash Balance Interest crediting rate	The plan credits interest to cash balance accounts using the 30-year Treasury rate for the September of the preceding year with a minimum rate of 4.00%. The assumption is based on the plan sponsor's long-term expectations of yields on U.S. Treasuries. We believe that the selected assumption does not significantly conflict with what would be reasonable based on market conditions at the measurement date.
Lump sum conversion rate	As required by IRC 430, lump sum benefits are valued using "annuity substitution", so that the interest rates assumed are effectively the same as described above for the discount rate. The adjustment results in a fixed assumption of 5.00%, because the plan's fixed minimum conversion rate is expected to always produce the larger lump sum, even when the variability of IRC 417(e) assumptions is considered.
Rates of increase in:	
■ Compensation	Rates of increase in compensation were based on an experience study conducted in 2014, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
■ National average wages (NAW) (e.g., Social Security wage bases)	The assumed NAW is based on assumed CPI as shown below, plus assumed increases in real wages (the portion of GDP increases that becomes part of wages). Such assumed future increases in real wages are based on a combination of

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- Increases in statutory limits (CPI)

historical averages and an expectation that the future rates will be lower (higher) than historical averages.

The assumed CPI is based on a combination of historical average CPI, current conditions and an assumed progression from recently experienced CPI to the long-term expected level. The final assumption represents a composite of current rates and long term expected rates.

Assumptions Rationale - Significant Demographic Assumptions

Mortality	Assumptions were selected by the plan sponsor and, as required by U.S. GAAP, represent a best estimate of future experience.
Termination	Termination rates are based on an experience study conducted in 2014, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. Assumed termination rates differ by service because of observed differences in termination rates between employees who have attained at least five years of service and those with less than five years of service.
Retirement	Retirement rates are based on an experience study conducted in 2014, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Form of payment	Rates at which retirees elect lump sums versus annuities are based on an experience study conducted in 2014, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

Source of Prescribed Methods

Funding methods	The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are "prescribed methods set by law", as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.
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Schedule SB, Part V Summary of Plan Provisions

Summary of plan provisions covered by the former East Retirement Plan

Plan Provisions

Effective Date	May 1, 1955. Restated effective January 1, 2012.
Recent Amendments	Executed as of April 3, 2012.
Covered Employees	Employees become Members of the Plan on the first day of the month following completion of one year of service.
Participation Date	Date of becoming a covered employee.

Definitions

Grandfathered employee	If, on December 31, 2000, either: – Participating in AEP System Retirement Plan, or – In one-year waiting period for AEP System Retirement Plan participation.
Vesting service	A period of time from employment date to termination date and, in general, includes periods of severance that are not in the excess of 12 months.
Accredited service	Elapsed time from date of hire (from benefit service start date).
Cash balance pay	Pay received during the year, including base pay, overtime, shift differential/Sunday premium pay and incentive pay, subject to IRS limits.
Covered compensation amount	The average of the Social Security taxable wage based during the 35-year period including the year in which the participant retires, dies, becomes disabled or otherwise terminates employment. This monthly average is calculated to the next lower or equal whole dollar amount and is then rounded to nearest \$50.
Final average pay	Average of the highest 36-consecutive months of base pay out of the last 120 months of employment, subject to IRS limits.
Normal retirement date (NRD)	The first day of the calendar month whose first day is nearest the later of the member's 65 th birthday or the completion of five years of Vesting Service.

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Cash balance account Recordkeeping account to which annual Interest Credits and annual Company Credits are credited. The cash balance account is updated at the end of each plan year and is equal to:

Cash Balance Account as of the
end of the prior plan year
+
Interest Credits
+
Company Credits

Cash balance benefit Cash Balance Account converted to a monthly annuity

Opening balance For those participating in or eligible for the AEP System Retirement Plan on December 31, 2000, opening balance is calculated as follows:

- Present value of monthly normal retirement benefit determined as of December 31, 2000, and payable at age 65 (or current age if older)
 - Present value determined based on 5.78% interest and IRS regulated mortality (GAM83 Unisex) data for lump sums (postretirement only)

Plus

- Credit for early retirement subsidy for monthly payments beginning at age 62 (or current age if older)

Plus

- Transition credit based on age, service and pay received in 2000 (see "Company Credits" for credit percentages)
 - Age and service based on completed whole years as of December 31, 2000.

For employees hired on or after January 1, 2001, opening balance is \$0.

Interest credits Interest credits are applied to beginning of year account balance on December 31 each year.

Based on the average 30-year Treasury Bond rate for November of the previous year.

Minimum of 4%.

Company credits Applied to account balance on December 31 or termination date if earlier.

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Amount is a percentage of eligible pay received during the year, based on age plus years of Vesting Service (age and service in completed whole years as of December 31).

<i>Age Plus Years of Service</i>	<i>Annual Company Credit</i>
Less than 30	3.0%
30 – 39	3.5%
40 – 49	4.5%
50 – 59	5.5%
60 – 69	7.0%
70+	8.5%

Monthly Grandfathered Benefit	Sum of (1), (2) and (3): (1) 1.10% of Final Average Pay x Accredited Service up to 35 years (2) 0.50% of Final Average Pay Less Covered Compensation x Accredited Service up to 35 years (3) 1.33% of Final Average Pay x Accredited Service between 35 and 45 years Accruals for the grandfathered benefit ceased on December 31, 2010.
Long-term disability and paid leaves	Participants do not receive company credits while on long-term disability. Vesting service continues.
Unpaid leave	No compensation for annual Company Credit. Vesting service continues.

Eligibility for Benefits

Normal retirement	All members at or after their Normal Retirement Date.
Early retirement	Any time after attainment of age 55 and completion of five years of vesting. Applicable only to grandfathered benefits.
Postponed retirement	Retirement after Normal Retirement Date.
Vested termination	All members who terminate employment after completion of three years of Vesting Service, or upon death.
Disability	All members who are unable to work at own occupation solely because of sickness or injury for the first 24 months of disability. After 24 months of disability, the participant is eligible if unable to work at any gainful occupation for which the participant may be able, or may reasonably become qualified by education, training or experience, to perform.

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Surviving spouse The surviving spouse of a Grandfathered Member who retired or is eligible to retire on Normal or Early Retirement and who was married to that spouse for the year preceding commencement and whose grandfathered benefit exceeds his or her Cash Balance Benefit.

Preretirement death Beneficiary of deceased member.

Benefits Paid Upon the Following Events

Normal retirement For Grandfathered Employees, the better of the monthly grandfathered benefit or the Cash Balance Benefit determined as of Normal Retirement Date. For all other employees, the Cash Balance Benefit determined as of Normal Retirement Date.

Early retirement For Grandfathered Employees, the better of:

- (1) The monthly grandfathered retirement benefit reduced by 3% per year for each year commencement precedes age 62, and
- (2) The Cash Balance Benefit determined as of the Early Retirement Date.

For all other employees, the Cash Balance Benefit determined as of the Early Retirement Date.

Deferred vested retirement The accrued Normal Retirement Benefit (better of Cash Balance and Grandfathered Benefits, if eligible), payable at Normal Retirement Date or actuarially reduced and payable at any age.

Disability The greater of (1) or (2):

- (1) Accrued Grandfathered Retirement Benefit reduced as in the Early Retirement Benefit. If retirement occurs prior to age 55, the benefit is further reduced actuarially from age 55. The Disability Retirement Benefit will reflect Accredited Service that accrued (at most recent rate of base earnings) to a member while receiving benefits under the Company's LTD plan.
- (2) The Cash Balance Benefit with continued Company Credits while disabled.

Benefit (1) applies for Grandfathered Employees only.

Preretirement death Better of (1) or (2):

- (1) The grandfathered monthly benefit as if the employee commenced a 60% qualified joint and survivor benefit at his earliest retirement date

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- (2) Annuity equivalent of Cash Balance account or the cash balance account.

Benefit (1) applies for a Grandfathered Employee whose beneficiary is his or her spouse.

Surviving spouse benefits

A benefit payable for life equal to 30% of the single life annuity payable to the grandfathered member. The spouse's benefit is actuarially reduced for each year by which the spouse is more than ten years younger than the member. Payable to Grandfathered Employees only.

Other Plan Provisions

Forms of payment

■ Grandfathered employees

The following are available for Grandfathered Employees for both the Grandfathered Benefit and the Cash Balance Benefit:

- Full lump sum payment.
- Combination of partial lump sum (25%, 50% or 75% of full lump sum) with remainder paid as a monthly benefit (see below).
- Monthly payment:
 - Single life annuity.
 - Optional joint annuities (spouse or other beneficiary).
 - Available in 40%, 50%, 60%, 75%, 100%.
 - Can elect pop-up and/or level income options.
 - Automatic company-paid 30% surviving spouse annuity included in Grandfathered Benefit annuity if terminate on or after age 55 and married at least one year. Cash Balance Benefit is actuarially reduced for this feature.

A one-time option to elect a lump sum of the accrued benefit for terminated vested participants whose benefit was determined in no way by reference to either the AEP or CSW cash balance formulas was offered during the period from May 1, 2012 through June 30, 2012. Participants eligible for the window were also permitted to elect any of the other optional forms of payment generally applicable to such a participant under the normal terms of the plan document. Any participant who elected to commence benefits under this window, regardless of lump sum or annuity election, had a benefit commencement date of August 1, 2012.

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- Employees hired on or after January 1, 2001 The following are available for those hired on or after January 1, 2001:
 - Full lump sum payment.
 - Combination of partial lump sum (25%, 50% or 75% of full lump sum) with remainder paid as a monthly benefit (see below).
 - Monthly payment:
 - Single life annuity.
 - Joint annuities (spouse or other beneficiary).
 - Available in 50%, 75%, 100%.

Form of payment conversion for non-417(e) covered conversions

- Cash balance 7.50% interest and the applicable 417(e) Mortality Table.
 - Grandfathered benefit 7.50% interest and the 1974 George B. Buck Mortality Table.
- Pension Increases None.

Plan Participants' Contributions Prior to January 1, 1978, employee contributions were required as a condition of Membership. In May and June of 1981, Members were permitted an election to withdraw those contributions. Those who did not elect to withdraw have retirement benefits based on a formula that differs from the formulas previously described in this section. However, the number of nonelecting Members is so small that special plan provisions for that group have not been included in this summary.

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Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are assumed for determining pension cost but not for determining contributions.
Benefits not valued	A small portion of the population made employee contributions to the plan. Because the amount of these contributions is not material to the plan, they are not part of the valuation. Participants who were employees of Columbus Southern Power (CSP) at the time AEP acquired that company have a frozen benefit under the CSP benefit formula at December 31, 1986. Benefits for these participants are the greater of an all-service AEP benefit and a two-part benefit consisting of the frozen CSP benefit plus an AEP benefit accrued from January 1, 1987. Because this applies to a small portion of the population and the CSP frozen benefit is not often the greater benefit for these participants, this benefit is not valued.
Plan status	Ongoing.

Future Plan Changes

Willis Towers Watson is not aware of any future plan changes that are required to be reflected.

Changes in Benefits Valued Since Prior Year

None.

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Summary of plan provisions covered by the former West Retirement Plan

Plan Provisions

Effective Date	January 1940. Restated effective January 1, 1997.
Recent Amendments	Executed as of April 3, 2012.
Covered Employees	All full-time employees of a Participating Company employed by CSW before January 1, 2001, and not covered by a union (that has not bargained for coverage) or another pension plan provided by AEP. Part-time employees of the Company had to work more than 1,000 hours in the first anniversary year or subsequent calendar years.
Participation Date	Date of becoming a covered employee

Definitions

Grandfathered employee	Employees who were at least age 50 with ten years of vesting service of July 1, 1997.
Vesting service	All service from date of hire in completed years.
Credited service	The aggregate of: For the period prior to January 1, 1976: (1) The number of full years in the last continuous period that employee was a participant after June 30, 1970, plus (2) Credited service under any prior plan if service extended to July 1, 1970. For the period beginning on or after January 1, 1976, the number of full years of service.
Cash balance pay	Pay received during the year, including base pay, overtime, shift differential/Sunday premium pay and incentive pay, subject to IRS limits
Final average pay	Highest average annual earnings (base pay only) during any 36 consecutive months in the 120 months before retirement. Any changes in earnings within the last three months before retirement will not be taken into account.
Normal retirement date (NRD)	The first day of the calendar month on or following the member's 65 th birthday.
Cash balance account	Recordkeeping account to which annual interest credits and annual company credits are credited. The cash balance account is updated at the end of each plan year and is equal to:
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	Cash Balance Account as of the end of the prior plan year + Interest Credits + Company Credits														
Cash balance benefit	Cash Balance Account converted to a monthly annuity														
Interest credits	Interest credits are applied to beginning of year account balance on December 31 each year. Based on the average 30-year Treasury Bond rate for November of the previous year. Minimum of 4%.														
Company credits	Applied to account balance on December 31 or termination date if earlier. Amount is a percentage of eligible pay received during the year, based on age plus years of Vesting Service (age and service in completed whole years as of December 31). <table> <tr> <th><i>Age Plus Years of Service</i></th><th><i>Annual Company Credit</i></th></tr> <tr> <td>Less than 30</td><td>3.0%</td></tr> <tr> <td>30 – 39</td><td>3.5%</td></tr> <tr> <td>40 – 49</td><td>4.5%</td></tr> <tr> <td>50 – 59</td><td>5.5%</td></tr> <tr> <td>60 – 69</td><td>7.0%</td></tr> <tr> <td>70+</td><td>8.5%</td></tr> </table>	<i>Age Plus Years of Service</i>	<i>Annual Company Credit</i>	Less than 30	3.0%	30 – 39	3.5%	40 – 49	4.5%	50 – 59	5.5%	60 – 69	7.0%	70+	8.5%
<i>Age Plus Years of Service</i>	<i>Annual Company Credit</i>														
Less than 30	3.0%														
30 – 39	3.5%														
40 – 49	4.5%														
50 – 59	5.5%														
60 – 69	7.0%														
70+	8.5%														
Monthly Grandfathered Benefit	Greater of (1) or (2) below with automatic cost of living adjustments upon retirement: (1) Basic benefit — An annual amount equal to: The aggregate of a participant's (a) earned benefit (if any) under any prior plan or acquired Company pension plan under which no election was made to receive a paid-up annuity; and (b) participant contributions without interest for the period commencing on or after July 1, 1970. For the period after September 1, 1980, participants will be deemed to have made contributions at the rate of 2% annually of the participant's annual rate of earnings as of January 1.														

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	(2) Minimum benefit: 1-2/3% of final average annual earnings less 50% of participant's annual primary Social Security benefit times years of credited service up to 30 years.
Minimum benefits	The benefit payable will never be less than the frozen accrued benefit as of July 1, 1997, under the prior plan.
Primary Social Security benefit	The annual amount payable under the Social Security Act as amended in effect at the employee's date of retirement. The date as of which the amount is to be determined is: (1) In the case of an employee (including deferred vested employees) retiring on or after normal retirement date, normal retirement date. (2) In the case of an employee retiring prior to normal retirement date, the later of employee's 62nd birthday or actual retirement date. Early retirees and deferred vested employees are assumed to have no earnings after termination in determining the amount of this benefit.
Long-term disability and paid leaves	Participants do not receive company credits while on long-term disability. For the grandfathered formula, the final average pay will be determined as of the date on which the participant became disabled. Vesting service continues.
Unpaid leave	No compensation for annual compensation credit. Vesting service continues.

Eligibility for Benefits

Normal retirement	All members at or after their Normal Retirement Date
Early retirement	Any time after attainment of age 55 and completion of five years of vesting
Postponed retirement	Retirement after NRD.
Vested	The participant's cash balance account is 100% vested when any one of the following applies: (1) Three years of vesting service (2) Attainment of age 55 while an employee (3) Death prior to termination (4) Upon disability.
Disability	All participants who become permanently and totally disabled. Permanent and total disability is determined by reference to the LTD plan covering that participant.

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Surviving spouse The surviving spouse of a participant who retired or is eligible to retire on normal or early retirement.

Preretirement death Beneficiary of participant who dies after becoming vested.

Benefits Paid Upon the Following Events

Normal retirement Grandfathered employees must elect either the cash balance or the grandfathered formula. For purposes of this valuation, the employee is assumed to elect the formula with the higher present value. Employees with a prior plan frozen benefit get the better of the cash balance benefit and the prior plan frozen benefit. For all other employees, the Cash Balance Benefit is determined as of Normal Retirement Date.

Early retirement Greater of (1) if applicable or (2):

(1) The grandfathered accrued benefit and the prior plan frozen are payable subject to reduction according to the following schedule if payments commence prior to the normal retirement date.

<i>Age at Retirement</i>	<i>Percent of Benefit Payable</i>
64	100%
63	100%
62	100%
61	95%
60	90%
59	84%
58	78%
57	72%
56	66%
55	60%

(2) The Cash Balance Benefit determined as of the Early Retirement Date.

Deferred vested retirement Greater of (1) if applicable or (2):

(1) Grandfathered accrued benefit payable at age 65, or if earlier reduced 5% per year from age 65, 6% per year from age 60 and 7.5% per year compounded from age 55.

(2) Vested cash balance account.

Disability retirement The greatest of grandfathered accrued benefit, if eligible, based on projected service and frozen pay deferred to age 65, prior plan frozen benefit if eligible and cash balance account with continued pay credits.

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Preretirement death

If the beneficiary is the spouse and the participant is a grandfathered/protected plan participant, then:

- (1) For an active participant who dies on or after 55th birthday but before retirement, a monthly benefit equal to 50% of the benefit accrued to the date of death without reduction for early retirement is payable immediately as a life annuity to a qualifying spouse.
- (2) For an active participant who dies after completing five or more years of vesting service but before age 55, a deferred monthly benefit equal to 50% of the benefit accrued to the date of death reduced as for early retirement is payable as a life annuity to a qualifying spouse. Benefit commencement is deferred to when the deceased participant would have attained age 55.
- (3) For a deferred vested participant who dies before benefits commence, a monthly benefit equal to 50% of the deferred vested benefit reduced for early commencement (as for deferred vesteds) is payable as a life annuity to a qualifying spouse. If death occurs before age 55, the benefit to the spouse is deferred to when the deceased participant would have attained age 55.

The spouse's benefit is actuarially reduced for each year by which the spouse is more than five years younger than the participant.

For all employees, the minimum benefit is the cash balance account immediate annuity, which is also payable if the beneficiary is not the participant's spouse.

Other Plan Provisions

Form of payment

The following are available for those participants who did not work an hour of service on or after January 1, 2003:

- Full lump sum payment.
- Monthly payment:
 - Single life annuity.
 - 50% joint annuity (spouse or other beneficiary).

A one-time option to elect a lump sum of the accrued benefit for terminated vested participants whose benefit was determined in no way by reference to either the AEP or CSW cash balance formulas was offered during the period from May 1, 2012 through June 30, 2012. Participants eligible for the window were also permitted to elect any of the other optional forms of payment generally applicable to such a participant under the normal terms of the plan document.

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Any participant who elected to commence benefits under this window, regardless of lump sum or annuity election, had a benefit commencement date of August 1, 2012.

The following are available for those participants who work an hour of service on or after January 1, 2003:

- Full lump sum payment.
- Combination of partial lump sum (25%, 50% or 75% of full lump sum) with remainder paid as a monthly benefit (see below).
- Monthly payment:
 - Single life annuity.
 - Joint annuities (spouse or other beneficiary).
 - Available in 50%, 75%, 100%.

Form of payment conversion for non-417(e) covered conversions

- Cash balance 7.50% interest and the applicable 417(e) Mortality Table
- Grandfathered benefit Factors as specified in Tables I, II, III and IV of Exhibit A to the American Electric Power System Retirement Plan document. 7.50% interest and the 1951 Group Annuity male mortality table to the extent not covered by Tables I, II, III and IV.

Pension Increases None.

Member Contributions None.

Maximum on benefits and pay All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are assumed for determining pension cost but not for determining contributions.

Plan status Continuing accruals. All new entrants to plan are covered under former East plan provision.

Future Plan Changes

Willis Towers Watson is not aware of any future plan changes that are required to be reflected.

Changes in Benefits Valued Since Prior Year

None.

Plan Name: American Electric Power System Retirement Plan
EIN / PN: 13-4922641 / 001
Plan Sponsor: American Electric Power Co.
Valuation Date: January 1, 2015

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2015 This Form Is Open to Public Inspection
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

► Round off amounts to nearest dollar.

► Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan American Electric Power System Retirement Plan	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF American Electric Power Service Corporation	D Employer Identification Number (EIN) 13-4922641	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B ☐ Other		
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I Basic Information			
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2015</u>			
2 Assets:			
a Market value	2a	4,975,864,249	
b Actuarial value	2b	5,126,953,429	
3 Funding target/participant count breakdown		(1) Number of participants	(2) Vested Funding Target
a For retired participants and beneficiaries receiving payment.....		15,722	2,164,184,700
b For terminated vested participants.....		3,634	184,154,401
c For active participants.....		17,737	1,578,544,951
d Total.....		37,093	3,941,682,464
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a Funding target disregarding prescribed at-risk assumptions		4a	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor		4b	
5 Effective interest rate.....		5	6.15%
6 Target normal cost.....		6	76,942,794

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	Joseph A. Perko Signature of actuary	 Date 1406491 Most recent enrollment number 216-937-4000 Telephone number (including area code)
Joseph A. Perko Type or print name of actuary		
Towers Watson Delaware Inc. Firm name		
1001 Lakeside Avenue, Suite 1500 Cleveland OH 44114-1172 Address of the firm		

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2015
v. 150123

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	145,450,308	515,513,143
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	145,450,308	515,513,143
10 Interest on line 9 using prior year's actual return of <u>10.26%</u>	14,923,202	52,891,648
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.34%</u>		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	160,373,510	568,404,791

Part III Funding Percentages

14 Funding target attainment percentage	14	111.58%
15 Adjusted funding target attainment percentage	15	130.07%
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	106.11%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
06/25/2015	92,514,000				
Totals ▶			18(b)	92,514,000	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	89,883,393

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:			
a Segment rates:	1st segment: 4.72%	2nd segment: 6.11%	3rd segment: 6.81%
			☐ N/A, full yield curve used
b Applicable month (enter code)			21b 3
22 Weighted average retirement age			22 64
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.		☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.		☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.		☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.	27	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)		31a	76,942,794
b Excess assets, if applicable, but not greater than line 31a		31b	76,942,794
32 Amortization installments:		Outstanding Balance Installment	
a Net shortfall amortization installment		0	0
b Waiver amortization installment		0	0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33	0
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)		34	0
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)		36	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)		37	89,883,393
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	89,883,393
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39	0
40 Unpaid minimum required contributions for all years		40	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected		☐ 2 plus 7 years ☐ 15 years	
b Eligible plan year(s) for which the election in line 41a was made		☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011	
42 Amount of acceleration adjustment		42	
43 Excess installment acceleration amount to be carried over to future plan years		43	

Please see the Statement by Enrolled Actuary attachment for a signed copy of the 2015 Schedule SB.