

|                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                                                                                                                                             |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Form 5500</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Annual Return/Report of Employee Benefit Plan</b><br>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 6057(b) and 6058(a) of the Internal Revenue Code (the Code).<br><br><p style="text-align: center;">▶ <b>Complete all entries in accordance with the instructions to the Form 5500.</b></p> | OMB Nos. 1210-0110<br>1210-0089<br><br><div style="text-align: center; font-size: 24pt; font-weight: bold;">2017</div><br><br><b>This Form is Open to Public Inspection</b> |
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|                                                                                                          |                                                                                                                                                                                                                                                                                                                                                                                   |
|----------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b>                                                                                            | <b>Annual Report Identification Information</b>                                                                                                                                                                                                                                                                                                                                   |
| For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u> |                                                                                                                                                                                                                                                                                                                                                                                   |
| <b>A</b>                                                                                                 | This return/report is for: <div style="display: flex; justify-content: space-between;"> <div> <input type="checkbox"/> a multiemployer plan         </div> <div> <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)         </div> </div>            |
|                                                                                                          | <input checked="" type="checkbox"/> a single-employer plan <div style="margin-left: 100px;"><input type="checkbox"/> a DFE (specify) _____</div>                                                                                                                                                                                                                                  |
| <b>B</b>                                                                                                 | This return/report is: <div style="display: flex; justify-content: space-between;"> <div> <input type="checkbox"/> the first return/report<br/> <input type="checkbox"/> an amended return/report         </div> <div> <input type="checkbox"/> the final return/report<br/> <input type="checkbox"/> a short plan year return/report (less than 12 months)         </div> </div> |
| <b>C</b>                                                                                                 | If the plan is a collectively-bargained plan, check here. . . . . ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                      |
| <b>D</b>                                                                                                 | Check box if filing under: <div style="display: flex; justify-content: space-between;"> <div> <input checked="" type="checkbox"/> Form 5558<br/> <input type="checkbox"/> special extension (enter description)         </div> <div> <input type="checkbox"/> automatic extension         </div> <div> <input type="checkbox"/> the DFVC program         </div> </div>            |

|                |                                                                                                                                                                                                                                                                                                                                                                                            |           |                                                           |           |                                                        |           |                                                   |
|----------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----------------------------------------------------------|-----------|--------------------------------------------------------|-----------|---------------------------------------------------|
| <b>Part II</b> | <b>Basic Plan Information</b> —enter all requested information                                                                                                                                                                                                                                                                                                                             |           |                                                           |           |                                                        |           |                                                   |
| <b>1a</b>      | Name of plan<br><u>VISTRA ENERGY RETIREMENT PLAN</u>                                                                                                                                                                                                                                                                                                                                       |           |                                                           |           |                                                        |           |                                                   |
|                | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%;"><b>1b</b></td> <td>Three-digit plan number (PN) ▶ <u>002</u></td> </tr> <tr> <td><b>1c</b></td> <td>Effective date of plan<br/><u>01/01/1947</u></td> </tr> </table>                                                                                                                       | <b>1b</b> | Three-digit plan number (PN) ▶ <u>002</u>                 | <b>1c</b> | Effective date of plan<br><u>01/01/1947</u>            |           |                                                   |
| <b>1b</b>      | Three-digit plan number (PN) ▶ <u>002</u>                                                                                                                                                                                                                                                                                                                                                  |           |                                                           |           |                                                        |           |                                                   |
| <b>1c</b>      | Effective date of plan<br><u>01/01/1947</u>                                                                                                                                                                                                                                                                                                                                                |           |                                                           |           |                                                        |           |                                                   |
| <b>2a</b>      | Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br><u>VISTRA OPERATIONS COMPANY LLC</u><br><br><u>6555 SIERRA DRIVE 3S-20D</u><br><u>IRVING, TX 75039</u>                              |           |                                                           |           |                                                        |           |                                                   |
|                | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%;"><b>2b</b></td> <td>Employer Identification Number (EIN)<br/><u>36-4833461</u></td> </tr> <tr> <td><b>2c</b></td> <td>Plan Sponsor's telephone number<br/><u>214-812-4600</u></td> </tr> <tr> <td><b>2d</b></td> <td>Business code (see instructions)<br/><u>551112</u></td> </tr> </table> | <b>2b</b> | Employer Identification Number (EIN)<br><u>36-4833461</u> | <b>2c</b> | Plan Sponsor's telephone number<br><u>214-812-4600</u> | <b>2d</b> | Business code (see instructions)<br><u>551112</u> |
| <b>2b</b>      | Employer Identification Number (EIN)<br><u>36-4833461</u>                                                                                                                                                                                                                                                                                                                                  |           |                                                           |           |                                                        |           |                                                   |
| <b>2c</b>      | Plan Sponsor's telephone number<br><u>214-812-4600</u>                                                                                                                                                                                                                                                                                                                                     |           |                                                           |           |                                                        |           |                                                   |
| <b>2d</b>      | Business code (see instructions)<br><u>551112</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.

|                  |                                                   |            |                                                              |
|------------------|---------------------------------------------------|------------|--------------------------------------------------------------|
| <b>SIGN HERE</b> | Filed with authorized/valid electronic signature. | 10/11/2018 | BARBARA MUELLER                                              |
|                  | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b> |                                                   |            |                                                              |
|                  | Signature of employer/plan sponsor                | Date       | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b> |                                                   |            |                                                              |
|                  | Signature of DFE                                  | Date       | Enter name of individual signing as DFE                      |

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2017)  
v. 170203

|                                                                                                                                                                                                                                                                                                                                                                                                                                       |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |      |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor                                                                                                                                                                                                                                                                                                                              |  | <b>3b</b> Administrator's EIN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                       |  | <b>3c</b> Administrator's telephone number                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |      |
| <b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                |  | <b>4b</b> EIN<br><br><b>4d</b> PN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |      |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                               |  | <b>5</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 1099 |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).                                                                                                                                                                                                                                      |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |      |
| <b>a(1)</b> Total number of active participants at the beginning of the plan year .....                                                                                                                                                                                                                                                                                                                                               |  | <b>6a(1)</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 714  |
| <b>a(2)</b> Total number of active participants at the end of the plan year .....                                                                                                                                                                                                                                                                                                                                                     |  | <b>6a(2)</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 650  |
| <b>b</b> Retired or separated participants receiving benefits .....                                                                                                                                                                                                                                                                                                                                                                   |  | <b>6b</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | 339  |
| <b>c</b> Other retired or separated participants entitled to future benefits .....                                                                                                                                                                                                                                                                                                                                                    |  | <b>6c</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | 60   |
| <b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....                                                                                                                                                                                                                                                                                                                                                           |  | <b>6d</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | 1049 |
| <b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....                                                                                                                                                                                                                                                                                                                            |  | <b>6e</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | 27   |
| <b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> . ....                                                                                                                                                                                                                                                                                                                                                                              |  | <b>6f</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | 1076 |
| <b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....                                                                                                                                                                                                                                                                                       |  | <b>6g</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |      |
| <b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested .....                                                                                                                                                                                                                                                                                            |  | <b>6h</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | 0    |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....                                                                                                                                                                                                                                                                                                   |  | <b>7</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |      |
| <b>8a</b> If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:<br>1A 1C 1E 3F 3H                                                                                                                                                                                                                                                        |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |      |
| <b>b</b> If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:                                                                                                                                                                                                                                                                           |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |      |
| <b>9a</b> Plan funding arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor                                                                                                                                         |  | <b>9b</b> Plan benefit arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor                                                                                                                                                                                                                         |      |
| <b>10</b> Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)                                                                                                                                                                                                                                                                     |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |      |
| <b>a Pension Schedules</b><br>(1) <input checked="" type="checkbox"/> <b>R</b> (Retirement Plan Information)<br><br>(2) <input type="checkbox"/> <b>MB</b> (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary<br><br>(3) <input checked="" type="checkbox"/> <b>SB</b> (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary |  | <b>b General Schedules</b><br>(1) <input checked="" type="checkbox"/> <b>H</b> (Financial Information)<br>(2) <input type="checkbox"/> <b>I</b> (Financial Information – Small Plan)<br>(3) <input type="checkbox"/> <u>0</u> <b>A</b> (Insurance Information)<br>(4) <input checked="" type="checkbox"/> <b>C</b> (Service Provider Information)<br>(5) <input checked="" type="checkbox"/> <b>D</b> (DFE/Participating Plan Information)<br>(6) <input type="checkbox"/> <b>G</b> (Financial Transaction Schedules) |      |

**Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)**

**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 2017 Form M-1 annual report. If the plan was not required to file the 2017 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 \_\_\_\_\_

|                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                                              |                                                                                           |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE SB<br/>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Single-Employer Defined Benefit Plan<br/>Actuarial Information</b><br><br>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).<br><br>▶ <b>File as an attachment to Form 5500 or 5500-SF.</b> | OMB No. 1210-0110<br><br><b>2017</b><br><br><b>This Form is Open to Public Inspection</b> |
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ **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.

|                                                                                                                  |                                                                    |
|------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| <b>A</b> Name of plan<br><u>VISTRA ENERGY RETIREMENT PLAN</u>                                                    | <b>B</b> Three-digit plan number (PN) ▶ <u>002</u>                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br><u>VISTRA OPERATIONS COMPANY LLC</u> | <b>D</b> Employer Identification Number (EIN)<br><u>36-4833461</u> |

|                                                                                                                                           |                                                                                                                                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|

**Part I Basic Information**

|                                                                                                                                                                                                                 |                            |                           |                          |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|---------------------------|--------------------------|
| <b>1</b> Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2017</u>                                                                                                                               |                            |                           |                          |
| <b>2</b> Assets:                                                                                                                                                                                                |                            |                           |                          |
| <b>a</b> Market value .....                                                                                                                                                                                     | <b>2a</b>                  | <u>292925994</u>          |                          |
| <b>b</b> Actuarial value .....                                                                                                                                                                                  | <b>2b</b>                  | <u>292925994</u>          |                          |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                             | (1) Number of participants | (2) Vested Funding Target | (3) Total Funding Target |
| <b>a</b> For retired participants and beneficiaries receiving payment .....                                                                                                                                     | <u>315</u>                 | <u>101005063</u>          | <u>101005063</u>         |
| <b>b</b> For terminated vested participants .....                                                                                                                                                               | <u>70</u>                  | <u>6866705</u>            | <u>6866705</u>           |
| <b>c</b> For active participants .....                                                                                                                                                                          | <u>714</u>                 | <u>138629036</u>          | <u>139343329</u>         |
| <b>d</b> Total .....                                                                                                                                                                                            | <u>1099</u>                | <u>246500804</u>          | <u>247215097</u>         |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>                                                                                           |                            |                           |                          |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                       | <b>4a</b>                  |                           |                          |
| <b>b</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 ..... | <b>4b</b>                  |                           |                          |
| <b>5</b> Effective interest rate .....                                                                                                                                                                          | <b>5</b>                   | <u>5.89 %</u>             |                          |
| <b>6</b> Target normal cost .....                                                                                                                                                                               | <b>6</b>                   | <u>7260831</u>            |                          |

**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.

|                                                                          |                     |                                        |
|--------------------------------------------------------------------------|---------------------|----------------------------------------|
| <b>SIGN HERE</b>                                                         |                     |                                        |
| Signature of actuary                                                     | <u>07/09/2018</u>   | Date                                   |
| <u>ALLISON LOGAN</u>                                                     | <u>17-07794</u>     | Most recent enrollment number          |
| Type or print name of actuary                                            | <u>214-989-2641</u> | Telephone number (including area code) |
| <u>AON CONSULTING, INC.</u>                                              |                     |                                        |
| Firm name                                                                |                     |                                        |
| <u>2711 NORTH HASKELL AVENUE<br/>SUITE 800<br/>DALLAS, TX 75204-2911</u> |                     |                                        |
| 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 ☐

**Part II Beginning of Year Carryover and Prefunding Balances**

|                                                                                                                                                                      | (a) Carryover balance | (b) Prefunding balance |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| <b>7</b> Balance at beginning of prior year after applicable adjustments (line 13 from prior year) .....                                                             | 0                     | 33670476               |
| <b>8</b> Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                          | 0                     | 0                      |
| <b>9</b> Amount remaining (line 7 minus line 8) .....                                                                                                                | 0                     | 33670476               |
| <b>10</b> Interest on line 9 using prior year's actual return of <u>8.61</u> % .....                                                                                 | 0                     | 2899028                |
| <b>11</b> Prior year's excess contributions to be added to prefunding balance:                                                                                       |                       |                        |
| <b>a</b> Present value of excess contributions (line 38a from prior year) .....                                                                                      |                       | 0                      |
| <b>b(1)</b> 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>6.09</u> % ..... |                       | 0                      |
| <b>b(2)</b> Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                       | 0                      |
| <b>c</b> Total available at beginning of current plan year to add to prefunding balance .....                                                                        |                       | 0                      |
| <b>d</b> Portion of (c) to be added to prefunding balance .....                                                                                                      |                       | 0                      |
| <b>12</b> Other reductions in balances due to elections or deemed elections .....                                                                                    | 0                     | 0                      |
| <b>13</b> Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) .....                                                                         | 0                     | 36569504               |

**Part III Funding Percentages**

|                                                                                                                                                                            |           |         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------|
| <b>14</b> Funding target attainment percentage .....                                                                                                                       | <b>14</b> | 103.69% |
| <b>15</b> Adjusted funding target attainment percentage .....                                                                                                              | <b>15</b> | 118.49% |
| <b>16</b> Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | <b>16</b> | 107.44% |
| <b>17</b> If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage. ....                                        | <b>17</b> | %       |

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

| (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
|--------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
| <b>Totals ▶</b>          |                                   |                                 | <b>18(b)</b>             | 0                                 | <b>18(c)</b> 0                  |

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

|                                                                                                                         |            |   |
|-------------------------------------------------------------------------------------------------------------------------|------------|---|
| <b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years. ....                    | <b>19a</b> | 0 |
| <b>b</b> Contributions made to avoid restrictions adjusted to valuation date .....                                      | <b>19b</b> | 0 |
| <b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date ..... | <b>19c</b> | 0 |

**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**

|                                                                                                                                                                                              |                        |                        |                        |                                                     |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|------------------------|------------------------|-----------------------------------------------------|
| <b>21</b> Discount rate:                                                                                                                                                                     |                        |                        |                        |                                                     |
| <b>a</b> Segment rates:                                                                                                                                                                      | 1st segment:<br>4.16 % | 2nd segment:<br>5.72 % | 3rd segment:<br>6.48 % | <input type="checkbox"/> N/A, full yield curve used |
| <b>b</b> Applicable month (enter code) .....                                                                                                                                                 |                        |                        |                        | <b>21b</b> 4                                        |
| <b>22</b> Weighted average retirement age.....                                                                                                                                               |                        |                        |                        | <b>22</b> 61                                        |
| <b>23</b> Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute |                        |                        |                        |                                                     |

**Part VI Miscellaneous Items**

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

**Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years**

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

**Part VIII Minimum Required Contribution For Current Year**

|                                                                                                                                                                                      |                     |                    |               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|--------------------|---------------|
| <b>31</b> Target normal cost and excess assets (see instructions):                                                                                                                   |                     |                    |               |
| <b>a</b> Target normal cost (line 6) .....                                                                                                                                           | <b>31a</b>          | 7260831            |               |
| <b>b</b> Excess assets, if applicable, but not greater than line 31a .....                                                                                                           | <b>31b</b>          | 7260831            |               |
| <b>32</b> Amortization installments:                                                                                                                                                 | Outstanding Balance | Installment        |               |
| <b>a</b> Net shortfall amortization installment.....                                                                                                                                 | 0                   | 0                  |               |
| <b>b</b> Waiver amortization installment .....                                                                                                                                       | 0                   | 0                  |               |
| <b>33</b> 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 ..... | <b>33</b>           |                    |               |
| <b>34</b> Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....                                                          | <b>34</b>           | 0                  |               |
|                                                                                                                                                                                      | Carryover balance   | Prefunding balance | Total balance |
| <b>35</b> Balances elected for use to offset funding requirement.....                                                                                                                | 0                   | 0                  | 0             |
| <b>36</b> Additional cash requirement (line 34 minus line 35) .....                                                                                                                  | <b>36</b>           | 0                  |               |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                  | <b>37</b>           | 0                  |               |
| <b>38</b> Present value of excess contributions for current year (see instructions)                                                                                                  |                     |                    |               |
| <b>a</b> Total (excess, if any, of line 37 over line 36) .....                                                                                                                       | <b>38a</b>          | 0                  |               |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                | <b>38b</b>          | 0                  |               |
| <b>39</b> Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....                                                                      | <b>39</b>           | 0                  |               |
| <b>40</b> Unpaid minimum required contributions for all years.....                                                                                                                   | <b>40</b>           | 0                  |               |

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

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

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             |                                         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|
| <div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> | OMB No. 1210-0110                       |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             | 2017                                    |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             | This Form is Open to Public Inspection. |

|                                                                                            |                                                      |     |
|--------------------------------------------------------------------------------------------|------------------------------------------------------|-----|
| For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017 |                                                      |     |
| A Name of plan<br>VISTRA ENERGY RETIREMENT PLAN                                            | B Three-digit plan number (PN) ▶                     | 002 |
|                                                                                            |                                                      |     |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>VISTRA OPERATIONS COMPANY LLC    | D Employer Identification Number (EIN)<br>36-4833461 |     |

|        |                                                 |
|--------|-------------------------------------------------|
| Part I | Service Provider Information (see instructions) |
|--------|-------------------------------------------------|

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 |
|                                                                                                            |
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                            |
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                            |
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                            |

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(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)

HEWITT ASSOCIATES LLC

36-2235791

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 11 29 50                      | ACTUARY                                                                                                  | 918373                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 51                         | INV MANAGEMENT                                                                                           | 343033                                                                        | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                 |

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

LEGAL & GENERAL INVESTMENT MGMT

20-8058531

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 51                         | INV MANAGEMENT                                                                                           | 218115                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

**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)

THE BANK OF NEW YORK MELLON

13-5160382

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 21 50                         | NONE                                                                                                     | 72144                                                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                 |

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

NORTHERN TRUST CORPORATION

36-2723087

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 51                         | INV MANAGEMENT                                                                                           | 33499                                                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                 |

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

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

**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<br>(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<br>(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<br>(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 |
|--------------------------------------------------------------------------|-------------------------------|-------------------------------------------------------------------------------------|
|                                                                          |                               |                                                                                     |
| (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 |
|                                                                          |                               |                                                                                     |
| (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 |
|                                                                          |                               |                                                                                     |
| (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 |
|                                                                          |                               |                                                                                     |
| (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 |
|                                                                          |                               |                                                                                     |
| (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)

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                                                                                                                                                                                                               |                                                                                                                                                                                                                              |                                                                                                                                                                                    |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>SCHEDULE D</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small> | <b>DFE/Participating Plan Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><div style="border: 1px solid black; padding: 5px; font-size: 1.2em; font-weight: bold;">2017</div><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

|                                                               |                                                                            |            |
|---------------------------------------------------------------|----------------------------------------------------------------------------|------------|
| <b>A</b> Name of plan<br><u>VISTRA ENERGY RETIREMENT PLAN</u> | <b>B</b> Three-digit plan number (PN) <span style="float: right;">►</span> | <u>002</u> |
|---------------------------------------------------------------|----------------------------------------------------------------------------|------------|

|                                                                                                              |                                                                    |
|--------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| <b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500<br><u>VISTRA OPERATIONS COMPANY LLC</u> | <b>D</b> Employer Identification Number (EIN)<br><u>36-4833461</u> |
|--------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|

|        |                                                                                                                                                                                  |
|--------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part I | <b>Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)</b><br>(Complete as many entries as needed to report all interests in DFEs) |
|--------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: GOVT SHORT TERM INVESTMENT

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

|                                       |                               |                                                                                                                                          |
|---------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <u>13-6154008-012</u> | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;">0</span> |
|---------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE S&P 500 INDEX FUND NL

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST GLOBAL ADVISORS

|                                       |                               |                                                                                                                                                 |
|---------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <u>45-6138589-002</u> | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;">28252379</span> |
|---------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE RUSSELL 2000 INDEX NL

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST GLOBAL ADVISORS

|                                       |                               |                                                                                                                                                |
|---------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <u>45-6138589-096</u> | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;">6758558</span> |
|---------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE MSCI ACWI EX-US INDEX

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST GLOBAL ADVISORS

|                                       |                               |                                                                                                                                                 |
|---------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <u>45-6138589-103</u> | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;">30885212</span> |
|---------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE US GOV'T STIF 15

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

|                                       |                               |                                                                                                                                                |
|---------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <u>13-6154008-012</u> | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;">4390949</span> |
|---------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

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

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> 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):

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> 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)**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  
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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

|                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                              |                                                                                           |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small><br><br><small>Pension Benefit Guaranty Corporation</small> | <b>Financial Information</b><br><br>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).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2017</b><br><br><b>This Form is Open to Public Inspection</b> |
| For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u>                                                                                                                                                                 |                                                                                                                                                                                                                                                                              |                                                                                           |
| <b>A</b> Name of plan<br><u>VISTRA ENERGY RETIREMENT PLAN</u>                                                                                                                                                                                                            | <b>B</b> Three-digit plan number (PN) <span style="float: right;">►</span>                                                                                                                                                                                                   | <u>002</u>                                                                                |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><u>VISTRA OPERATIONS COMPANY LLC</u>                                                                                                                                                                    | <b>D</b> Employer Identification Number (EIN)<br><u>36-4833461</u>                                                                                                                                                                                                           |                                                                                           |

| Part I Asset and Liability Statement                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                 |                       |                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>1</b> 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. <b>Round off amounts to the nearest dollar.</b> 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 |
| <b>a</b> Total noninterest-bearing cash .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>1a</b>       |                       |                 |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                 |                       |                 |
| <b>(1)</b> Employer contributions .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1b(1)</b>    |                       |                 |
| <b>(2)</b> Participant contributions .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1b(2)</b>    |                       |                 |
| <b>(3)</b> Other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | <b>1b(3)</b>    | <u>23383115</u>       | <u>17006369</u> |
| <b>c</b> General investments:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                 |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(1)</b>    | <u>1269796</u>        | <u>2172347</u>  |
| <b>(2)</b> U.S. Government securities.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(2)</b>    | <u>73886400</u>       | <u>73251088</u> |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(A)</b> | <u>19897659</u>       | <u>74927653</u> |
| <b>(B)</b> All other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>1c(3)(B)</b> | <u>116253898</u>      | <u>87322696</u> |
| <b>(4)</b> Corporate stocks (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(4)(A)</b> |                       |                 |
| <b>(B)</b> Common .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(4)(B)</b> |                       |                 |
| <b>(5)</b> Partnership/joint venture interests .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>1c(5)</b>    |                       |                 |
| <b>(6)</b> Real estate (other than employer real property) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(6)</b>    |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | <b>1c(7)</b>    |                       |                 |
| <b>(8)</b> Participant loans .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | <b>1c(8)</b>    |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>1c(9)</b>    | <u>61569206</u>       | <u>70287098</u> |
| <b>(10)</b> Value of interest in pooled separate accounts.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>1c(10)</b>   |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(11)</b>   |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(12)</b>   |                       |                 |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(13)</b>   | <u>15125507</u>       | <u>13348466</u> |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(14)</b>   |                       |                 |
| <b>(15)</b> Other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(15)</b>   | <u>16428699</u>       | <u>16254367</u> |

| <b>1d</b> Employer-related investments:                              |              | (a) Beginning of Year | (b) End of Year |
|----------------------------------------------------------------------|--------------|-----------------------|-----------------|
| (1) Employer securities .....                                        | <b>1d(1)</b> |                       |                 |
| (2) Employer real property .....                                     | <b>1d(2)</b> |                       |                 |
| <b>e</b> Buildings and other property used in plan operation .....   | <b>1e</b>    |                       |                 |
| <b>f</b> Total assets (add all amounts in lines 1a through 1e) ..... | <b>1f</b>    | 327814280             | 354570084       |

**Liabilities**

|                                                                           |           |          |          |
|---------------------------------------------------------------------------|-----------|----------|----------|
| <b>g</b> Benefit claims payable .....                                     | <b>1g</b> |          |          |
| <b>h</b> Operating payables .....                                         | <b>1h</b> | 342025   | 343659   |
| <b>i</b> Acquisition indebtedness .....                                   | <b>1i</b> |          |          |
| <b>j</b> Other liabilities .....                                          | <b>1j</b> | 34888333 | 35378059 |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b> | 35230358 | 35721718 |

**Net Assets**

|                                                           |           |           |           |
|-----------------------------------------------------------|-----------|-----------|-----------|
| <b>l</b> Net assets (subtract line 1k from line 1f) ..... | <b>1l</b> | 292583922 | 318848366 |
|-----------------------------------------------------------|-----------|-----------|-----------|

**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.

**Income**

|                                                                                                            |                 | (a) Amount | (b) Total |
|------------------------------------------------------------------------------------------------------------|-----------------|------------|-----------|
| <b>a Contributions:</b>                                                                                    |                 |            |           |
| (1) Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> |            |           |
| <b>(B)</b> Participants .....                                                                              | <b>2a(1)(B)</b> |            |           |
| <b>(C)</b> Others (including rollovers) .....                                                              | <b>2a(1)(C)</b> |            |           |
| (2) Noncash contributions .....                                                                            | <b>2a(2)</b>    |            |           |
| (3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    |            | 0         |
| <b>b Earnings on investments:</b>                                                                          |                 |            |           |
| (1) Interest:                                                                                              |                 |            |           |
| <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) .....       | <b>2b(1)(A)</b> | 4850       |           |
| <b>(B)</b> U.S. Government securities .....                                                                | <b>2b(1)(B)</b> | 1378006    |           |
| <b>(C)</b> Corporate debt instruments .....                                                                | <b>2b(1)(C)</b> | 6855016    |           |
| <b>(D)</b> Loans (other than to participants) .....                                                        | <b>2b(1)(D)</b> |            |           |
| <b>(E)</b> Participant loans .....                                                                         | <b>2b(1)(E)</b> |            |           |
| <b>(F)</b> Other .....                                                                                     | <b>2b(1)(F)</b> | 1103641    |           |
| <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                              | <b>2b(1)(G)</b> |            | 9341513   |
| (2) Dividends: <b>(A)</b> Preferred stock .....                                                            | <b>2b(2)(A)</b> |            |           |
| <b>(B)</b> Common stock .....                                                                              | <b>2b(2)(B)</b> |            |           |
| <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                                  | <b>2b(2)(C)</b> | 633497     |           |
| <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....                  | <b>2b(2)(D)</b> |            | 633497    |
| (3) Rents .....                                                                                            | <b>2b(3)</b>    |            |           |
| (4) Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> | 776919898  |           |
| <b>(B)</b> Aggregate carrying amount (see instructions) .....                                              | <b>2b(4)(B)</b> | 772575424  |           |
| <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....                  | <b>2b(4)(C)</b> |            | 4344474   |
| (5) Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b> |            |           |
| <b>(B)</b> Other .....                                                                                     | <b>2b(5)(B)</b> | 10765980   |           |
| <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....         | <b>2b(5)(C)</b> |            | 10765980  |

|                                                                                                |        | (a) Amount | (b) Total |
|------------------------------------------------------------------------------------------------|--------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts .....                             | 2b(6)  |            | 1268875   |
| (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)  |            |           |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)..... | 2b(10) |            | 13143146  |
| c Other income .....                                                                           | 2c     |            | 159183    |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total.....               | 2d     |            | 39656668  |

**Expenses**

|                                                                                     |       |          |          |
|-------------------------------------------------------------------------------------|-------|----------|----------|
| e Benefit payment and payments to provide benefits:                                 |       |          |          |
| (1) Directly to participants or beneficiaries, including direct rollovers.....      | 2e(1) | 11390508 |          |
| (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) |          | 11390508 |
| 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) | 791932   |          |
| (2) Contract administrator fees .....                                               | 2i(2) |          |          |
| (3) Investment advisory and management fees .....                                   | 2i(3) | 721087   |          |
| (4) Other .....                                                                     | 2i(4) | 488697   |          |
| (5) Total administrative expenses. Add lines 2i(1) through (4).....                 | 2i(5) |          | 2001716  |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total..... | 2j    |          | 13392224 |

**Net Income and Reconciliation**

|                                                          |       |  |          |
|----------------------------------------------------------|-------|--|----------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | 26264444 |
| 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: MCCONNELL & JONES, LLP

(2) EIN: 76-0488832

**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:

**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 | Amount |
|----|-----|----|--------|
| 4a |     | X  |        |
| 4b |     | X  |        |

|                                                                                                                                                                                                                               | Yes | No | Amount   |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|----------|
| <b>c</b> 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  |          |
| <b>d</b> 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  |          |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                      | X   |    | 20000000 |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                       |     | X  |          |
| <b>g</b> 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  |          |
| <b>h</b> 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  |          |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                | X   |    |          |
| <b>j</b> 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   |    |          |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                           |     | X  |          |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan? .....                                                                                                                                            |     | X  |          |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                  |     |    |          |
| <b>n</b> 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. ....                                      |     |    |          |

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

**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  
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4074379. (See instructions.)

|                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|
| <div>SCHEDULE R<br/>(Form 5500)<br/><br/>Department of the Treasury<br/>Internal Revenue Service<br/><br/>Department of Labor<br/>Employee Benefits Security Administration<br/><br/>Pension Benefit Guaranty Corporation</div>                                                                                                                                 | <div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div> | <div>OMB No. 1210-0110</div> <div>2017</div> <div>This Form is Open to Public Inspection.</div> |
| For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| A Name of plan<br>VISTRA ENERGY RETIREMENT PLAN                                                                                                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                                                  | B Three-digit plan number (PN) ▶ 002                                                            |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>VISTRA OPERATIONS COMPANY LLC                                                                                                                                                                                                                                                                         |                                                                                                                                                                                                                                                                                                  | D Employer Identification Number (EIN)<br>36-4833461                                            |
| 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 0                                                                                             |
| 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):<br><br>EIN(s): 04-3275867                                                                                                            |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 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 21                                                                                            |
| 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)? <input type="checkbox"/> Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> N/A<br>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<br>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? <input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> 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? <input type="checkbox"/> Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> 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. <input type="checkbox"/> Increase <input checked="" type="checkbox"/> Decrease <input type="checkbox"/> Both <input type="checkbox"/> 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? <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 11 a Does the ESOP hold any preferred stock? <input type="checkbox"/> Yes <input type="checkbox"/> 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.) <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                        |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 12 Does the ESOP hold any stock that is not readily tradable on an established securities market? <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| For Paperwork Reduction Act Notice, see the Instructions for Form 5500.                                                                                                                                                                                                                                                                                         |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| Schedule R (Form 5500) 2017 v. 170203                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                  |                                                                                                 |

**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:

|                                                                          |            |  |
|--------------------------------------------------------------------------|------------|--|
| <b>a</b> The current year .....                                          | <b>14a</b> |  |
| <b>b</b> The plan year immediately preceding the current plan year ..... | <b>14b</b> |  |
| <b>c</b> The second preceding plan year .....                            | <b>14c</b> |  |

- 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:

|                                                                                                       |            |  |
|-------------------------------------------------------------------------------------------------------|------------|--|
| <b>a</b> The corresponding number for the plan year immediately preceding the current plan year ..... | <b>15a</b> |  |
| <b>b</b> The corresponding number for the second preceding plan year .....                            | <b>15b</b> |  |

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

|                                                                                                                                                                        |            |  |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>a</b> Enter the number of employers who withdrew during the preceding plan year .....                                                                               | <b>16a</b> |  |
| <b>b</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 ..... | <b>16b</b> |  |

- 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: 20.0% Investment-Grade Debt: 77.0% High-Yield Debt: 2.0% Real Estate: 0.0% Other: 1.0%

- 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):

---

## ***Vistra Energy Retirement Plan***

Financial Statements  
at December 31, 2017 and 2016 and for the  
Year Ended December 31, 2017  
Supplemental Schedules at and for the  
Year Ended December 31, 2017 and  
Independent Auditors' Report

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# VISTRA ENERGY RETIREMENT PLAN

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**Note:**

The accompanying financial statements have been prepared for the purpose of filing with the Department of Labor's Form 5500. Supplemental schedules required by 29 CFR 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, other than the schedules listed above, are omitted because of the absence of the conditions under which they are required.



## Independent Auditors' Report

To the Plan Administrator and  
Participants of the Vistra Energy Retirement Plan

### ***Report on the Financial Statements***

We have audited the accompanying financial statements of the Vistra Energy Retirement Plan (the "Plan"), which comprise the Statements of Net Assets Available for Benefits as of December 31, 2017 and 2016, and the related Statement of Changes in Net Assets Available for Benefits for the year ended December 31, 2017, and the related Notes to Financial Statements.

### ***Plan Management's Responsibility for the Financial Statements***

Plan 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 ("US GAAP"); 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 our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America ("US GAAS"). Those standards require that we plan and perform the audits to obtain reasonable assurance about whether the financial statements are free of material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers internal control relevant to the Plan's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by Plan management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

### ***Opinion***

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2017 and 2016, and the changes in net assets available for benefits for the year ended December 31, 2017, in accordance with US GAAP.

### ***Report on Supplemental Schedules***

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules listed in the table of contents as of and for the year ended December 31, 2017 are presented for the purpose of additional analysis and is not a required part of the basic financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, as amended. Such information is the responsibility of Plan management and was derived from and



relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or the financial statements themselves, and other additional procedures in accordance with US GAAS. In our opinion, the information is fairly stated in all material respects in relation to the basic financial statements taken as a whole.

*McGonnell & Pomeroy LLP*

Houston, Texas  
October 10, 2018

# VISTRA ENERGY RETIREMENT PLAN

## STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS DECEMBER 31, 2017 AND 2016

|                                             | December 31,   |                |
|---------------------------------------------|----------------|----------------|
|                                             | 2017           | 2016           |
| <b>ASSETS</b>                               |                |                |
| INVESTMENTS, AT FAIR VALUE (Notes 3 and 4): |                |                |
| Interest bearing cash                       | \$ 2,172,347   | \$ 1,269,796   |
| Fixed income securities:                    |                |                |
| United States (U.S.) Government             | 73,251,088     | 73,886,400     |
| Corporate bonds                             | 162,250,349    | 136,151,557    |
| Common funds:                               |                |                |
| Mutual funds                                | 13,348,466     | 15,125,507     |
| Commingled trusts                           | 70,287,098     | 61,569,206     |
| Taxable municipal bonds                     | 12,573,456     | 12,834,993     |
| Derivative financial instruments            | 346,403        | 655,568        |
| Other investments                           | 3,334,508      | 2,938,138      |
| Total investments                           | 337,563,715    | 304,431,165    |
| FOREIGN EXCHANGE CONTRACTS RECEIVABLE       | 9,199,189      | 4,794,804      |
| RECEIVABLE FROM SALE OF SECURITIES          | 5,148,701      | 16,185,773     |
| ACCRUED INTEREST AND DIVIDENDS              | 2,658,479      | 2,402,538      |
| Total assets                                | 354,570,084    | 327,814,280    |
| <b>LIABILITIES</b>                          |                |                |
| ACCRUED EXPENSES                            | 343,659        | 342,025        |
| PAYABLE FOR SECURITIES PURCHASED            | 25,941,050     | 30,011,045     |
| FOREIGN EXCHANGE CONTRACTS PAYABLE          | 9,351,949      | 4,786,224      |
| OTHER LIABILITIES                           | 85,060         | 91,064         |
| Total liabilities                           | 35,721,718     | 35,230,358     |
| NET ASSETS AVAILABLE FOR BENEFITS           | \$ 318,848,366 | \$ 292,583,922 |

See Notes to Financial Statements.

# VISTRA ENERGY RETIREMENT PLAN

## STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS YEAR ENDED DECEMBER 31, 2017

### ADDITIONS:

|                                               |               |
|-----------------------------------------------|---------------|
| Net appreciation in fair value of investments | \$ 29,522,475 |
| Interest and dividends                        | 9,975,010     |
| Other investment income                       | 159,183       |
| Total investment income                       | 10,134,193    |
| Total additions                               | 39,656,668    |

### DEDUCTIONS:

|                                                   |                |
|---------------------------------------------------|----------------|
| Benefits paid to participants                     | 11,390,508     |
| Administrative expenses (Note 2)                  | 2,001,716      |
| Total deductions                                  | 13,392,224     |
| NET INCREASE IN NET ASSETS AVAILABLE FOR BENEFITS | 26,264,444     |
| NET ASSETS AVAILABLE FOR BENEFITS:                |                |
| Beginning of year                                 | 292,583,922    |
| End of year                                       | \$ 318,848,366 |

See Notes to Financial Statements.

## **VISTRA ENERGY RETIREMENT PLAN NOTES TO THE FINANCIAL STATEMENTS**

### **1. THE PLAN**

#### ***General***

The Vistra Energy Retirement Plan (the "Plan") is a qualified noncontributory defined benefit pension plan that covers eligible active collective bargaining unit employees of a subsidiary of Vistra Energy Corp. ("Vistra Energy") and its U.S. subsidiaries (collectively the "Company"). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended ("ERISA").

On April 29, 2014, Energy Future Holdings Corp. ("EFH") and the substantial majority of its direct and indirect subsidiaries, excluding Oncor Electric Delivery Holdings Company LLC and its subsidiaries, filed voluntary petitions for relief under chapter 11 of the United States Bankruptcy Code in the United States Bankruptcy Court for the District of Delaware (Bankruptcy Court). The bankruptcy proceedings did not have a significant impact on EFH's qualified noncontributory defined benefit pension plan ("EFH Retirement Plan").

On October 3, 2016, EFH transferred sponsorship of the EFH Retirement Plan and other certain employee benefit plans (including related assets) to TEX Operations Company LLC, which was subsequently renamed TCEH Operations Company LLC, a subsidiary of TCEH Corp. TCEH Corp. and the debtors contributed to TCEH Corp. in a plan of reorganization consummated their reorganization under chapter 11 of the United States Bankruptcy Code and emerged from the Bankruptcy Court proceedings. On November 4, 2016, TCEH Corp. changed its name to Vistra Energy, and the EFH Retirement Plan was subsequently renamed the Vistra Energy Retirement Plan.

In January and February 2018, Vistra Energy retired three power plants. Workforce reductions related to these plant retirements resulted in the Plan experiencing a partial plan termination as defined by ERISA. Under ERISA, a partial plan termination may occur if a significant percentage of the Plan's participants are terminated because of an action taken by the Plan's sponsor. If a partial plan termination occurs, full vesting is required for participants who were involuntarily terminated. All participants in the Plan who were involuntarily terminated due to the workforce reductions were fully vested in their account balances at the date of the partial plan termination.

The Bank of New York Mellon Corporation is the Plan's trustee (the "Trustee") and holds the Plan's assets. Effective April 1, 2015, Aon Hewitt replaced Fidelity Investments as the Plan's administrative service provider. The Plan provisions are included in the Plan document, effective January 1, 2017, and a description of the Plan is included in a summary plan description, which has been made available to all participants in the Plan. Reference should be made to such documents for a more complete understanding of Plan benefits and operations.

## VISTRA ENERGY RETIREMENT PLAN

### NOTES TO THE FINANCIAL STATEMENTS

Eligible employees generally become participants in the Plan upon attainment of age 21 and completion of one Year of Service (as defined in the Plan document). Under the Traditional Retirement Formula, Plan participants with five or more years of Vesting Service (as defined in the Plan document) after age 18 or who retire on or after attainment of age 65 are fully vested in the Plan and are eligible to receive monthly retirement benefits based on participant pay and Accredited Service (as defined in the Plan document). Under the Cash Balance Formula, Plan participants with three or more years of Vesting Service after the age of 18 or who retire on or after attainment of age 65 are fully vested in the Plan and are eligible to receive a lump sum payment or monthly retirement benefits based on contribution credits as determined by age, Accredited Service and participant earnings (as defined in the Plan document), plus interest credits under the Cash Balance Formula (as described below). The Plan permits early retirement beginning at age 55 with at least 15 years of Accredited Service. Some reductions in normal monthly retirement benefits occur under the Traditional Retirement Formula if participants elect to begin receiving benefits prior to reaching age 62. Certain death benefits are also provided under the Plan.

All eligible employees who were hired on or after January 1, 2001, and who therefore became eligible to participate in the Plan on or after January 1, 2002, are covered under the Cash Balance Formula of the Plan. Under the Cash Balance Formula, the Company makes a monthly contribution to a hypothetical account established for each Cash Balance Formula participant. The amount of the Company contribution is equal to a percentage of the participant's eligible compensation determined on the basis of the participant's combined age and years of Accredited Service according to the following table:

| Age + Years of Accredited Service | Contribution Credit |
|-----------------------------------|---------------------|
| <35                               | 3.5%                |
| 35-49                             | 4.5%                |
| 50-64                             | 5.5%                |
| 65+                               | 6.5%                |

Participants can receive their Cash Balance Formula benefit upon retirement or when they otherwise terminate employment with the Company, provided that, if the termination of employment is for a reason other than retirement and the participant has less than ten years of Accredited Service under the Plan, the participant may not receive their benefit until the participant would have ten years of Accredited Service had they not terminated from employment or the participant attains age 65 (whichever comes first), except as explained in the paragraph immediately below. Participants may, at their election, receive their benefit earned under the Cash Balance Formula in the form of a single lump sum payment or one of the monthly annuities available under the Plan. The amount of the Cash Balance Formula benefit is based on the value of the participant's Cash Balance Formula account.

For all Plan participants who terminate employment before retirement with a benefit in the Plan that is less than or equal to \$1,000, their benefit is distributed to them in a lump sum payment upon termination of employment. If a participant's benefit is greater than \$1,000 but less than or equal to \$5,000 upon termination of employment before retirement, the participant may elect to receive their benefit in the form of a lump sum payment upon termination of employment. Otherwise, upon direction of the Vistra Energy Retirement Plan Committee, the benefit may be transferred to an individual retirement account.

For certain military personnel who do not return to active employment due to death or disability while on active duty, the Company will make contributions to the Plan for the period during which the employee was on active duty, and in the event of death, will apply the provisions of the Plan relating to survivor benefits as if the participant were an active employee on the date of death.

## **VISTRA ENERGY RETIREMENT PLAN**

### **NOTES TO THE FINANCIAL STATEMENTS**

#### ***Plan Termination***

The Plan is subject to termination at any time by the Board of Directors of Vistra Energy, in which event all Plan assets will be used for the benefit of participants and their beneficiaries under the Plan. In the event of liquidation, the distribution of assets shall conform to the law and shall recognize the priority of claims and interests in the payment of benefits in accordance with applicable provisions of the law. Whether a particular participant's accumulated benefits will be paid depends on both the priority of those benefits and the level of benefits guaranteed at the time by the Pension Benefit Guaranty Corporation ("PBGC"). Some benefits may be fully or partially provided for by the then-existing assets or the PBGC, while other benefits may not be provided for at all.

#### ***Contributions***

The Company's contributions to the Plan to fund the benefits are based on an independent actuarial study and satisfy the minimum funding requirements of ERISA for the years 2017 and 2016. The Company made no contribution to the Plan for the 2017 plan year. The assets of the Plan attributable to the contributions made by the Company are to be used solely to provide benefits to participants of the Plan.

#### ***Party-in-Interest***

The Trustee invests certain assets in The Bank of New York Mellon Corporation Collective U.S. Government Short-Term Investment Fund, which is managed by The Bank of New York Mellon Corporation. These transactions qualify as party-in-interest transactions allowable under ERISA regulations.

## **2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES**

#### ***Basis of Accounting***

The financial statements of the Plan are prepared under the accrual method of accounting. Benefit payments are recorded when paid. Subsequent events have been evaluated through October 10, 2018, the date these financial statements were available to be issued.

#### ***Use of Estimates***

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

#### ***Risks and Uncertainties***

The Plan holds various investment instruments. Investment securities, 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 such changes could materially affect the amounts reported in the statements of net assets available for benefits.

## **VISTRA ENERGY RETIREMENT PLAN**

### **NOTES TO THE FINANCIAL STATEMENTS**

Benefit costs are impacted by actual and actuarial estimates of employee demographics, the level of contributions made to the Plan, expected and actual earnings on Plan assets and the discount/inflation rates used in determining the projected benefit obligation. Changes made to the provisions of the Plan may also impact current and future benefit costs. Changes in general interest rates may result in increased or decreased benefit cost obligations reported in future periods. It is reasonably possible that such changes could have a material effect on the amount of benefit obligations reported in the financial statements.

#### ***Investments***

The investments of the Plan are presented at fair value. Generally quoted market prices, determined as the last reported sales price on the last business day of the year, are used to present the fair value of investments of the Plan.

See Note 4 for additional information on fair value measurements.

#### ***Contributions***

Contributions to the Plan are recorded in the period that the Plan's actuary determines they relate to, except that a contribution receivable is recorded to the extent that amounts due are pursuant to formal commitments as well as legal or contractual requirements in existence at the end of the Plan year.

#### ***Administrative Expenses***

During the year ended December 31, 2017, the Plan paid the costs and expenses of investment transactions and the fees of investment managers engaged by the Vistra Energy Retirement Plan Committee, which consists of certain management-level employees of the Company. The Plan also incurred trustee fees, PBGC insurance fees and relevant actuarial, audit and legal fees.

#### ***Actuarial Assumptions***

The actuarial present value of accumulated plan benefits is determined by the consulting actuary by applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money and the probability of payment between the valuation date and the expected payment date. The more significant actuarial assumptions used in the actuarial valuations at December 31, 2017 and 2016, include:

- use of an annual rate of interest of 4.69% and 5.02% for 2017 and 2016, respectively;
- use of a cash balance interest crediting rate of 3.50% and 4.00% for 2017 and 2016, respectively;
- use of the 2006 base rates from the RP-2014 mortality study with 100% blue collar adjustment projected generationally from 2006 with Scale MP-2017 for 2017 and MP-2016 for 2016, and
- the assumed rates of retirement at various ages at December 31, 2017 and 2016 for all Company participants are the following:

| <b>Ages</b>  | <b>Rates Assumed at December 31, 2017</b> |
|--------------|-------------------------------------------|
| 55-59        | 5-12%                                     |
| 60-61        | 13-15%                                    |
| 62-64        | 20-35%                                    |
| 65-69        | 35%                                       |
| 70 and older | 100%                                      |

# VISTRA ENERGY RETIREMENT PLAN

## NOTES TO THE FINANCIAL STATEMENTS

| Ages         | Rates Assumed at December 31, 2016 |
|--------------|------------------------------------|
| 55-59        | 5-10%                              |
| 60-61        | 13-15%                             |
| 62-64        | 20-35%                             |
| 65 and older | 100%                               |

### *Derivatives*

The Plan has established policies and procedures for risk assessment and the approval, reporting and monitoring of derivative financial instrument activities. The Plan enters into derivative financial instruments including forward foreign exchange contracts, futures contracts, written options and interest rate and credit default swaps, as described below. The instruments' maturity periods vary depending upon the objectives for which the instruments are held. The recorded fair values of the instruments are based on the applicable forward rates at December 31, 2017 and 2016.

The Plan enters into forward contracts to purchase and sell foreign currencies to manage the currency exposure associated with the Plan's foreign investments. The credit risk associated with these contracts is minimal as they are entered into with a limited number of highly rated counterparties.

The Plan enters into futures contracts, written options and purchase options to manage market risk associated with the Plan's investments and to achieve overall investment portfolio objectives. The credit risk associated with these contracts is minimal as they are traded on organized exchanges and margined daily.

The Plan uses credit default swaps to manage the risk of defaults by counterparties on bond investments. The Plan uses interest rate swaps and options to manage its exposure to interest rate risk.

The following table provides the aggregate fair value of assets and liabilities of the Plan's derivatives not under hedge accounting included in derivative financial instruments and foreign exchange contracts receivable/payable as reported in the statements of net assets available for benefits at December 31, 2017 and 2016:

|                            | December 31, 2017 |            |              | December 31, 2016 |           |              |
|----------------------------|-------------------|------------|--------------|-------------------|-----------|--------------|
|                            | Asset             | Liability  | Notional (a) | Asset             | Liability | Notional (a) |
| Foreign currency contracts | \$ 11,461         | \$ 164,221 | \$ 9,246,250 | \$ 58,890         | \$ 50,311 | \$ 4,802,719 |
| Futures contracts          | 39,473            | 66,719     | 13,900,000   | —                 | 117,746   | 10,750,000   |
| Written options            | —                 | 357,691    | 39,198,000   | —                 | 858,172   | 55,443,000   |
| Purchase options           | 279,847           | —          | 15,100,000   | 845,169           | —         | 28,243,000   |
| Credit default swaps       | 547,644           | 340,883    | 61,400,000   | 577,221           | 199,294   | 57,600,000   |
| Interest rate swaps        | 314,458           | 69,726     | 86,800,000   | 414,416           | 6,026     | 34,800,000   |

(a) Represents fair value of foreign currency contracts and underlying principal value for all other derivatives.

At December 31, 2017 and 2016, there were no derivatives accounted for as cash flow or fair value hedges and no amounts recognized in accumulated other comprehensive income. Accordingly, for the year ended December 31, 2017, there were no gains or losses related to derivatives recognized in, or reclassified from, other comprehensive income.

## VISTRA ENERGY RETIREMENT PLAN

### NOTES TO THE FINANCIAL STATEMENTS

Gains and losses on derivative financial instruments are recognized as fair values change. Generally, gains and losses on the derivative financial instruments held would be offset by similar fair value gains and losses on the related securities. The following table provides changes in fair value of the Plan's derivatives not under hedge accounting included in net appreciation in fair value of investments as reported in the statement of changes in net assets available for benefits for the year ended December 31, 2017:

|                            | <b>Year Ended<br/>December 31, 2017</b> |
|----------------------------|-----------------------------------------|
|                            | <i>Gain/(Loss)</i>                      |
| Foreign currency contracts | \$ (32,616)                             |
| Futures contracts          | 123,911                                 |
| Written options            | 829,802                                 |
| Purchase options           | (503,182)                               |
| Credit default swaps       | 384,915                                 |
| Interest rate swaps        | (60,924)                                |

### 3. INVESTMENTS

The investment managers during the 2017 and 2016 plan years were as follows:

- Northern Trust Global Investors ("NTGI") (U.S. and International Equity);
- Pacific Investment Management Co. ("PIMCO") (Fixed Income), and
- Legal & General Investment Management America ("LGIMA") (Fixed Income).

Managers invest the assets under guidelines established by the Vistra Energy Retirement Plan Committee.

The Plan invests its funds in various assets. The principal asset types are described below:

- **Fixed Income Securities** — United States government obligations and corporate obligations primarily of companies generally listed on nationally recognized exchanges;
- **Common Funds** — Equity trust fund portfolios and bank common collective trust funds;
- **Mutual Funds** — Funds operated by investment companies that provide diversification by investing in stocks, bonds, currencies, money market securities, options, futures and/or other investment options; and
- **Other Investments** — Fixed income securities of state and local governments and related entities, foreign government bonds, written options, purchase options, open futures contracts, interest rate swaps, credit default swaps and foreign exchange contracts.

Certain assets are invested in The Bank of New York Mellon Corporation Collective U.S. Government Short-Term Investment Fund, which is managed by The Bank of New York Mellon Corporation.

# VISTRA ENERGY RETIREMENT PLAN

## NOTES TO THE FINANCIAL STATEMENTS

### *Plan Investment Strategy and Asset Allocations*

The investment objective for the Plan is to invest in a suitable mix of assets to meet the future benefit obligations at an acceptable level of risk, while minimizing the volatility of contributions. Fixed income securities held primarily consist of corporate bonds from a diversified range of companies, U.S. Treasuries and agency securities and money market instruments. Equity securities are held to enhance returns by participating in a wide range of investment opportunities. International equity securities are used to further diversify the equity portfolio and may include investments in both developed and emerging international markets.

The target asset allocation ranges of the Plan's investments by asset category are as follows:

| Asset Category         | Target Allocation Ranges |
|------------------------|--------------------------|
| Fixed income           | 74%-86%                  |
| U.S. equities          | 8%-14%                   |
| International equities | 6%-12%                   |

### *Expected Long-Term Rate of Return on Assets Assumption*

The Plan's strategic asset allocation is determined in conjunction with the Plan's advisors and utilizes a comprehensive Asset-Liability modeling approach to evaluate potential long-term outcomes of various investment strategies. The study incorporates long-term rate of return assumptions for each asset class based on historical and future expected asset class returns, current market conditions, rate of inflation, current prospects for economic growth, and taking into account the diversification benefits of investing in multiple asset classes and potential benefits of employing active investment management.

| Asset Class                     | Expected Long-Term Rate of Returns |
|---------------------------------|------------------------------------|
| Fixed income securities         | 3.9%                               |
| U.S. equity securities          | 6.4%                               |
| International equity securities | 7.3%                               |
| Weighted average                | 4.6%                               |

### *Significant Concentrations of Risk*

The Plans' investments are exposed to risks such as interest rate, capital market and credit risks. The Plan seeks to optimize return on investment consistent with levels of liquidity and investment risk which are prudent and reasonable, given prevailing capital market conditions and other factors specific to the Plan. While the Plan recognizes the importance of return, investments will be diversified in order to minimize the risk of large losses unless, under the circumstances, it is clearly prudent not to do so. There are also various restrictions and guidelines in place including limitations on types of investments allowed and portfolio weightings for certain investment securities to assist in the mitigation of the risk of large losses.

## **VISTRA ENERGY RETIREMENT PLAN**

### **NOTES TO THE FINANCIAL STATEMENTS**

#### **4. FAIR VALUE MEASUREMENTS**

Accounting standards related to the determination of fair value define fair value as the price that would be received to sell an asset, or paid to transfer a liability in an orderly transaction between willing market participants at the measurement date. The market approach uses prices and other relevant information generated by market transactions involving identical or comparable assets or liabilities. The income approach uses valuation techniques to convert future amounts to a single present value amount. The cost approach is based on the amount that currently would be required to replace the service capacity of an asset. The Plan primarily uses the market approach of using prices and other market information for identical and/or comparable assets for those investments that are measured on a recurring basis and uses valuation techniques to maximize the use of observable inputs and minimize the use of unobservable inputs.

The Plan categorizes its investments recorded at fair value based upon the following fair value hierarchy:

- Level 1 valuations use quoted prices in active markets for identical assets that are accessible at the measurement date. An active market is a market in which transactions for the asset occur with sufficient frequency and volume to provide pricing information on an ongoing basis. None of the Plan's assets are classified as Level 1 assets.
- Level 2 valuations use inputs that, in the absence of actively quoted market prices, are observable for the asset, either directly or indirectly. Level 2 inputs include: (a) quoted prices for similar assets in active markets, (b) quoted prices for identical or similar assets in markets that are not active, (c) inputs other than quoted prices that are observable for the asset such as interest rates and yield curves observable at commonly quoted intervals and (d) inputs that are derived principally from, or corroborated by, observable market data by correlation or other mathematical means. The Plan's Level 2 assets primarily consist of:
  - U.S. Government fixed income securities that are valued using a combination of quoted prices and inputs that are either observable in the market or can be derived through observable market data;
  - corporate fixed income securities that are primarily valued using a spread scale representing credit risk through the use of data obtained from the new issue market, secondary trading and dealer quotes, and an option adjusted spread model used to adjust spreads of issues that have early redemption features, and
  - taxable municipal bonds that are primarily valued using trade data, benchmark issues, trade spreads between similar issuers, historical trading spreads, broker quotes, new issue scales and market information from third-party sources.
- Level 3 valuations use unobservable inputs for the asset. Unobservable inputs are used to the extent observable inputs are not available, thereby allowing for situations in which there is little, if any, market activity for the asset at the measurement date. None of the Plan's assets are classified as Level 3 assets.

With respect to amounts presented in the following fair value hierarchy tables, the fair value measurement of an asset (e.g. an investment) is required to fall in its entirety in one level, based on the lowest level input that is significant to the fair value measurement. Assessing the significance of a particular input to the fair value measurement in its entirety requires judgment, considering factors specific to the asset being measured.

The preceding methods may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

**VISTRA ENERGY RETIREMENT PLAN**  
**NOTES TO THE FINANCIAL STATEMENTS**

At December 31, 2017 and 2016, all Plan investments measured at fair value on a recurring basis are set forth in the following table:

|                                                                             | <b>December 31,</b> |                |
|-----------------------------------------------------------------------------|---------------------|----------------|
|                                                                             | <b>2017</b>         | <b>2016</b>    |
| Investments categorized as Level 2 under the fair value hierarchy:          |                     |                |
| Interest bearing cash                                                       | \$ 2,172,347        | \$ 1,269,796   |
| Fixed income securities:                                                    |                     |                |
| U.S. government                                                             | 73,251,088          | 73,886,400     |
| Corporate bonds (a)                                                         | 162,250,349         | 136,151,557    |
| Taxable municipal bonds                                                     | 12,573,456          | 12,834,993     |
| Derivative financial instruments                                            | 346,403             | 655,568        |
| Other investments                                                           | 3,334,508           | 2,938,138      |
| Total investments categorized as Level 2 under the fair value hierarchy     | \$ 253,928,151      | \$ 227,736,452 |
| Common funds whose fair value is estimated using net asset value per share: |                     |                |
| Mutual funds                                                                | 13,348,466          | 15,125,507     |
| Commingled trusts                                                           | 70,287,098          | 61,569,206     |
| Common funds whose fair value is estimated using net asset value per share  | \$ 83,635,564       | \$ 76,694,713  |
| Total investments                                                           | \$ 337,563,715      | \$ 304,431,165 |

(a) Substantially all corporate bonds are rated investment grade by a major rating agency such as Moody's Investors Services, Inc.

# VISTRA ENERGY RETIREMENT PLAN

## NOTES TO THE FINANCIAL STATEMENTS

### Net Asset Value (NAV) Per Share

In accordance with Financial Accounting Standards Board Accounting Standards Update No. 2009-12, *Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent)*, the Plan's fair value disclosure includes the category, fair value, redemption frequency, and redemption notice period for those assets whose fair value is estimated using the net asset value per share, or its equivalent, for which the fair value is not readily determinable at December 31, 2017 and 2016. For the Plan, such assets include investments in common collective trust funds.

The following table sets forth a summary of the Plan's investments for which the fair value has been estimated using the NAV of the investments.

|                                                                                            | Fair Value Estimated Using NAV per Share |                                    |                        |                         |                                     |                                |
|--------------------------------------------------------------------------------------------|------------------------------------------|------------------------------------|------------------------|-------------------------|-------------------------------------|--------------------------------|
|                                                                                            | December 31, 2017 and 2016               |                                    |                        |                         |                                     |                                |
|                                                                                            | Fair Value<br>at December 31, 2017       | Fair Value<br>at December 31, 2016 | Unfunded<br>Commitment | Redemption<br>Frequency | Other<br>Redemption<br>Restrictions | Redemption<br>Notice<br>Period |
| The Bank of New York Mellon Corporation – Collective U.S. Government Short-Term Investment | \$ 4,390,949                             | \$ 3,486,416                       | None                   | Daily                   | None                                | 1-day                          |
| NTGI – Collective S&P 500 Index Fund                                                       | 28,252,379                               | 26,825,007                         | None                   | Daily                   | None                                | 1-day                          |
| NTGI – MSCI All Country World Index ex-US Fund                                             | 30,885,212                               | 24,534,720                         | None                   | Daily                   | None                                | 1-day                          |
| PIMCO – Long Duration Corporate Bond Portfolio (a)                                         | 11,979,804                               | 14,962,348                         | None                   | Daily                   | None                                | 1-day                          |
| NTGI – Collective Russell 2000 Index Fund                                                  | 6,758,558                                | 6,723,063                          | None                   | Daily                   | None                                | 1-day                          |
| PIMCO – Short-Term Floating NAV Portfolio II (b)                                           | 1,368,361                                | 162,862                            | None                   | Daily                   | None                                | 1-day                          |
| Other                                                                                      | 301                                      | 297                                |                        |                         |                                     |                                |
| Total                                                                                      | <u>\$ 83,635,564</u>                     | <u>\$ 76,694,713</u>               |                        |                         |                                     |                                |

- (a) The fund seeks to maximize total return, consistent with prudent investment management, by investing under normal circumstances at least 80% of total assets in a portfolio of bonds, debt securities and other similar instruments, which may be represented by forwards or derivatives such as options, futures contracts or swap agreements, issued by U.S.- and non-U.S. public- or private-sector entities.
- (b) The fund seeks to maximize current income, consistent with preservation of capital and daily liquidity, by investing under normal circumstances at least 65% of total assets in a diversified portfolio of bonds, debt securities and other similar instruments, which may be represented by forwards, issued by U.S. and non-U.S. public or private sector entities.

# VISTRA ENERGY RETIREMENT PLAN

## NOTES TO THE FINANCIAL STATEMENTS

### 5. ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

The actuarial present value of accumulated Plan benefits at December 31, 2017 and 2016 is as follows:

|                                                       | 2017                  | 2016                  |
|-------------------------------------------------------|-----------------------|-----------------------|
| Vested benefits:                                      |                       |                       |
| Retired participants and beneficiaries                | \$ 130,900,726        | \$ 110,941,709        |
| Other participants                                    | 168,800,572           | 163,506,487           |
| Total                                                 | 299,701,298           | 274,448,196           |
| Non-vested benefits                                   | 683,814               | 1,056,874             |
| Total actuarial present value of accumulated benefits | <u>\$ 300,385,112</u> | <u>\$ 275,505,070</u> |

Changes in the actuarial present value of accumulated Plan benefits for the year ended December 31, 2017, are as follows:

|                                                                      | 2017                  |
|----------------------------------------------------------------------|-----------------------|
| Actuarial present value of accumulated benefits at beginning of year | <u>\$ 275,505,070</u> |
| Increase (decrease) during the year attributable to:                 |                       |
| Benefits accumulated                                                 | 7,729,871             |
| Increase for interest due to decrease in the discount period         | 13,547,953            |
| Benefits paid to participants                                        | (11,390,508)          |
| Assumption changes                                                   | 14,992,726            |
| Net increase                                                         | <u>24,880,042</u>     |
| Actuarial present value of accumulated benefits at end of year       | <u>\$ 300,385,112</u> |

The annual rate of interest used to discount estimated future benefit payments decreased from 5.02% in 2016 to 4.69% in 2017. This change increased the actuarial present value of accumulated plan benefits resulting from assumption changes by approximately \$11 million during the year ended December 31, 2017. In addition, assumption changes related to retirement rates, withdrawal rates, pay increase rates, benefit commencement age and form of payment increased the actuarial present value of the accumulated plan benefits by approximately \$5 million. This was partially offset by a \$1 million decrease in the actuarial present value of the accumulated plan benefits resulting from demographic assumption changes to better reflect anticipated future benefit payments.

The foregoing actuarially determined amounts were calculated using assumptions based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated benefits.

### 6. TAX STATUS

The Plan obtained its latest determination letter on April 29, 2016, in which the Internal Revenue Service stated that the Plan, as designed, was in compliance with the applicable requirements of the Internal Revenue Code ("IRC"). Therefore no provisions for income taxes have been included in the Plan's financial statements.

The Plan is subject to examinations by taxing jurisdictions; currently, an examination of the 2015 tax period is in progress. Plan management believes, as of December 31, 2017, the Plan is no longer subject to income tax examinations for years 2014 or prior. The Plan has recorded no uncertain tax positions.

## **SUPPLEMENTAL SCHEDULES**

**VISTRA ENERGY RETIREMENT PLAN**

EIN 36-4833461 PN 002

**SCHEDULE H, PART IV, LINE 4i**

**SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR)**

**DECEMBER 31, 2017**

Note: Refer to the enclosed Trustee statements for the required disclosures.

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                               | Schedule of Investments at End of Plan Year at Revalued Cost |                     |                     | Report ID: M1102E    |
|------------------------------------|---------------------------------------------------------------|--------------------------------------------------------------|---------------------|---------------------|----------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                               | 1/1/2017 - 12/31/2017                                        |                     |                     | Status: FINAL        |
|                                    |                                                               |                                                              |                     |                     | TEXAS UTILITIES      |
| Security ID                        | Security Description                                          | Shares                                                       | Cost                | Market Value        | Unrealized Gain/Loss |
| <b>INTEREST-BEARING CASH</b>       |                                                               |                                                              |                     |                     |                      |
| TUCF17813702 06742TAN6             | BARCLAYS BANK PLC/NY VAR RT 05/17/2018 DD 07/17/17            | 400,000.000                                                  | 400,000.00          | 400,000.00          | 0.00                 |
| TUCF17813702 999CSCUS7             | SWAP/MSD A STANDARD CHARTERED C VAR RT 01/01/2049 DD 07/01/08 | 60,000.000                                                   | 60,000.00           | 60,000.00           | 0.00                 |
| TUCF17813702 999D10673             | FUTURES CASH COLLATERAL HELD AT GOLDMAN                       | 98,000.000                                                   | 98,000.00           | 98,000.00           | 0.00                 |
| TUCF17813702 999F0BZU6             | FOBICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08           | 573,000.000                                                  | 573,000.00          | 573,000.00          | 0.00                 |
| TUCF17813702 999GSCZA2             | GS ICE CCP COLLAT VAR RT 01/01/2049 DD 07/01/08               | 282,000.000                                                  | 282,000.00          | 282,000.00          | 0.00                 |
| TUCF17813702 999J27559             | LCH CCP GOLDMAN SACHS & CO CAS VAR RT 01/01/2049 DD 07/01/08  | 72,000.000                                                   | 72,000.00           | 72,000.00           | 0.00                 |
| TUCF17813702 999VAMVE7             | CME CCP COLL HELD AT GSC                                      | 441,000.000                                                  | 441,000.00          | 441,000.00          | 0.00                 |
| TUCF17813702 LA9123451             | ARS (ARGENTINE PESO)                                          | 85,734.430                                                   | 4,790.20            | 4,554.29            | -235.91              |
| TUCF17813702 LM9123455             | MXN (MEXICAN PESO)                                            | 449,786.640                                                  | 22,902.66           | 22,988.76           | 86.10                |
| TUCF17813702 XX9123458             | EUR (EURO)                                                    | 37,573.350                                                   | 44,540.79           | 45,118.08           | 577.29               |
| TUCF17813702 XX9123482             | EUR CURRENCY AT BROKER                                        | -2,582.520                                                   | -3,083.11           | -3,101.09           | -17.98               |
| <b>TOTAL INTEREST-BEARING CASH</b> |                                                               |                                                              | <b>1,395,150.54</b> | <b>1,395,560.04</b> | <b>409.50</b>        |
| <b>U. S. GOVERNMENT SECURITIES</b> |                                                               |                                                              |                     |                     |                      |
| TUCF17813702 01F030629             | COMMIT TO PUR FNMA SF MTG 3.000% 02/01/2048 DD 02/01/18       | 2,500,000.000                                                | 2,485,937.50        | 2,496,725.00        | 10,787.50            |
| TUCF17813702 3019969L0             | FHA INSD 12TH PROJ MTG GMAC 7.430% 12/01/2021                 | 12,688.020                                                   | 12,450.80           | 12,728.36           | 277.56               |
| TUCF17813702 302998BV0             | FHA PROJ #23 REILLY MTG ASSOC 7.430% 03/25/2022               | 23,885.870                                                   | 22,765.21           | 23,961.81           | 1,196.60             |
| TUCF17813702 312903DF1             | FHLMC MULTICLASS MTG 1051 884.500% 01/15/2021 11/15/89        | 11.930                                                       | 67.70               | 94.18               | 26.48                |
| TUCF17813702 31358NCS9             | FNMA GTD REMIC P/T 92-82 IO 9.000% 05/25/2022 DD 05/01/92     | 64.487                                                       | 9.01                | 7.27                | -1.74                |
| TUCF17813702 3137FCLD4             | FHLMC MULTICLASS MTG K071 A2 3.286% 11/25/2027 DD 12/01/17    | 800,000.000                                                  | 823,951.20          | 826,416.00          | 2,464.80             |
| TUCF17813702 912803DV2             | U S TREASURY BD PRIN STRIP 0.000% 02/15/2042 DD 02/15/12      | 2,000,000.000                                                | 911,640.00          | 1,034,260.00        | 122,620.00           |
| TUCF17813702 912803DZ3             | U S TREASURY BD PRIN STRIP 0.000% 11/15/2042 DD 11/15/12      | 1,500,000.000                                                | 665,370.00          | 756,690.00          | 91,320.00            |
| TUCF17813702 912803EA7             | U S TREASURY BD PRIN STRIP 0.000% 02/15/2043 DD 02/15/13      | 300,000.000                                                  | 132,270.00          | 150,177.00          | 17,907.00            |
| TUCF17813702 912803EC3             | U S TREASURY BD PRIN STRIP 0.000% 05/15/2043 DD 05/15/13      | 3,300,000.000                                                | 1,441,902.00        | 1,638,582.00        | 196,680.00           |
| TUCF17813702 912803EF6             | U S TREASURY BD PRIN STRIP 0.000% 02/15/2044 DD 02/15/14      | 1,500,000.000                                                | 643,275.00          | 728,280.00          | 85,005.00            |
| TUCF17813702 912803EJ8             | U S TREASURY BD PRIN STRIP 0.000% 08/15/2044 DD 08/15/14      | 100,000.000                                                  | 41,961.00           | 47,841.00           | 5,880.00             |
| TUCF17813702 912803EN9             | U S TREASURY BD PRIN STRIP 0.000% 05/15/2045 DD 05/15/15      | 500,000.000                                                  | 204,695.00          | 233,735.00          | 29,040.00            |
| TUCF17813702 912810FR4             | US TREAS-CP I INFLAT 2.375% 01/15/2025 DD 07/15/04            | 180,588.180                                                  | 206,573.34          | 205,791.07          | -782.27              |
| TUCF17813702 912810PU6             | U S TREASURY BOND 5.000% 05/15/2037 DD 05/15/07               | 2,183,000.000                                                | 3,001,294.99        | 2,993,176.79        | -8,118.20            |
| TUCF17813702 912810PV2             | U S TREASURY BOND 4.375% 02/15/2038 DD 02/15/08               | 6,963,000.000                                                | 8,820,162.29        | 8,900,942.16        | 80,779.87            |
| TUCF17813702 912810PX0             | U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08               | 6,129,000.000                                                | 7,922,486.10        | 7,965,800.01        | 43,313.91            |
| TUCF17813702 912810QA9             | U S TREASURY BOND 3.500% 02/15/2039 DD 02/15/09               | 345,000.000                                                  | 394,593.75          | 394,041.75          | -552.00              |
| TUCF17813702 912810QB7             | U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09               | 1,509,000.000                                                | 1,899,935.21        | 1,907,300.55        | 7,365.34             |
| TUCF17813702 912810QD3             | U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09               | 120,000.000                                                  | 152,587.50          | 154,401.60          | 1,814.10             |
| TUCF17813702 912810RF7             | US TREAS-CP I INFLAT 1.375% 02/15/2044 DD 02/15/14            | 449,815.750                                                  | 490,047.56          | 519,285.29          | 29,237.73            |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                             |                                                              |                |               | Schedule of Investments at End of Plan Year at Revalued Cost |                      |  | Report ID: M1102E |
|----------------------------------------|--------------------------------------------------------------|----------------|---------------|--------------------------------------------------------------|----------------------|--|-------------------|
| TU COMBINED MANAGER - TUCG17814600     |                                                              |                |               | 1/1/2017 - 12/31/2017                                        |                      |  | Status: FINAL     |
|                                        |                                                              |                |               |                                                              |                      |  | TEXAS UTILITIES   |
| Security ID                            | Security Description                                         | Shares         | Cost          | Market Value                                                 | Unrealized Gain/Loss |  |                   |
| TUCF17813702 912810RH3                 | U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14              | 6,100,000.000  | 6,343,141.82  | 6,556,341.00                                                 | 213,199.18           |  |                   |
| TUCF17813702 912810RN0                 | U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15              | 3,450,000.000  | 3,319,969.50  | 3,538,147.50                                                 | 218,178.00           |  |                   |
| TUCF17813702 912810RS9                 | U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16              | 2,512,000.000  | 2,232,339.04  | 2,389,540.00                                                 | 157,200.96           |  |                   |
| TUCF17813702 912810RU4                 | U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16              | 1,172,000.000  | 1,142,607.45  | 1,202,261.04                                                 | 59,653.59            |  |                   |
| TUCF17813702 912810RV2                 | U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17              | 949,000.000    | 983,016.98    | 998,044.32                                                   | 15,027.34            |  |                   |
| TUCF17813702 912810RV0                 | US TREAS-CP I INFLAT 0.875% 02/15/2047 DD 02/15/17           | 408,740.000    | 407,948.27    | 424,742.17                                                   | 16,793.90            |  |                   |
| TUCF17813702 912810RX8                 | U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17              | 3,231,000.000  | 3,419,423.69  | 3,399,976.47                                                 | -22,447.22           |  |                   |
| TUCF17813702 912810RY6                 | U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17              | 4,293,000.000  | 4,172,909.44  | 4,298,366.25                                                 | 125,456.81           |  |                   |
| TUCF17813702 912828L3                  | US TREAS-CP I INFLAT 0.375% 07/15/2027 DD 07/15/17           | 1,233,248.740  | 1,220,145.35  | 1,226,687.86                                                 | 6,542.51             |  |                   |
| TUCF17813702 912828N9                  | U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17              | 499,000.000    | 500,327.60    | 493,076.87                                                   | -7,250.63            |  |                   |
| TUCF17813702 912828R0                  | U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17              | 688,000.000    | 677,962.21    | 678,326.72                                                   | 364.51               |  |                   |
| TUCF17813702 912828F5                  | U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17              | 1,557,000.000  | 1,540,107.08  | 1,535,046.30                                                 | -5,060.78            |  |                   |
| TUCF17813702 912828H45                 | US TREAS-CP I INFLAT 0.250% 01/15/2025 DD 01/15/15           | 234,321.750    | 230,519.40    | 232,248.00                                                   | 1,728.60             |  |                   |
| TUCF17813702 912828N71                 | US TREAS-CP I INFLAT 0.625% 01/15/2026 DD 01/15/16           | 415,248.000    | 418,804.72    | 421,896.12                                                   | 3,091.40             |  |                   |
| TUCF17813702 912828V49                 | US TREAS-CP I INFLAT 0.375% 01/15/2027 DD 01/15/17           | 40,846.000     | 40,674.84     | 40,551.50                                                    | -123.34              |  |                   |
| TUCF17813702 912828V98                 | U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17              | 11,416,000.000 | 11,319,214.63 | 11,266,222.08                                                | -52,992.55           |  |                   |
| TUCF17813702 912828VJ0                 | US TREAS-CP I INFLAT 0.125% 07/15/2024 DD 07/15/14           | 311,652.000    | 306,428.66    | 307,990.09                                                   | 1,561.44             |  |                   |
| TUCF17813702 912828XQ8                 | U S TREASURY NOTE 2.000% 07/31/2022 DD 07/31/15              | 1,200,000.000  | 1,195,596.00  | 1,190,856.00                                                 | -4,740.00            |  |                   |
| TUCF17813902 912810RY6                 | U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17              | 1,480,000.000  | 1,472,130.09  | 1,481,850.00                                                 | 9,719.91             |  |                   |
| TUCF17813902 912828F5                  | U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17              | 590,000.000    | 581,432.21    | 581,681.00                                                   | 248.79               |  |                   |
| TOTAL U. S. GOVERNMENT SECURITIES      |                                                              |                | 71,798,674.03 | 73,251,088.13                                                | 1,452,414.10         |  |                   |
| CORPORATE DEBT INSTRUMENTS - PREFERRED |                                                              |                |               |                                                              |                      |  |                   |
| TUCF17813702 00206RCU4                 | AT&T INC 5.650% 02/15/2047 DD 02/09/16                       | 100,000.000    | 107,250.00    | 109,442.00                                                   | 2,192.00             |  |                   |
| TUCF17813702 00206RDV1                 | AT&T INC VAR RT 07/15/2021 DD 05/19/17                       | 100,000.000    | 101,255.00    | 101,370.00                                                   | 115.00               |  |                   |
| TUCF17813702 00287YAY5                 | ABBVIE INC 3.200% 05/14/2026 DD 05/12/16                     | 200,000.000    | 190,286.00    | 199,408.00                                                   | 9,122.00             |  |                   |
| TUCF17813702 01609WAT9                 | ALIBABA GROUP HOLDING LTD 3.400% 12/08/2027 DD 12/06/17      | 700,000.000    | 695,772.00    | 699,825.00                                                   | 4,053.00             |  |                   |
| TUCF17813702 023135BA3                 | AMAZON.COM INC 144A 3.150% 08/22/2027 DD 08/22/17            | 700,000.000    | 698,747.00    | 701,057.00                                                   | 2,310.00             |  |                   |
| TUCF17813702 023767AA4                 | AMERICAN AIRLINES 2011-1 CLASS 5.250% 07/31/2022 DD 01/25/11 | 50,963.350     | 54,049.12     | 53,618.54                                                    | -430.58              |  |                   |
| TUCF17813702 031162CP3                 | AMGEN INC 2.650% 05/11/2022 DD 05/11/17                      | 400,000.000    | 399,144.00    | 398,924.00                                                   | -220.00              |  |                   |
| TUCF17813702 035240AG5                 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16 | 200,000.000    | 217,712.00    | 231,504.00                                                   | 13,792.00            |  |                   |
| TUCF17813702 035242AM8                 | ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16 | 1,100,000.000  | 1,157,057.00  | 1,229,965.00                                                 | 72,908.00            |  |                   |
| TUCF17813702 03524BAF3                 | ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14 | 300,000.000    | 312,015.00    | 331,008.00                                                   | 18,993.00            |  |                   |
| TUCF17813702 037833BX7                 | APPLE INC 4.650% 02/23/2046 DD 02/23/16                      | 300,000.000    | 323,955.00    | 351,312.00                                                   | 27,357.00            |  |                   |
| TUCF17813702 05367AAA1                 | AVIATION CAPITAL GROUP LL 144A 7.125% 10/15/2020 DD 10/07/10 | 200,000.000    | 231,000.00    | 222,920.00                                                   | -8,080.00            |  |                   |
| TUCF17813702 06051GGV5                 | BANK OF AMERICA CORP 144A VAR RT 12/20/2023 DD 12/20/17      | 298,000.000    | 298,056.62    | 298,765.86                                                   | 709.24               |  |                   |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |              |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|--------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |              |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |              |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost         | Market Value | Unrealized Gain/Loss |  |
| TUCF17813702 06051GGW3             | BANK OF AMERICA CORP 144A VAR RT 12/20/2028 DD 12/20/17      | 2,075,000.000                                                | 2,064,044.00 | 2,075,456.50 | 11,412.50            |  |
| TUCF17813702 079887BV0             | BECTON DICKINSON AND CO 3.363% 06/06/2024 DD 06/06/17        | 200,000.000                                                  | 200,000.00   | 200,558.00   | 558.00               |  |
| TUCF17813702 09062XAD5             | BIOGEN INC 5.200% 09/15/2045 DD 09/15/15                     | 200,000.000                                                  | 214,030.00   | 237,416.00   | 23,386.00            |  |
| TUCF17813702 09062XAF0             | BIOGEN INC 4.050% 09/15/2025 DD 09/15/15                     | 100,000.000                                                  | 102,956.00   | 105,820.00   | 2,864.00             |  |
| TUCF17813702 09681LAD2             | BOC AVIATION LTD 144A 2.750% 09/18/2022 DD 09/18/17          | 700,000.000                                                  | 696,213.00   | 685,146.00   | -11,067.00           |  |
| TUCF17813702 11134LAG4             | BROADCOM CORP / BROADCOM 144A 3.875% 01/15/2027 DD 01/19/17  | 300,000.000                                                  | 298,674.00   | 295,215.00   | -3,459.00            |  |
| TUCF17813702 125509BV0             | CIGNA CORP 3.050% 10/15/2027 DD 09/14/17                     | 400,000.000                                                  | 399,232.00   | 392,896.00   | -6,336.00            |  |
| TUCF17813702 185508AG3             | CLECO POWER LLC 6.000% 12/01/2040 DD 11/15/10                | 150,000.000                                                  | 182,427.00   | 188,461.50   | 6,034.50             |  |
| TUCF17813702 20826FAC0             | CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14              | 300,000.000                                                  | 298,413.00   | 328,074.00   | 29,661.00            |  |
| TUCF17813702 21689WDF1             | COOPERATIVE RABOBANK UA 3.950% 11/09/2022 DD 11/09/12        | 500,000.000                                                  | 514,360.00   | 521,300.00   | 6,940.00             |  |
| TUCF17813702 233861CX0             | DAIMLER FINANCE NORTH AME 144A VAR RT 05/05/2020 DD 05/05/17 | 400,000.000                                                  | 400,000.00   | 401,320.00   | 1,320.00             |  |
| TUCF17813702 247361ZH4             | DELTA AIR LINES 2010-2 CLASS A 4.950% 11/23/2020 DD 11/22/10 | 184,320.538                                                  | 193,167.92   | 189,149.74   | -4,018.18            |  |
| TUCF17813702 24736TA5              | DELTA AIR LINES 2009-1 CLASS A 7.750% 06/17/2021 DD 11/24/09 | 45,405.826                                                   | 50,286.95    | 49,092.78    | -1,194.17            |  |
| TUCF17813702 24736VAA0             | DELTA AIR LINES 2010-1 CLASS A 6.200% 01/02/2020 DD 07/02/10 | 117,588.680                                                  | 123,762.09   | 119,646.48   | -4,115.61            |  |
| TUCF17813702 268317AQ7             | ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15  | 400,000.000                                                  | 404,712.00   | 453,832.00   | 49,120.00            |  |
| TUCF17813702 26884LAF6             | EQT CORP 3.900% 10/01/2027 DD 10/04/17                       | 200,000.000                                                  | 199,836.00   | 198,826.00   | -1,010.00            |  |
| TUCF17813702 29336UAG2             | ENLINK MIDSTREAM PARTNERS LP 5.450% 06/01/2047 DD 05/11/17   | 300,000.000                                                  | 299,943.00   | 317,007.00   | 17,064.00            |  |
| TUCF17813702 375559BD4             | GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15            | 300,000.000                                                  | 310,401.00   | 347,022.00   | 36,621.00            |  |
| TUCF17813702 38141GCU6             | GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03    | 500,000.000                                                  | 604,315.00   | 637,280.00   | 32,965.00            |  |
| TUCF17813702 38239JAA9             | GOODMAN US FINANCE THREE 144A 3.700% 03/15/2028 DD 09/27/17  | 100,000.000                                                  | 99,631.00    | 99,230.00    | -401.00              |  |
| TUCF17813702 404280AF6             | HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05              | 100,000.000                                                  | 129,611.00   | 135,867.00   | 6,256.00             |  |
| TUCF17813702 404280AH2             | HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07              | 100,000.000                                                  | 123,969.00   | 131,508.00   | 7,539.00             |  |
| TUCF17813702 4042Q1AD9             | HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08               | 700,000.000                                                  | 924,959.00   | 1,034,292.00 | 109,333.00           |  |
| TUCF17813702 437076BF8             | HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14             | 300,000.000                                                  | 319,710.00   | 339,738.00   | 20,028.00            |  |
| TUCF17813702 46625HHF0             | JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08            | 1,100,000.000                                                | 1,425,358.00 | 1,513,534.00 | 88,176.00            |  |
| TUCF17813702 548861DN4             | LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16                 | 200,000.000                                                  | 186,690.00   | 200,818.00   | 14,128.00            |  |
| TUCF17813702 589055BD7             | MEDTRONIC INC 4.625% 03/15/2044 DD 02/27/14                  | 600,000.000                                                  | 644,496.00   | 687,222.00   | 42,726.00            |  |
| TUCF17813702 594918BC7             | MICROSOFT CORP 3.500% 02/12/2035 DD 02/12/15                 | 275,000.000                                                  | 264,709.50   | 286,126.50   | 21,417.00            |  |
| TUCF17813702 71654QBE1             | PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12            | 125,000.000                                                  | 104,025.00   | 114,995.00   | 10,970.00            |  |
| TUCF17813702 717081DK6             | PFIZER INC 4.400% 05/15/2044 DD 05/15/14                     | 200,000.000                                                  | 211,252.00   | 229,564.00   | 18,312.00            |  |
| TUCF17813702 718172AU3             | PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12 | 300,000.000                                                  | 278,556.00   | 299,184.00   | 20,628.00            |  |
| TUCF17813702 718172BL2             | PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14 | 450,000.000                                                  | 444,334.50   | 474,327.00   | 29,992.50            |  |
| TUCF17813702 747525AJ2             | QUALCOMM INC 4.650% 05/20/2035 DD 05/20/15                   | 275,000.000                                                  | 290,708.00   | 295,944.00   | 5,236.00             |  |
| TUCF17813702 804133AB2             | SAUDI ELECTRICITY GLOBAL 144A 5.060% 04/08/2043 DD 04/08/13  | 200,000.000                                                  | 193,220.00   | 204,300.00   | 11,080.00            |  |
| TUCF17813702 80413MAB0             | SAUDI ELECTRICITY GLOBAL 144A 5.500% 04/08/2044 DD 04/08/14  | 100,000.000                                                  | 99,661.00    | 107,544.00   | 7,883.00             |  |
| TUCF17813702 822582BF8             | SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15 | 400,000.000                                                  | 405,192.00   | 449,748.00   | 44,556.00            |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |              |              |                      | Report ID: M1102E |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|--------------|--------------|----------------------|-------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |              |              |                      | Status: FINAL     |  |
|                                    |                                                              |                                                              |              |              |                      | TEXAS UTILITIES   |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost         | Market Value | Unrealized Gain/Loss |                   |  |
| TUCF17813702 85771PAE2             | STATOIL ASA 4.250% 11/23/2041 DD 11/23/11                    | 400,000.000                                                  | 399,232.00   | 432,556.00   | 33,324.00            |                   |  |
| TUCF17813702 878091BE6             | TEACHERS INSURANCE & ANNU 144A VAR RT 09/15/2054 DD 09/18/14 | 500,000.000                                                  | 490,625.00   | 507,250.00   | 16,625.00            |                   |  |
| TUCF17813702 878091BF3             | TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17 | 400,000.000                                                  | 398,720.00   | 423,016.00   | 24,296.00            |                   |  |
| TUCF17813702 88167AAE1             | TEVAPHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16  | 300,000.000                                                  | 276,579.00   | 247,695.00   | -28,884.00           |                   |  |
| TUCF17813702 902674XK1             | UBS AG/LONDON 144A 2.450% 12/01/2020 DD 11/30/17             | 300,000.000                                                  | 299,724.00   | 299,097.00   | -627.00              |                   |  |
| TUCF17813702 90345WAA2             | US AIRWAYS 2012-1 CLASS APASS 5.900% 04/01/2026 DD 05/14/12  | 36,342.875                                                   | 40,522.30    | 40,336.96    | -185.34              |                   |  |
| TUCF17813702 92343VCX0             | VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15     | 100,000.000                                                  | 95,891.00    | 98,465.00    | 2,574.00             |                   |  |
| TUCF17813702 92343VCZ5             | VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15     | 863,000.000                                                  | 810,451.93   | 833,174.72   | 22,722.79            |                   |  |
| TUCF17813702 92826CAE2             | VISA INC 4.150% 12/14/2035 DD 12/14/15                       | 300,000.000                                                  | 314,094.00   | 333,078.00   | 18,984.00            |                   |  |
| TUCF17813702 92976GAG6             | WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07            | 200,000.000                                                  | 235,582.00   | 256,478.00   | 20,896.00            |                   |  |
| TUCF17813702 92976GAJ0             | WELLS FARGO BANK NA 6.800% 01/15/2038 DD 12/07/07            | 800,000.000                                                  | 1,017,640.00 | 1,115,824.00 | 98,184.00            |                   |  |
| TUCF17813702 94974BGQ7             | WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15               | 300,000.000                                                  | 308,136.00   | 339,534.00   | 31,398.00            |                   |  |
| TUCF17813702 94980VAG3             | WELLS FARGO BANK NA 5.950% 08/26/2036 DD 08/29/06            | 350,000.000                                                  | 412,037.60   | 448,563.50   | 36,526.00            |                   |  |
| TUCF17813902 00108WAB6             | AEP TEXAS INC 144A 3.800% 10/01/2047 DD 09/22/17             | 60,000.000                                                   | 59,310.00    | 61,689.60    | 2,379.60             |                   |  |
| TUCF17813902 002824BF6             | ABBOTT LABORATORIES 3.750% 11/30/2026 DD 11/22/16            | 125,000.000                                                  | 128,767.75   | 128,358.75   | -399.00              |                   |  |
| TUCF17813902 002824BH2             | ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16            | 505,000.000                                                  | 544,100.25   | 578,982.50   | 34,882.25            |                   |  |
| TUCF17813902 010392FB9             | ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09               | 55,000.000                                                   | 68,263.80    | 72,175.40    | 3,911.60             |                   |  |
| TUCF17813902 02364WAVV5            | AMERICA MOVL SAB DE CV 6.125% 03/30/2040 DD 03/30/10         | 215,000.000                                                  | 255,423.35   | 273,202.65   | 17,779.30            |                   |  |
| TUCF17813902 026874AZ0             | AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06 | 40,000.000                                                   | 47,832.80    | 51,630.00    | 3,797.20             |                   |  |
| TUCF17813902 031162CF5             | AMGEN INC 4.663% 05/15/2051 DD 12/15/16                      | 385,000.000                                                  | 384,591.75   | 430,626.35   | 46,034.60            |                   |  |
| TUCF17813902 035242AM8             | ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16 | 370,000.000                                                  | 389,191.90   | 413,715.50   | 24,523.60            |                   |  |
| TUCF17813902 035242AN6             | ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 | 1,115,000.000                                                | 1,212,117.41 | 1,292,273.85 | 80,156.44            |                   |  |
| TUCF17813902 035242AP1             | ANHEUSER-BUSCH INBEV FINANCE I 3.650% 02/01/2026 DD 01/25/16 | 190,000.000                                                  | 192,886.10   | 196,076.20   | 3,190.10             |                   |  |
| TUCF17813902 036752AD5             | ANTHEM INC 4.375% 12/01/2047 DD 11/21/17                     | 340,000.000                                                  | 343,176.05   | 361,501.60   | 18,325.55            |                   |  |
| TUCF17813902 037411AAV5            | APACHE CORP 5.100% 09/01/2040 DD 08/20/10                    | 45,000.000                                                   | 47,398.50    | 47,942.55    | 544.05               |                   |  |
| TUCF17813902 037411AY1             | APACHE CORP 5.250% 02/01/2042 DD 12/03/10                    | 30,000.000                                                   | 31,955.10    | 32,481.60    | 526.50               |                   |  |
| TUCF17813902 037411BA2             | APACHE CORP 4.750% 04/15/2043 DD 04/09/12                    | 110,000.000                                                  | 110,984.80   | 113,051.40   | 2,066.60             |                   |  |
| TUCF17813902 037411BC8             | APACHE CORP 4.250% 01/15/2044 DD 12/03/12                    | 20,000.000                                                   | 18,931.80    | 19,375.40    | 443.60               |                   |  |
| TUCF17813902 037833AL4             | APPLE INC 3.850% 05/04/2043 DD 05/03/13                      | 300,000.000                                                  | 286,872.00   | 311,688.00   | 24,816.00            |                   |  |
| TUCF17813902 037833BA7             | APPLE INC 3.450% 02/09/2045 DD 02/09/15                      | 225,000.000                                                  | 198,596.25   | 219,584.25   | 20,988.00            |                   |  |
| TUCF17813902 037833BWA9            | APPLE INC 4.500% 02/23/2036 DD 02/23/16                      | 105,000.000                                                  | 112,132.65   | 120,360.45   | 8,227.80             |                   |  |
| TUCF17813902 037833BX7             | APPLE INC 4.650% 02/23/2046 DD 02/23/16                      | 390,000.000                                                  | 422,744.10   | 456,705.60   | 33,961.50            |                   |  |
| TUCF17813902 037833CD0             | APPLE INC 3.850% 08/04/2046 DD 08/04/16                      | 105,000.000                                                  | 103,694.05   | 109,427.85   | 5,733.80             |                   |  |
| TUCF17813902 037833CH1             | APPLE INC 4.250% 02/09/2047 DD 02/09/17                      | 25,000.000                                                   | 24,949.80    | 27,780.75    | 2,831.25             |                   |  |
| TUCF17813902 037833DD9             | APPLE INC 3.750% 09/12/2047 DD 09/12/17                      | 75,000.000                                                   | 74,252.25    | 76,860.00    | 2,607.75             |                   |  |
| TUCF17813902 055451AV0             | BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13   | 70,000.000                                                   | 79,806.95    | 85,823.50    | 6,016.55             |                   |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813902 06050TJZ6             | BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06             | 275,000.000                                                  | 331,779.25 | 358,622.00   | 26,842.75            |  |
| TUCF17813902 06051GGA1             | BANK OF AMERICA CORP 3.248% 10/21/2027 DD 10/21/16           | 535,000.000                                                  | 506,857.04 | 530,891.20   | 24,034.16            |  |
| TUCF17813902 06051GGF0             | BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17           | 70,000.000                                                   | 70,360.50  | 72,405.90    | 2,045.40             |  |
| TUCF17813902 06051GGG8             | BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17           | 25,000.000                                                   | 25,996.75  | 28,174.00    | 2,177.25             |  |
| TUCF17813902 06051GGR4             | BANK OF AMERICA CORP VAR RT 07/21/2028 DD 07/21/17           | 230,000.000                                                  | 230,351.76 | 233,783.50   | 3,431.74             |  |
| TUCF17813902 06051GGW3             | BANK OF AMERICA CORP 144A VAR RT 12/20/2028 DD 12/20/17      | 116,000.000                                                  | 115,387.51 | 116,025.52   | 638.01               |  |
| TUCF17813902 084664BV2             | BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13 | 270,000.000                                                  | 279,369.65 | 301,857.30   | 22,487.65            |  |
| TUCF17813902 084670BK3             | BERKSHIRE HATHAWAY INC 4.500% 02/11/2043 DD 02/11/13         | 35,000.000                                                   | 37,215.85  | 40,333.30    | 3,117.45             |  |
| TUCF17813902 097023AX3             | BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09                  | 385,000.000                                                  | 543,928.00 | 566,204.10   | 22,276.10            |  |
| TUCF17813902 11134LAG4             | BROADCOM CORP / BROADCOM 144A 3.875% 01/15/2027 DD 01/19/17  | 385,000.000                                                  | 383,298.30 | 378,859.25   | -4,439.05            |  |
| TUCF17813902 12189LAC5             | BURINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10  | 55,000.000                                                   | 62,415.65  | 66,353.10    | 3,937.45             |  |
| TUCF17813902 12189LAK7             | BURINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12  | 55,000.000                                                   | 57,157.10  | 61,432.25    | 4,275.15             |  |
| TUCF17813902 12189LAW1             | BURINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15  | 125,000.000                                                  | 125,750.40 | 135,836.25   | 10,085.85            |  |
| TUCF17813902 12189TAZ7             | BURINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07  | 385,000.000                                                  | 491,722.00 | 516,080.95   | 24,358.95            |  |
| TUCF17813902 136385AY7             | CANADIAN NATURAL RESOURCES LTD 4.950% 06/01/2047 DD 05/30/17 | 215,000.000                                                  | 216,870.95 | 240,615.10   | 23,744.15            |  |
| TUCF17813902 144141DB1             | DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12       | 185,000.000                                                  | 183,945.50 | 200,353.15   | 16,407.65            |  |
| TUCF17813902 149123CE9             | CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14                | 310,000.000                                                  | 330,546.80 | 364,284.10   | 33,737.30            |  |
| TUCF17813902 20030NBH3             | COMCAST CORP 4.250% 01/15/2033 DD 01/14/13                   | 45,000.000                                                   | 46,830.15  | 49,048.65    | 2,218.50             |  |
| TUCF17813902 20030NBM2             | COMCAST CORP 4.200% 08/15/2034 DD 08/12/14                   | 275,000.000                                                  | 280,904.25 | 293,834.75   | 12,930.50            |  |
| TUCF17813902 20030NBS9             | COMCAST CORP 3.150% 03/01/2026 DD 02/23/16                   | 30,000.000                                                   | 29,425.50  | 30,222.90    | 797.40               |  |
| TUCF17813902 20030NCC3             | COMCAST CORP 3.999% 11/01/2047 DD 10/19/17                   | 883,000.000                                                  | 897,816.74 | 912,209.64   | 14,392.90            |  |
| TUCF17813902 208251AE8             | CONOCOPHILLIPS HOLDING CO 6.950% 04/15/2029 DD 04/20/99      | 330,000.000                                                  | 414,994.80 | 433,425.30   | 18,430.50            |  |
| TUCF17813902 20825UAC8             | CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01              | 240,000.000                                                  | 308,121.60 | 330,969.60   | 22,848.00            |  |
| TUCF17813902 209111FK4             | CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16  | 105,000.000                                                  | 104,856.15 | 114,573.90   | 9,717.75             |  |
| TUCF17813902 21987BAR9             | CORP NACIONAL DEL COBRE D 144A 4.250% 07/17/2042 DD 07/17/12 | 240,000.000                                                  | 217,812.60 | 248,304.00   | 30,491.40            |  |
| TUCF17813902 21987BAX6             | CORP NACIONAL DEL COBRE D 144A 4.500% 08/01/2047 DD 08/01/17 | 215,000.000                                                  | 214,896.18 | 231,047.60   | 16,151.42            |  |
| TUCF17813902 225401AC2             | CREDIT SUISSE GROUP AG 144A 4.282% 01/09/2028 DD 01/09/17    | 510,000.000                                                  | 509,805.00 | 531,726.00   | 21,921.00            |  |
| TUCF17813902 233835AQ0             | DAIMLER FINANCE NORTH AMERICA 8.500% 01/18/2031 DD 01/18/01  | 55,000.000                                                   | 82,838.25  | 83,086.85    | 248.60               |  |
| TUCF17813902 25243YAV1             | DIAGEO CAPITAL PLC 3.875% 04/29/2043 DD 04/29/13             | 300,000.000                                                  | 285,786.00 | 313,941.00   | 28,155.00            |  |
| TUCF17813902 263901AA8             | DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08        | 325,000.000                                                  | 423,377.50 | 446,361.50   | 22,984.00            |  |
| TUCF17813902 263901AF7             | DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13        | 170,000.000                                                  | 188,371.90 | 204,559.30   | 16,187.40            |  |
| TUCF17813902 264399DK9             | DUKE ENERGY CAROLINAS LLC 6.000% 12/01/2028 DD 12/04/98      | 45,000.000                                                   | 55,801.80  | 55,769.40    | -32.40               |  |
| TUCF17813902 26442CAM6             | DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11      | 45,000.000                                                   | 46,034.55  | 49,528.80    | 3,494.25             |  |
| TUCF17813902 26442CAT1             | DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17      | 20,000.000                                                   | 20,375.40  | 20,602.80    | 227.40               |  |
| TUCF17813902 268317AL8             | ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2039 DD 01/22/14  | 250,000.000                                                  | 242,552.60 | 279,137.50   | 36,585.00            |  |
| TUCF17813902 268317AP9             | ELECTRICITE DE FRANCE SA 144A 4.750% 10/13/2035 DD 10/13/15  | 135,000.000                                                  | 135,444.15 | 149,073.75   | 13,629.60            |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |              |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|--------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |              |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |              |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost         | Market Value | Unrealized Gain/Loss |  |
| TUCF17813902 268317AQ7             | ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15  | 65,000.000                                                   | 65,765.70    | 73,747.70    | 7,982.00             |  |
| TUCF17813902 278062AD6             | EATON CORP 4.000% 11/02/2032 DD 11/02/13                     | 170,000.000                                                  | 167,592.80   | 175,535.20   | 7,942.40             |  |
| TUCF17813902 29364WAM0             | ENTERGY LOUISIANA LLC 4.440% 01/15/2026 DD 09/24/10          | 10,000.000                                                   | 10,601.50    | 10,837.30    | 235.80               |  |
| TUCF17813902 30219GAP3             | EXPRESS SCRIPTS HOLDING CO 4.800% 07/15/2046 DD 07/05/16     | 405,000.000                                                  | 387,183.51   | 430,834.95   | 43,651.44            |  |
| TUCF17813902 337932AJ6             | FIRSTENERGY CORP 4.850% 07/15/2047 DD 06/21/17               | 90,000.000                                                   | 89,432.10    | 100,439.10   | 11,007.00            |  |
| TUCF17813902 341081EQ6             | FLORIDA POWER & LIGHT CO 5.625% 04/01/2034 DD 04/04/03       | 20,000.000                                                   | 24,236.20    | 25,182.00    | 945.80               |  |
| TUCF17813902 341081ER4             | FLORIDA POWER & LIGHT CO 5.950% 10/01/2033 DD 10/15/03       | 45,000.000                                                   | 56,117.70    | 57,977.55    | 1,859.85             |  |
| TUCF17813902 341081FA0             | FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08       | 30,000.000                                                   | 38,451.00    | 40,099.50    | 1,648.50             |  |
| TUCF17813902 341081FG7             | FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12       | 225,000.000                                                  | 229,374.00   | 246,703.50   | 17,329.50            |  |
| TUCF17813902 341099CH0             | DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07        | 300,000.000                                                  | 386,577.00   | 417,672.00   | 31,095.00            |  |
| TUCF17813902 341099CL1             | DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08        | 55,000.000                                                   | 72,518.60    | 77,405.35    | 4,886.75             |  |
| TUCF17813902 36164QNA2             | GE CAPITAL INTERNATIONAL FUNDS 4.418% 11/15/2035 DD 05/15/16 | 1,822,000.000                                                | 1,909,292.02 | 1,971,877.72 | 62,585.70            |  |
| TUCF17813902 369604BF9             | GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12            | 215,000.000                                                  | 216,902.75   | 225,234.00   | 8,331.25             |  |
| TUCF17813902 373334JW2             | GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12               | 220,000.000                                                  | 222,626.80   | 233,917.20   | 11,290.40            |  |
| TUCF17813902 375558BA0             | GILEAD SCIENCES INC 4.500% 02/01/2046 DD 11/17/14            | 150,000.000                                                  | 149,874.00   | 166,714.50   | 16,840.50            |  |
| TUCF17813902 375558BD4             | GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15            | 195,000.000                                                  | 201,760.64   | 225,564.30   | 23,803.66            |  |
| TUCF17813902 375558BG7             | GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15            | 240,000.000                                                  | 248,925.60   | 270,424.80   | 21,499.20            |  |
| TUCF17813902 375558BJ1             | GILEAD SCIENCES INC 4.000% 09/01/2036 DD 09/20/16            | 100,000.000                                                  | 95,887.00    | 105,793.00   | 9,906.00             |  |
| TUCF17813902 38141EC31             | GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14    | 475,000.000                                                  | 502,570.35   | 541,766.00   | 39,195.65            |  |
| TUCF17813902 38141GCU6             | GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03    | 40,000.000                                                   | 48,345.20    | 50,982.40    | 2,637.20             |  |
| TUCF17813902 38141GVS0             | GOLDMAN SACHS GROUP INC/THE 4.750% 10/21/2045 DD 10/21/15    | 120,000.000                                                  | 126,676.80   | 137,461.20   | 10,784.40            |  |
| TUCF17813902 38145GAH3             | GOLDMAN SACHS GROUP INC/THE 3.500% 11/16/2026 DD 11/16/16    | 295,000.000                                                  | 288,212.05   | 296,725.75   | 8,513.70             |  |
| TUCF17813902 38148YAA6             | GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17    | 180,000.000                                                  | 180,000.00   | 185,110.20   | 5,110.20             |  |
| TUCF17813902 404280BK4             | HSBC HOLDINGS PLC VAR RT 03/13/2028 DD 03/13/17              | 55,000.000                                                   | 55,000.00    | 57,317.70    | 2,317.70             |  |
| TUCF17813902 4042Q1AA5             | HSBC BANK USA NA NEW YORK NY 5.875% 11/01/2034 DD 10/25/04   | 90,000.000                                                   | 104,780.70   | 116,077.50   | 11,296.80            |  |
| TUCF17813902 4042Q1AB3             | HSBC BANK USA NA NEW YORK NY 5.625% 08/15/2035 DD 08/17/05   | 175,000.000                                                  | 204,710.60   | 220,566.50   | 15,855.90            |  |
| TUCF17813902 4042Q1AD9             | HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08               | 135,000.000                                                  | 178,384.95   | 199,470.60   | 21,085.65            |  |
| TUCF17813902 406216BJ9             | HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15                 | 235,000.000                                                  | 247,838.05   | 263,632.40   | 15,794.35            |  |
| TUCF17813902 406216BK6             | HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15                 | 495,000.000                                                  | 532,664.25   | 568,438.20   | 35,773.95            |  |
| TUCF17813902 427866AW8             | HERSHEY CO/THE 3.375% 08/15/2046 DD 08/09/16                 | 105,000.000                                                  | 92,961.75    | 100,019.85   | 7,058.10             |  |
| TUCF17813902 437076BD3             | HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13             | 240,000.000                                                  | 269,659.20   | 290,188.80   | 20,529.60            |  |
| TUCF17813902 458140AN0             | INTEL CORP 4.000% 12/15/2032 DD 12/11/12                     | 210,000.000                                                  | 216,501.60   | 231,084.00   | 14,582.40            |  |
| TUCF17813902 458140BF6             | INTEL CORP 144A 3.734% 12/08/2047 DD 12/08/17                | 326,000.000                                                  | 342,290.00   | 338,531.44   | -3,758.56            |  |
| TUCF17813902 460146CQ4             | INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16         | 30,000.000                                                   | 28,752.30    | 31,348.80    | 2,596.50             |  |
| TUCF17813902 46115HBB2             | INTESA SANPAOLO SPA 144A 3.875% 07/14/2027 DD 07/14/17       | 220,000.000                                                  | 219,529.20   | 219,896.60   | 367.40               |  |
| TUCF17813902 46625HHV5             | JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10            | 85,000.000                                                   | 100,403.70   | 107,047.30   | 6,643.60             |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              |                      | Report ID: M1102E |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|-------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              |                      | Status: FINAL     |  |
|                                    |                                                              |                                                              |            |              |                      | TEXAS UTILITIES   |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |                   |  |
| TUCF17813902 46625HR Y8            | JPMORGAN CHASE & CO VAR RT 02/01/2028 DD 02/01/17            | 400,000.000                                                  | 404,030.00 | 414,500.00   | 10,470.00            |                   |  |
| TUCF17813902 46647P AK2            | JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17            | 340,000.000                                                  | 342,267.60 | 354,582.60   | 12,315.10            |                   |  |
| TUCF17813902 46647P AL0            | JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17            | 150,000.000                                                  | 150,003.40 | 154,879.50   | 4,876.10             |                   |  |
| TUCF17813902 48126BA A1            | JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11            | 210,000.000                                                  | 246,054.90 | 263,711.70   | 17,656.80            |                   |  |
| TUCF17813902 48305Q AD5            | KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17    | 90,000.000                                                   | 89,145.90  | 97,248.60    | 8,102.70             |                   |  |
| TUCF17813902 491674BG1             | KENTUCKY UTILITIES CO 5.125% 11/01/2040 DD 05/01/11          | 440,000.000                                                  | 503,650.40 | 542,907.20   | 39,256.80            |                   |  |
| TUCF17813902 494368BL6             | KIMBERLY-CLARK CORP 3.700% 06/01/2043 DD 05/23/13            | 90,000.000                                                   | 85,584.60  | 89,748.00    | 4,163.40             |                   |  |
| TUCF17813902 548661DJ3             | LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15                 | 155,000.000                                                  | 159,679.45 | 171,316.85   | 11,637.40            |                   |  |
| TUCF17813902 585055BU9             | MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15                  | 295,000.000                                                  | 319,018.90 | 343,689.75   | 24,670.85            |                   |  |
| TUCF17813902 589331AS6             | MERCK & CO INC 3.600% 09/15/2042 DD 09/13/12                 | 70,000.000                                                   | 65,827.30  | 71,462.30    | 5,635.00             |                   |  |
| TUCF17813902 58933YAT2             | MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15                 | 480,000.000                                                  | 457,699.20 | 501,091.20   | 43,392.00            |                   |  |
| TUCF17813902 59156RBN7             | METLIFE INC 4.050% 03/01/2045 DD 03/05/15                    | 360,000.000                                                  | 345,222.00 | 377,550.00   | 32,328.00            |                   |  |
| TUCF17813902 594918AJ3             | MICROSOFT CORP 4.500% 10/01/2040 DD 09/27/10                 | 115,000.000                                                  | 122,197.85 | 134,405.10   | 12,207.25            |                   |  |
| TUCF17813902 594918BC7             | MICROSOFT CORP 3.500% 02/12/2035 DD 02/12/15                 | 55,000.000                                                   | 52,941.90  | 57,225.30    | 4,283.40             |                   |  |
| TUCF17813902 594918BD5             | MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15                 | 70,000.000                                                   | 65,642.60  | 73,745.00    | 8,102.50             |                   |  |
| TUCF17813902 594918BE3             | MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15                 | 165,000.000                                                  | 156,053.70 | 176,521.95   | 20,468.25            |                   |  |
| TUCF17813902 594918BS2             | MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16                 | 295,000.000                                                  | 280,366.20 | 304,142.05   | 23,785.85            |                   |  |
| TUCF17813902 594918BT0             | MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16                 | 465,000.000                                                  | 444,567.95 | 484,767.15   | 40,199.20            |                   |  |
| TUCF17813902 594918BU7             | MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16                 | 280,000.000                                                  | 264,454.40 | 298,869.20   | 34,414.80            |                   |  |
| TUCF17813902 594918BZ6             | MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17                 | 595,000.000                                                  | 609,248.30 | 664,323.45   | 55,075.15            |                   |  |
| TUCF17813902 610202BP7             | MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13      | 415,000.000                                                  | 485,060.30 | 516,662.55   | 31,602.25            |                   |  |
| TUCF17813902 6174468C6             | MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15                 | 320,000.000                                                  | 328,006.40 | 335,056.00   | 7,049.60             |                   |  |
| TUCF17813902 61744YAK4             | MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17                 | 40,000.000                                                   | 40,346.40  | 40,368.00    | 21.60                |                   |  |
| TUCF17813902 61744YAL2             | MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17                 | 195,000.000                                                  | 195,000.00 | 201,920.55   | 6,920.55             |                   |  |
| TUCF17813902 61746BEF9             | MORGAN STANLEY 3.625% 01/20/2027 DD 01/20/17                 | 75,000.000                                                   | 74,046.75  | 76,758.75    | 2,712.00             |                   |  |
| TUCF17813902 61761J3R8             | MORGAN STANLEY 3.125% 07/27/2026 DD 07/25/16                 | 120,000.000                                                  | 114,645.60 | 118,359.60   | 3,714.00             |                   |  |
| TUCF17813902 63946BAJ9             | NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12         | 55,000.000                                                   | 56,204.60  | 60,017.10    | 3,812.60             |                   |  |
| TUCF17813902 641423BU1             | NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07                | 15,000.000                                                   | 19,707.45  | 21,218.40    | 1,510.95             |                   |  |
| TUCF17813902 641423CA4             | NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11                | 70,000.000                                                   | 81,989.60  | 86,710.40    | 4,720.80             |                   |  |
| TUCF17813902 66572CJ6              | NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12    | 155,000.000                                                  | 142,223.35 | 153,401.95   | 11,178.60            |                   |  |
| TUCF17813902 667274AC8             | NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17       | 70,000.000                                                   | 70,000.00  | 71,584.10    | 1,584.10             |                   |  |
| TUCF17813902 668138AA8             | NORTHWESTERN MUTUAL LIFE 144A 3.850% 09/30/2047 DD 09/26/17  | 50,000.000                                                   | 49,893.60  | 50,688.00    | 794.50               |                   |  |
| TUCF17813902 66899AH1              | NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14          | 375,000.000                                                  | 404,415.00 | 429,941.25   | 25,526.25            |                   |  |
| TUCF17813902 68233JBC7             | ONCOR ELECTRIC DELIVERY C 144A 3.800% 09/30/2047 DD 09/21/17 | 810,000.000                                                  | 808,841.70 | 841,509.00   | 32,667.30            |                   |  |
| TUCF17813902 68389XAH8             | ORACLE CORP 6.125% 07/08/2039 DD 07/08/09                    | 45,000.000                                                   | 58,443.75  | 61,799.40    | 3,355.65             |                   |  |
| TUCF17813902 68389XAV7             | ORACLE CORP 4.300% 07/08/2034 DD 07/08/14                    | 455,000.000                                                  | 470,460.90 | 505,664.25   | 35,203.35            |                   |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813902 68389XBF1             | ORACLE CORP 4.125% 05/15/2045 DD 05/05/15                    | 275,000.000                                                  | 266,519.00 | 296,598.50   | 30,079.50            |  |
| TUCF17813902 695114CL0             | PACIFICORP 6.000% 01/15/2039 DD 01/08/09                     | 410,000.000                                                  | 521,688.10 | 550,945.70   | 29,257.60            |  |
| TUCF17813902 713448CC0             | PEPSICO INC 3.600% 08/13/2042 DD 08/13/12                    | 260,000.000                                                  | 242,392.80 | 260,442.00   | 18,049.20            |  |
| TUCF17813902 71654QBE1             | PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12            | 139,000.000                                                  | 115,675.80 | 127,874.44   | 12,198.64            |  |
| TUCF17813902 71654QBR2             | PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14            | 325,000.000                                                  | 291,659.75 | 326,738.75   | 35,079.00            |  |
| TUCF17813902 71654QCC4             | PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16            | 827,000.000                                                  | 792,236.60 | 863,263.95   | 71,027.35            |  |
| TUCF17813902 717081EC3             | PFIZER INC 4.000% 12/15/2036 DD 11/21/16                     | 215,000.000                                                  | 220,278.25 | 235,528.20   | 15,249.95            |  |
| TUCF17813902 717081ED1             | PFIZER INC 4.125% 12/15/2046 DD 11/21/16                     | 360,000.000                                                  | 366,213.60 | 399,646.80   | 33,433.20            |  |
| TUCF17813902 718172AU3             | PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12 | 255,000.000                                                  | 236,772.60 | 254,306.40   | 17,533.80            |  |
| TUCF17813902 718172AW9             | PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13 | 185,000.000                                                  | 179,022.65 | 190,252.15   | 11,229.50            |  |
| TUCF17813902 718172BD0             | PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13 | 220,000.000                                                  | 236,638.60 | 251,279.60   | 14,641.00            |  |
| TUCF17813902 718546AK0             | PHILLIPS 66 4.850% 11/15/2034 DD 11/17/14                    | 100,000.000                                                  | 104,092.00 | 109,565.00   | 5,473.00             |  |
| TUCF17813902 737679DB3             | POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07      | 55,000.000                                                   | 72,073.65  | 76,189.20    | 4,114.55             |  |
| TUCF17813902 737679DE7             | POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13      | 155,000.000                                                  | 157,893.85 | 169,001.15   | 11,107.30            |  |
| TUCF17813902 744448BZ3             | PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07  | 140,000.000                                                  | 179,085.20 | 190,605.80   | 11,520.60            |  |
| TUCF17813902 744448CJ8             | PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/25/13  | 410,000.000                                                  | 409,147.20 | 427,101.10   | 17,953.90            |  |
| TUCF17813902 747525AV5             | QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17                   | 180,000.000                                                  | 179,971.20 | 181,333.80   | 1,362.60             |  |
| TUCF17813902 775371AU1             | ROHM & HAAS CO 7.850% 07/15/2029 DD 07/06/99                 | 570,000.000                                                  | 770,594.40 | 781,903.20   | 11,308.80            |  |
| TUCF17813902 78413MAA6             | SFAVE COMMERCIAL 5AVE A1 144A VAR RT 01/05/2043 DD 02/01/15  | 25,000.000                                                   | 24,587.50  | 25,137.50    | 550.00               |  |
| TUCF17813902 822582AT9             | SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12 | 35,000.000                                                   | 31,635.45  | 34,556.20    | 2,920.75             |  |
| TUCF17813902 822582BE1             | SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15 | 490,000.000                                                  | 500,319.40 | 534,521.40   | 34,202.00            |  |
| TUCF17813902 822582BF8             | SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15 | 100,000.000                                                  | 101,298.00 | 112,437.00   | 11,139.00            |  |
| TUCF17813902 822582BQ4             | SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16 | 100,000.000                                                  | 96,671.18  | 106,505.00   | 9,833.82             |  |
| TUCF17813902 822582BY7             | SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16 | 115,000.000                                                  | 110,720.74 | 117,290.80   | 6,570.06             |  |
| TUCF17813902 828807CL9             | SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12        | 365,000.000                                                  | 387,620.90 | 409,530.00   | 21,909.10            |  |
| TUCF17813902 828807CT2             | SIMON PROPERTY GROUP LP 4.250% 10/01/2044 DD 09/10/14        | 45,000.000                                                   | 44,910.45  | 46,957.50    | 2,047.05             |  |
| TUCF17813902 828807CZ8             | SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16        | 15,000.000                                                   | 15,136.95  | 15,809.55    | 672.60               |  |
| TUCF17813902 837004CH1             | SOUTH CAROLINA ELECTRIC & GAS 4.500% 06/01/2064 DD 05/27/14  | 170,000.000                                                  | 167,584.30 | 176,300.20   | 8,715.90             |  |
| TUCF17813902 837004CJ7             | SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15  | 115,000.000                                                  | 126,089.45 | 131,583.00   | 5,493.55             |  |
| TUCF17813902 85771PAN2             | STATOIL ASA 3.700% 03/01/2024 DD 11/08/13                    | 135,000.000                                                  | 141,303.15 | 141,831.00   | 527.85               |  |
| TUCF17813902 87612EBA3             | TARGET CORP 4.000% 07/01/2042 DD 06/26/12                    | 255,000.000                                                  | 253,582.20 | 263,825.55   | 10,243.35            |  |
| TUCF17813902 878091BC0             | TEACHERS INSURANCE & ANNU 144A 6.850% 12/16/2039 DD 12/16/09 | 9,000.000                                                    | 11,679.48  | 12,715.56    | 1,036.08             |  |
| TUCF17813902 878091BD8             | TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14 | 230,000.000                                                  | 248,804.80 | 263,092.40   | 14,287.60            |  |
| TUCF17813902 878091BF3             | TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17 | 345,000.000                                                  | 344,322.90 | 364,851.30   | 20,528.40            |  |
| TUCF17813902 87938VAU7             | TELEFONICA EMISIONES SAU 5.213% 03/08/2047 DD 03/08/17       | 415,000.000                                                  | 415,000.00 | 470,962.75   | 55,962.75            |  |
| TUCF17813902 88579YAZ4             | 3M CO 3.625% 10/15/2047 DD 10/02/17                          | 95,000.000                                                   | 94,105.10  | 97,495.65    | 3,390.55             |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| Schedule of Investments at End of Plan Year at Revalued Cost |                                                              |                       |               | Report ID: M1102E |                      |
|--------------------------------------------------------------|--------------------------------------------------------------|-----------------------|---------------|-------------------|----------------------|
| BNY MELLON                                                   |                                                              |                       |               | Status: FINAL     |                      |
| TU COMBINED MANAGER - TUCG17814600                           |                                                              | 1/1/2017 - 12/31/2017 |               | TEXAS UTILITIES   |                      |
| Security ID                                                  | Security Description                                         | Shares                | Cost          | Market Value      | Unrealized Gain/Loss |
| TUCF17813902 89352HAM1                                       | TRANSCANADA PIPELINES LTD 4.625% 03/01/2034 DD 02/28/14      | 295,000.000           | 311,074.55    | 329,391.10        | 18,316.55            |
| TUCF17813902 89417EAM1                                       | TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17          | 80,000.000            | 83,035.20     | 85,187.20         | 2,152.00             |
| TUCF17813902 90131HBZ7                                       | 21ST CENTURY FOX AMERICA INC 4.950% 10/15/2045 DD 10/21/15   | 55,000.000            | 56,523.50     | 64,731.70         | 8,208.20             |
| TUCF17813902 90352JAC7                                       | UBS GROUP FUNDING SWITZER 144A 4.253% 03/23/2028 DD 03/23/17 | 250,000.000           | 250,892.80    | 263,422.50        | 12,529.90            |
| TUCF17813902 904764AH0                                       | UNILEVER CAPITAL CORP 5.900% 11/15/2032 DD 11/12/02          | 225,000.000           | 291,786.75    | 292,977.00        | 1,190.25             |
| TUCF17813902 906548CJ9                                       | UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12              | 285,000.000           | 280,782.00    | 302,832.45        | 22,050.45            |
| TUCF17813902 906548CK6                                       | UNION ELECTRIC CO 3.500% 04/15/2024 DD 04/04/14              | 285,000.000           | 293,350.50    | 295,502.25        | 2,151.75             |
| TUCF17813902 907818EM6                                       | UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16             | 302,000.000           | 281,907.94    | 307,916.18        | 26,008.24            |
| TUCF17813902 913017BS7                                       | UNITED TECHNOLOGIES CORP 5.700% 04/15/2040 DD 02/26/10       | 365,000.000           | 446,172.35    | 464,937.00        | 18,764.65            |
| TUCF17813902 913017BT5                                       | UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12       | 405,000.000           | 433,512.00    | 448,889.85        | 15,377.85            |
| TUCF17813902 91324PBN1                                       | UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10         | 130,000.000           | 158,489.50    | 168,743.90        | 10,254.40            |
| TUCF17813902 91324PCA8                                       | UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12         | 75,000.000            | 73,039.50     | 77,957.25         | 4,917.75             |
| TUCF17813902 91324PCQ3                                       | UNITEDHEALTH GROUP INC 4.625% 07/15/2035 DD 07/23/15         | 140,000.000           | 152,605.60    | 163,041.20        | 10,435.60            |
| TUCF17813902 91324PCR1                                       | UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15         | 90,000.000            | 99,145.80     | 106,308.00        | 7,162.20             |
| TUCF17813902 91324PCZ3                                       | UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17         | 15,000.000            | 16,205.25     | 16,508.85         | 303.60               |
| TUCF17813902 91324PDF6                                       | UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17         | 170,000.000           | 168,429.20    | 173,445.90        | 5,016.70             |
| TUCF17813902 914886AA4                                       | UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11 | 310,000.000           | 351,391.20    | 390,401.60        | 39,010.40            |
| TUCF17813902 92343VCV4                                       | VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15     | 190,000.000           | 181,854.70    | 189,012.00        | 7,157.30             |
| TUCF17813902 92343VCX0                                       | VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15     | 1,546,000.000         | 1,479,661.54  | 1,522,268.90      | 42,607.36            |
| TUCF17813902 92343VCZ5                                       | VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15     | 279,000.000           | 260,764.74    | 269,357.76        | 8,593.02             |
| TUCF17813902 92826CAF9                                       | VISA INC 4.300% 12/14/2045 DD 12/14/15                       | 435,000.000           | 459,146.85    | 494,999.55        | 35,852.70            |
| TUCF17813902 92890HAD4                                       | WEA FINANCE LLC /WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14  | 290,000.000           | 286,321.66    | 316,178.30        | 29,856.64            |
| TUCF17813902 949746RF0                                       | WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13               | 160,000.000           | 181,286.40    | 197,264.00        | 15,977.60            |
| TUCF17813902 94974BFP0                                       | WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13               | 230,000.000           | 267,920.10    | 273,881.70        | 5,961.60             |
| TUCF17813902 94974BGE4                                       | WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14               | 235,000.000           | 231,294.05    | 256,265.15        | 24,971.10            |
| TUCF17813902 94974BGK0                                       | WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15               | 80,000.000            | 75,880.80     | 82,978.40         | 7,097.60             |
| TUCF17813902 94974BGQ7                                       | WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15               | 215,000.000           | 220,830.80    | 243,332.70        | 22,501.90            |
| TUCF17813902 94974BGT1                                       | WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16               | 335,000.000           | 320,791.15    | 353,304.40        | 32,513.25            |
| TUCF17813902 94974BGU8                                       | WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16               | 605,000.000           | 624,404.80    | 676,172.20        | 51,767.40            |
| TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED                 |                                                              |                       | 70,896,514.97 | 74,927,653.24     | 4,031,138.27         |
| CORPORATE DEBT INSTRUMENTS                                   |                                                              |                       |               |                   |                      |
| TUCF17813702 00206RBK7                                       | AT&T INC 4.350% 06/15/2045 DD 06/15/13                       | 500,000.000           | 445,515.00    | 461,300.00        | 15,785.00            |
| TUCF17813702 00206RDK5                                       | AT&T INC 4.550% 03/09/2049 DD 09/07/16                       | 1,299,000.000         | 1,173,347.73  | 1,222,592.82      | 49,245.09            |
| TUCF17813702 00206RDU3                                       | AT&T INC VAR RT 01/15/2020 DD 03/28/17                       | 700,000.000           | 700,000.00    | 704,172.00        | 4,172.00             |
| TUCF17813702 00206REN8                                       | AT&T INC 4.900% 08/14/2037 DD 08/07/17                       | 100,000.000           | 99,822.00     | 101,260.00        | 1,438.00             |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813702 00287YAR0             | ABBVIE INC 4.500% 05/14/2035 DD 05/14/15                     | 350,000.000                                                  | 343,885.50 | 384,419.00   | 40,533.50            |  |
| TUCF17813702 00772BAD3             | AERCAP IRELAND CAPITAL DAC / A 3.750% 05/15/2019 DD 05/15/15 | 300,000.000                                                  | 308,229.00 | 304,749.00   | -3,480.00            |  |
| TUCF17813702 015271AJ8             | ALEXANDRIA REAL ESTATE EQUITIE 3.950% 01/15/2027 DD 06/10/16 | 400,000.000                                                  | 398,232.00 | 408,616.00   | 10,384.00            |  |
| TUCF17813702 02005NBG4             | ALLY FINANCIAL INC 4.250% 04/15/2021 DD 04/11/16             | 100,000.000                                                  | 102,500.00 | 102,500.00   | 0.00                 |  |
| TUCF17813702 028874DA2             | AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14 | 400,000.000                                                  | 394,432.00 | 430,840.00   | 36,408.00            |  |
| TUCF17813702 028874DH7             | AMERICAN INTERNATIONAL GROUP I 3.900% 04/01/2026 DD 03/22/16 | 400,000.000                                                  | 407,032.00 | 414,804.00   | 7,772.00             |  |
| TUCF17813702 031162BE9             | AMGEN INC 4.950% 10/01/2041 DD 09/16/10                      | 600,000.000                                                  | 622,560.00 | 695,424.00   | 72,864.00            |  |
| TUCF17813702 037735CK1             | APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07           | 500,000.000                                                  | 640,720.00 | 677,830.00   | 37,110.00            |  |
| TUCF17813702 037735CM7             | APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08           | 300,000.000                                                  | 395,622.00 | 427,089.00   | 31,467.00            |  |
| TUCF17813702 04363UAD8             | ASCIANO FINANCE LTD 144A 6.000% 04/07/2023 DD 04/07/11       | 200,000.000                                                  | 215,688.00 | 220,464.00   | 4,776.00             |  |
| TUCF17813702 04650NAB0             | AT&T INC 5.350% 09/01/2040 DD 03/01/11                       | 125,000.000                                                  | 128,375.00 | 131,911.25   | 3,536.25             |  |
| TUCF17813702 052769AD8             | AUTODESK INC 4.375% 06/15/2025 DD 08/05/15                   | 200,000.000                                                  | 205,452.00 | 209,872.00   | 4,420.00             |  |
| TUCF17813702 05526DBC8             | BAT CAPITAL CORP 144A 4.390% 08/15/2037 DD 08/15/17          | 500,000.000                                                  | 500,000.00 | 525,050.00   | 25,050.00            |  |
| TUCF17813702 059438AK7             | BANK ONE CORP 8.000% 04/29/2027 DD 04/29/97                  | 300,000.000                                                  | 391,899.00 | 401,193.00   | 9,294.00             |  |
| TUCF17813702 06738EAA3             | BARCLAYS PLC VAR RT 12/31/2049 DD 11/20/13                   | 400,000.000                                                  | 427,490.00 | 419,300.00   | -8,190.00            |  |
| TUCF17813702 067901AA6             | BARRICK GOLD CORP 5.800% 11/15/2034 DD 11/12/04              | 200,000.000                                                  | 197,524.00 | 229,902.00   | 32,378.00            |  |
| TUCF17813702 06849RAC6             | BARRICK NORTH AMERICA FINANCE 7.500% 09/15/2038 DD 09/11/08  | 200,000.000                                                  | 232,056.00 | 276,170.00   | 44,114.00            |  |
| TUCF17813702 09258BAC9             | BLACKSTONE CQP HOLD CO LP 144A 6.500% 03/20/2021 DD 03/20/17 | 200,000.000                                                  | 200,000.00 | 203,000.00   | 3,000.00             |  |
| TUCF17813702 101137AR8             | BOSTON SCIENTIFIC CORP 3.850% 05/15/2025 DD 05/12/15         | 500,000.000                                                  | 500,985.00 | 514,040.00   | 13,055.00            |  |
| TUCF17813702 11134LAQ2             | BROADCOM CORP / BROADCOM 144A 3.500% 01/15/2028 DD 10/17/17  | 400,000.000                                                  | 399,820.00 | 381,324.00   | -18,496.00           |  |
| TUCF17813702 120568AZ3             | BUNGE LTD FINANCE CORP 3.750% 09/25/2027 DD 09/25/17         | 400,000.000                                                  | 398,944.00 | 394,232.00   | -4,712.00            |  |
| TUCF17813702 124857AN3             | CBS CORP 4.600% 01/15/2045 DD 01/12/15                       | 200,000.000                                                  | 192,490.00 | 203,924.00   | 11,434.00            |  |
| TUCF17813702 125581GQ5             | CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12                  | 100,000.000                                                  | 102,812.50 | 106,000.00   | 3,187.50             |  |
| TUCF17813702 125581GR3             | CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13                  | 200,000.000                                                  | 206,500.00 | 213,000.00   | 6,500.00             |  |
| TUCF17813702 126650BS8             | CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09    | 332,643.615                                                  | 405,050.16 | 407,684.69   | 2,634.53             |  |
| TUCF17813702 12667FMF9             | ALTERNATIVE LOAN TRUS 16CB 5A1 6.000% 08/25/2034 DD 06/01/04 | 274,909.715                                                  | 287,112.95 | 287,387.87   | 274.92               |  |
| TUCF17813702 15670BAB8             | CENTURYLINK 5/17 COV-LITE TLB                                | 500,000.000                                                  | 497,500.00 | 481,720.00   | -15,780.00           |  |
| TUCF17813702 161175AZ7             | CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16 | 500,000.000                                                  | 570,916.00 | 583,815.00   | 12,899.00            |  |
| TUCF17813702 161175BK9             | CHARTER COMMUNICATIONS OPERATI 4.200% 03/15/2028 DD 09/18/17 | 200,000.000                                                  | 199,514.00 | 198,514.00   | -1,000.00            |  |
| TUCF17813702 16117LBL2             | CHARTER COMM OPERATING 12/16 TLI                             | 196,999.720                                                  | 196,999.72 | 196,999.72   | 0.00                 |  |
| TUCF17813702 172967EW7             | CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09                  | 112,000.000                                                  | 166,424.16 | 179,080.16   | 12,656.00            |  |
| TUCF17813702 172967KN0             | CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16                  | 400,000.000                                                  | 388,664.00 | 402,388.00   | 13,724.00            |  |
| TUCF17813702 212015AL5             | CONTINENTAL RESOURCES INC / OK 4.500% 04/15/2023 DD 04/05/13 | 100,000.000                                                  | 98,000.00  | 102,000.00   | 4,000.00             |  |
| TUCF17813702 212015AR2             | CONTINENTAL RESOURCES INC 144A 4.375% 01/15/2028 DD 12/08/17 | 300,000.000                                                  | 300,000.00 | 296,160.00   | -3,840.00            |  |
| TUCF17813702 21684AAF3             | COOPERATIVE RABOBANK UA 3.750% 07/21/2026 DD 07/21/16        | 400,000.000                                                  | 392,100.00 | 405,216.00   | 13,116.00            |  |
| TUCF17813702 225433AT8             | CREDIT SUISSE GROUP FUNDING GU 3.800% 06/09/2023 DD 06/10/16 | 400,000.000                                                  | 399,560.00 | 412,516.00   | 12,956.00            |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              |                      | Report ID: M1102E |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|-------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              |                      | Status: FINAL     |
|                                    |                                                              |                                                              |            |              |                      | TEXAS UTILITIES   |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |                   |
| TUCF17813702 251541AQ1             | DEUTSCHE BANK AG 4.250% 10/14/2021 DD 04/14/17               | 600,000.000                                                  | 602,316.00 | 624,222.00   | 21,906.00            |                   |
| TUCF17813702 25156PAC7             | DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 | 500,000.000                                                  | 735,060.00 | 739,795.00   | 4,735.00             |                   |
| TUCF17813702 25272KAD5             | DELL INTERNATIONAL LLC / 144A 4.420% 06/15/2021 DD 06/01/16  | 700,000.000                                                  | 737,039.00 | 729,414.00   | -7,625.00            |                   |
| TUCF17813702 257375AK1             | DOMINION ENERGY GAS HOLDINGS L 2.800% 11/15/2020 DD 11/17/15 | 400,000.000                                                  | 406,124.00 | 403,072.00   | -3,052.00            |                   |
| TUCF17813702 26885BAB6             | EQT MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16      | 100,000.000                                                  | 97,475.00  | 99,582.00    | 2,107.00             |                   |
| TUCF17813702 278642AF0             | EBAY INC 4.000% 07/15/2042 DD 07/24/12                       | 375,000.000                                                  | 313,008.75 | 346,278.75   | 33,270.00            |                   |
| TUCF17813702 292505AE4             | ENCANA CORP 6.625% 08/15/2037 DD 08/13/07                    | 100,000.000                                                  | 107,825.00 | 127,304.00   | 19,479.00            |                   |
| TUCF17813702 29271LAE4             | ENDO FINANCE LLC / ENDO F 144A VAR RT 01/15/2023 DD 06/30/14 | 100,000.000                                                  | 84,500.00  | 78,000.00    | -6,500.00            |                   |
| TUCF17813702 29273RAJ8             | ENERGY TRANSFER PARTNERS LP 7.500% 07/01/2038 DD 03/28/08    | 500,000.000                                                  | 579,735.00 | 619,965.00   | 40,230.00            |                   |
| TUCF17813702 29379VBC6             | ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14  | 300,000.000                                                  | 316,395.00 | 342,321.00   | 25,926.00            |                   |
| TUCF17813702 30601AE2              | FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17 | 300,000.000                                                  | 300,000.00 | 300,840.00   | 840.00               |                   |
| TUCF17813702 31428XBB1             | FEDEX CORP 4.100% 02/01/2045 DD 01/09/15                     | 50,000.000                                                   | 46,817.00  | 51,539.00    | 4,722.00             |                   |
| TUCF17813702 31428XBN5             | FEDEX CORP 4.400% 01/15/2047 DD 01/06/17                     | 50,000.000                                                   | 51,861.00  | 53,351.50    | 1,490.50             |                   |
| TUCF17813702 33766JAF0             | FIRSTENERGY SOLUTIONS CORP 6.800% 08/15/2039 DD 08/07/09     | 300,000.000                                                  | 106,500.00 | 123,000.00   | 16,500.00            |                   |
| TUCF17813702 37045VAK6             | GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16              | 200,000.000                                                  | 228,602.00 | 243,678.00   | 15,076.00            |                   |
| TUCF17813702 37045VAP5             | GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17              | 400,000.000                                                  | 399,748.00 | 426,460.00   | 26,712.00            |                   |
| TUCF17813702 37045XAZ9             | GENERAL MOTORS FINANCIAL CO IN 4.300% 07/13/2025 DD 07/13/15 | 100,000.000                                                  | 99,199.00  | 104,209.00   | 5,010.00             |                   |
| TUCF17813702 380956AD4             | GOLDCORP INC 3.700% 03/15/2023 DD 03/20/13                   | 450,000.000                                                  | 442,714.50 | 460,975.50   | 18,261.00            |                   |
| TUCF17813702 38141GFD1             | GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07    | 300,000.000                                                  | 370,455.00 | 401,592.00   | 31,137.00            |                   |
| TUCF17813702 42307TAH1             | KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09      | 125,000.000                                                  | 159,247.50 | 169,207.50   | 9,960.00             |                   |
| TUCF17813702 42824CAY5             | HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16  | 100,000.000                                                  | 101,010.00 | 105,866.00   | 4,856.00             |                   |
| TUCF17813702 458140AY6             | INTEL CORP 4.100% 05/11/2047 DD 05/11/17                     | 200,000.000                                                  | 198,838.00 | 220,360.00   | 21,522.00            |                   |
| TUCF17813702 459745GC3             | INTERNATIONAL LEASE FINAN 144A 7.125% 09/01/2018 DD 08/20/10 | 100,000.000                                                  | 107,750.00 | 103,187.00   | -4,563.00            |                   |
| TUCF17813702 494550AQ9             | KINDER MORGAN ENERGY PARTNERS 7.300% 08/15/2033 DD 08/19/02  | 100,000.000                                                  | 117,354.00 | 124,923.00   | 7,569.00             |                   |
| TUCF17813702 494550AAV6            | KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07  | 500,000.000                                                  | 579,985.00 | 621,675.00   | 41,690.00            |                   |
| TUCF17813702 49456BAN1             | KINDER MORGAN INC/DE VAR RT 01/15/2023 DD 08/10/17           | 500,000.000                                                  | 500,000.00 | 508,280.00   | 8,280.00             |                   |
| TUCF17813702 50077LAP1             | KRAFT HEINZ FOODS CO VAR RT 02/10/2021 DD 08/10/17           | 300,000.000                                                  | 300,000.00 | 300,753.00   | 753.00               |                   |
| TUCF17813702 566849AM8             | MARATHON OIL CORP 5.200% 06/01/2045 DD 06/10/15              | 200,000.000                                                  | 188,510.00 | 221,678.00   | 33,168.00            |                   |
| TUCF17813702 571748AV4             | MARSH & MCLENNAN COS INC 3.500% 06/03/2024 DD 05/30/14       | 100,000.000                                                  | 101,758.00 | 103,323.00   | 1,565.00             |                   |
| TUCF17813702 58013MEY6             | MCDONALD'S CORP 3.700% 01/30/2026 DD 12/09/15                | 200,000.000                                                  | 203,620.00 | 208,478.00   | 4,858.00             |                   |
| TUCF17813702 59018YN64             | BANK OF AMERICA CORP 6.875% 04/25/2018 DD 04/25/08           | 200,000.000                                                  | 212,582.00 | 203,056.00   | -9,526.00            |                   |
| TUCF17813702 59020UAC9             | MERRILL LYNCH MORTGAGE A1 2A2 VAR RT 02/25/2034 DD 02/01/04  | 129,209.300                                                  | 129,646.04 | 129,046.50   | -599.54              |                   |
| TUCF17813702 59156RAF3             | METUFE INC 6.400% 12/15/2066 DD 12/21/06                     | 300,000.000                                                  | 324,000.00 | 345,093.00   | 21,093.00            |                   |
| TUCF17813702 6174467P8             | MORGAN STANLEY 5.500% 07/24/2020 DD 07/26/10                 | 400,000.000                                                  | 438,084.00 | 428,872.00   | -9,212.00            |                   |
| TUCF17813702 637417AK2             | NATIONAL RETAIL PROPERTIES INC 3.500% 10/15/2027 DD 09/14/17 | 300,000.000                                                  | 298,779.00 | 294,756.00   | -4,023.00            |                   |
| TUCF17813702 63938CAC2             | NAVIENT CORP 5.875% 03/25/2021 DD 03/27/15                   | 100,000.000                                                  | 103,750.00 | 103,250.00   | -500.00              |                   |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813702 651639AP1             | NEWMONT MINING CORP 4.875% 03/15/2042 DD 03/08/12            | 100,000.000                                                  | 93,825.00  | 110,970.00   | 17,145.00            |  |
| TUCF17813702 65504LAG2             | NOBLE HOLDING INTERNATIONAL LT 6.050% 03/01/2041 DD 02/03/11 | 200,000.000                                                  | 138,000.00 | 137,000.00   | -1,000.00            |  |
| TUCF17813702 666807BP6             | NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17          | 600,000.000                                                  | 599,064.00 | 627,060.00   | 27,996.00            |  |
| TUCF17813702 680223AK0             | OLD REPUBLIC INTERNATIONAL COR 3.875% 08/26/2026 DD 08/26/16 | 100,000.000                                                  | 95,122.00  | 100,663.00   | 5,541.00             |  |
| TUCF17813702 68268NAD5             | ONEOK PARTNERS LP 6.850% 10/15/2037 DD 09/28/07              | 100,000.000                                                  | 116,278.00 | 124,751.00   | 8,473.00             |  |
| TUCF17813702 70014LAA8             | PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17 | 100,000.000                                                  | 99,500.00  | 99,375.00    | -125.00              |  |
| TUCF17813702 70014LAB6             | PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17 | 300,000.000                                                  | 302,750.00 | 297,750.00   | -5,000.00            |  |
| TUCF17813702 71647NAK5             | PETROBRAS GLOBAL FINANCE BV 7.250% 03/17/2044 DD 03/17/14    | 25,000.000                                                   | 22,067.50  | 26,000.00    | 3,932.50             |  |
| TUCF17813702 71647NAR0             | PETROBRAS GLOBAL FINANCE BV 6.125% 01/17/2022 DD 01/17/17    | 300,000.000                                                  | 300,000.00 | 318,375.00   | 18,375.00            |  |
| TUCF17813702 71647NAT6             | PETROBRAS GLOBAL FINANCE 144A 5.299% 01/27/2025 DD 09/27/17  | 100,000.000                                                  | 100,000.00 | 100,300.00   | 300.00               |  |
| TUCF17813702 71647NAW9             | PETROBRAS GLOBAL FINANCE 144A 5.999% 01/27/2028 DD 09/27/17  | 817,000.000                                                  | 815,063.71 | 819,042.50   | 3,978.79             |  |
| TUCF17813702 71654QCB6             | PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16            | 200,000.000                                                  | 211,000.00 | 226,750.00   | 15,750.00            |  |
| TUCF17813702 71656LBS9             | PETROLEOS MEXICANOS 144A 6.500% 03/13/2027 DD 03/13/17       | 400,000.000                                                  | 421,948.00 | 437,200.00   | 15,252.00            |  |
| TUCF17813702 723787AB3             | PIONEER NATURAL RESOURCES CO 7.200% 01/15/2028 DD 01/13/98   | 100,000.000                                                  | 120,805.00 | 124,622.00   | 3,817.00             |  |
| TUCF17813702 72650RBA9             | PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12 | 300,000.000                                                  | 278,157.00 | 292,110.00   | 13,953.00            |  |
| TUCF17813702 72650RBC5             | PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12 | 100,000.000                                                  | 82,851.00  | 88,312.00    | 5,461.00             |  |
| TUCF17813702 74166NAA2             | ADT CORP/THE 144A 4.875% 07/15/2032 DD 05/02/16              | 200,000.000                                                  | 164,000.00 | 189,000.00   | 25,000.00            |  |
| TUCF17813702 747262AH6             | QVC INC 5.125% 07/02/2022 DD 01/02/13                        | 600,000.000                                                  | 621,108.00 | 634,572.00   | 13,464.00            |  |
| TUCF17813702 749685AS2             | RPM INTERNATIONAL INC 3.450% 11/15/2022 DD 10/23/12          | 600,000.000                                                  | 594,954.00 | 614,862.00   | 19,908.00            |  |
| TUCF17813702 761713BG0             | REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15          | 300,000.000                                                  | 316,743.00 | 319,875.00   | 3,132.00             |  |
| TUCF17813702 77340RAD9             | ROCKIES EXPRESS PIPELINE 144A 7.500% 07/15/2038 DD 06/27/08  | 100,000.000                                                  | 102,500.00 | 115,625.00   | 13,125.00            |  |
| TUCF17813702 77340RAM9             | ROCKIES EXPRESS PIPELINE 144A 6.875% 04/15/2040 DD 03/22/10  | 150,000.000                                                  | 149,250.00 | 168,750.00   | 19,500.00            |  |
| TUCF17813702 775109AL5             | ROGERS COMMUNICATIONS INC 7.500% 08/15/2038 DD 08/06/08      | 200,000.000                                                  | 263,034.00 | 283,780.00   | 20,746.00            |  |
| TUCF17813702 780097BA8             | ROYAL BANK OF SCOTLAND GROUP P 4.800% 04/05/2026 DD 04/05/16 | 350,000.000                                                  | 350,395.50 | 376,061.00   | 25,665.50            |  |
| TUCF17813702 780099CK1             | ROYAL BANK OF SCOTLAND GROUP P VAR RT 12/31/2049 DD 08/10/15 | 200,000.000                                                  | 191,500.00 | 228,750.00   | 37,250.00            |  |
| TUCF17813702 78442FAZ1             | NAVIENT CORP 5.625% 08/01/2033 DD 07/21/03                   | 694,000.000                                                  | 572,550.00 | 605,515.00   | 32,965.00            |  |
| TUCF17813702 80281LAA3             | SANTANDER UK GROUP HOLDIN 144A 4.750% 09/15/2025 DD 09/15/15 | 300,000.000                                                  | 293,700.00 | 314,517.00   | 20,817.00            |  |
| TUCF17813702 81733HAB2             | SEQUA 4/17 COV-LITE TL 0.000% 11/28/2021 DD 04/04/17         | 199,000.000                                                  | 200,990.00 | 200,120.37   | -869.63              |  |
| TUCF17813702 81744FBS5             | SEQUOIA MORTGAGE TRUST 20 5 A1 VAR RT 08/20/2034 DD 05/01/04 | 244,917.712                                                  | 235,598.80 | 241,623.57   | 6,024.97             |  |
| TUCF17813702 842587CX3             | SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16                | 400,000.000                                                  | 395,648.00 | 425,988.00   | 30,340.00            |  |
| TUCF17813702 84265VAJ4             | SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15           | 125,000.000                                                  | 122,716.25 | 150,980.00   | 28,263.75            |  |
| TUCF17813702 84756NAG4             | SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15     | 350,000.000                                                  | 332,797.50 | 360,895.50   | 28,098.00            |  |
| TUCF17813702 85172FAL3             | SPRINGLEAF FINANCE CORP 5.625% 03/15/2023 DD 12/08/17        | 400,000.000                                                  | 400,000.00 | 400,880.00   | 880.00               |  |
| TUCF17813702 852060AG7             | SPRINT CAPITAL CORP 6.900% 05/01/2019 DD 05/06/99            | 300,000.000                                                  | 317,625.00 | 313,875.00   | -3,750.00            |  |
| TUCF17813702 87124VAD1             | SYDNEY AIRPORT FINANCE CO 144A 3.900% 03/22/2023 DD 10/23/12 | 800,000.000                                                  | 818,424.00 | 823,336.00   | 4,912.00             |  |
| TUCF17813702 884903BT1             | THOMSON REUTERS CORP 3.850% 09/29/2024 DD 09/29/14           | 300,000.000                                                  | 306,090.00 | 310,986.00   | 4,896.00             |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              |                      | Report ID: M1102E |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|-------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              |                      | Status: FINAL     |
|                                    |                                                              |                                                              |            |              |                      | TEXAS UTILITIES   |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |                   |
| TUCF17813702 88731EAJ9             | TIME WARNER ENTERTAINMENT CO L 8.375% 07/15/2033 DD 01/15/94 | 250,000.000                                                  | 327,552.50 | 343,975.00   | 16,422.50            |                   |
| TUCF17813702 893830AF6             | TRANSOCEAN INC 7.500% 04/15/2031 DD 04/05/01                 | 100,000.000                                                  | 84,500.00  | 88,500.00    | 4,000.00             |                   |
| TUCF17813702 893830AT6             | TRANSOCEAN INC 6.800% 03/15/2038 DD 12/11/07                 | 200,000.000                                                  | 155,500.00 | 160,500.00   | 5,000.00             |                   |
| TUCF17813702 90131HBQ7             | 21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11   | 300,000.000                                                  | 354,831.00 | 398,262.00   | 43,431.00            |                   |
| TUCF17813702 90352JAD5             | UBS GROUP FUNDING SWITZER 144A VAR RT 08/15/2023 DD 08/15/17 | 300,000.000                                                  | 300,000.00 | 301,260.00   | 1,260.00             |                   |
| TUCF17813702 91911TAH6             | VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06              | 100,000.000                                                  | 113,400.00 | 122,500.00   | 9,100.00             |                   |
| TUCF17813702 91912EAA3             | VALE SA 5.625% 09/11/2042 DD 09/11/12                        | 100,000.000                                                  | 88,500.00  | 109,500.00   | 21,000.00            |                   |
| TUCF17813702 92343VCK8             | VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15     | 783,000.000                                                  | 793,406.07 | 815,588.48   | 22,182.39            |                   |
| TUCF17813702 92343VCM4             | VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15     | 391,000.000                                                  | 388,951.16 | 400,380.09   | 11,428.93            |                   |
| TUCF17813702 92343VDR2             | VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17     | 86,000.000                                                   | 96,157.64  | 89,974.06    | -6,183.58            |                   |
| TUCF17813702 92343VDZ4             | VERIZON COMMUNICATIONS INC VAR RT 05/22/2020 DD 05/22/17     | 400,000.000                                                  | 400,000.00 | 402,324.00   | 2,324.00             |                   |
| TUCF17813702 92343VEB6             | VERIZON COMMUNICATIONS IN 144A 3.376% 02/15/2025 DD 08/16/17 | 173,000.000                                                  | 170,579.72 | 173,653.94   | 3,074.22             |                   |
| TUCF17813702 931427AQ1             | WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16   | 100,000.000                                                  | 98,160.00  | 98,886.00    | 726.00               |                   |
| TUCF17813702 94106LBC2             | WASTE MANAGEMENT INC 4.100% 03/01/2045 DD 02/26/15           | 450,000.000                                                  | 445,351.50 | 483,237.00   | 37,885.50            |                   |
| TUCF17813702 962166BR4             | WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02                | 100,000.000                                                  | 139,757.00 | 138,128.00   | -1,629.00            |                   |
| TUCF17813702 969457BM1             | WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03           | 341,000.000                                                  | 411,757.50 | 450,120.00   | 38,362.50            |                   |
| TUCF17813702 980236AM5             | WOODSIDE FINANCE LTD 144A 3.650% 03/05/2025 DD 03/05/15      | 575,000.000                                                  | 561,706.00 | 578,484.50   | 16,778.50            |                   |
| TUCF17813702 980236AP8             | WOODSIDE FINANCE LTD 144A 3.700% 03/15/2028 DD 09/13/17      | 500,000.000                                                  | 499,655.00 | 496,565.00   | -3,090.00            |                   |
| TUCF17813702 98417EAR1             | GLENCORE FINANCE CANADAL 144A VAR RT 10/25/2042 DD 10/25/12  | 250,000.000                                                  | 240,210.00 | 276,235.00   | 36,025.00            |                   |
| TUCF17813702 98956PAF9             | ZIMMER BIOMET HOLDINGS INC 3.550% 04/01/2025 DD 03/19/15     | 575,000.000                                                  | 560,044.25 | 574,620.50   | 14,576.25            |                   |
| TUCF17813702 98978VAB9             | ZOETIS INC 3.250% 02/01/2023 DD 08/01/13                     | 200,000.000                                                  | 199,562.00 | 203,078.00   | 3,516.00             |                   |
| TUCF17813702 99AA13119             | *CENTENE 10/17 BRIDGE                                        | 300,000.000                                                  | 298,875.00 | 300,000.00   | 1,125.00             |                   |
| TUCF17813702 99AAA7268             | *LIGHTSTONE 3/17 COV-LITE TLB                                | 646,623.650                                                  | 645,007.09 | 648,983.83   | 3,976.74             |                   |
| TUCF17813702 99AAA7433             | *LIGHTSTONE 3/17 COV-LITE TLC                                | 41,058.730                                                   | 40,956.08  | 41,208.59    | 252.51               |                   |
| TUCF17813702 99AA8423              | *ENDO PHARMACEUTICALS 4/17 TLB 0.000% 04/29/2024 DD 04/04/17 | 298,250.630                                                  | 296,759.38 | 299,741.88   | 2,982.50             |                   |
| TUCF17813702 99AAB7432             | *PETROBRAS 6/14 ADVANCE TL                                   | 200,000.000                                                  | 193,300.00 | 198,319.20   | 5,019.20             |                   |
| TUCF17813702 EIBF92958             | WMND TRE SPA 144A VAR RT 01/20/2024                          | 300,000.000                                                  | 352,830.00 | 354,195.17   | 1,365.17             |                   |
| TUCF17813702 ENBDH3TG5             | UNITED GROUP BV 144A VAR RT 07/01/2023                       | 100,000.000                                                  | 114,040.00 | 120,819.69   | 6,779.69             |                   |
| TUCF17813702 EXBH4P3B8             | BARCLAYS PLC VAR RT 12/31/2049                               | 400,000.000                                                  | 444,952.62 | 552,368.00   | 107,415.38           |                   |
| TUCF17813702 L21779AA8             | CSN RESOURCES SA REGS 6.500% 07/21/2020 DD 07/21/10          | 100,000.000                                                  | 84,500.00  | 93,750.00    | 9,250.00             |                   |
| TUCF17813902 00206RBK7             | AT&T INC 4.350% 06/15/2045 DD 06/15/13                       | 530,000.000                                                  | 472,245.90 | 488,978.00   | 16,732.10            |                   |
| TUCF17813902 00206RCG5             | AT&T INC 4.800% 06/15/2044 DD 06/10/14                       | 140,000.000                                                  | 132,153.10 | 138,471.20   | 6,318.10             |                   |
| TUCF17813902 00206RCP5             | AT&T INC 4.500% 05/15/2035 DD 05/04/15                       | 600,000.000                                                  | 579,702.00 | 596,442.00   | 16,740.00            |                   |
| TUCF17813902 00206RCQ3             | AT&T INC 4.750% 05/15/2046 DD 05/04/15                       | 410,000.000                                                  | 390,354.70 | 401,000.50   | 10,645.80            |                   |
| TUCF17813902 00206RDE9             | AT&T INC 6.350% 03/15/2040 DD 03/15/16                       | 100,000.000                                                  | 113,936.00 | 118,214.00   | 4,278.00             |                   |
| TUCF17813902 00206RDF6             | AT&T INC 6.000% 08/15/2040 DD 02/15/16                       | 155,000.000                                                  | 170,483.10 | 175,411.95   | 4,928.85             |                   |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813902 00206RDJ8             | AT&T INC 4.500% 03/09/2048 DD 09/07/16                       | 299,000.000                                                  | 268,672.43 | 280,157.02   | 11,484.59            |  |
| TUCF17813902 00206RDK5             | AT&T INC 4.550% 03/09/2049 DD 09/07/16                       | 407,000.000                                                  | 367,630.89 | 383,060.26   | 15,429.37            |  |
| TUCF17813902 00206REN8             | AT&T INC 4.900% 08/14/2037 DD 08/07/17                       | 65,000.000                                                   | 65,291.85  | 65,819.00    | 527.15               |  |
| TUCF17813902 00206REP3             | AT&T INC 5.150% 02/14/2050 DD 08/07/17                       | 95,000.000                                                   | 94,912.30  | 96,183.70    | 1,271.40             |  |
| TUCF17813902 00206REQ1             | AT&T INC 5.300% 08/14/2058 DD 08/07/17                       | 150,000.000                                                  | 149,649.00 | 150,492.00   | 843.00               |  |
| TUCF17813902 00287YAR0             | ABBVIE INC 4.500% 05/14/2035 DD 05/14/15                     | 615,000.000                                                  | 604,255.95 | 675,479.10   | 71,223.15            |  |
| TUCF17813902 00287YAS8             | ABBVIE INC 4.700% 05/14/2045 DD 05/14/15                     | 85,000.000                                                   | 83,396.05  | 95,308.80    | 11,912.75            |  |
| TUCF17813902 00507UAH4             | ALLERGAN FUNDING SCS 4.850% 06/15/2044 DD 06/19/14           | 40,000.000                                                   | 39,660.00  | 42,817.20    | 3,157.20             |  |
| TUCF17813902 00507UAU5             | ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15           | 131,000.000                                                  | 132,596.13 | 139,457.36   | 6,861.23             |  |
| TUCF17813902 013716AU9             | RIO TINTO ALCAN INC 6.125% 12/15/2033 DD 12/08/03            | 100,000.000                                                  | 110,683.00 | 127,426.00   | 16,743.00            |  |
| TUCF17813902 016271AH2             | ALEXANDRIA REAL ESTATE EQUITIE 4.300% 01/15/2026 DD 11/17/15 | 85,000.000                                                   | 87,357.90  | 89,061.30    | 1,703.40             |  |
| TUCF17813902 02209SAV5             | ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16               | 230,000.000                                                  | 220,835.65 | 228,231.30   | 7,395.65             |  |
| TUCF17813902 023135BD7             | AMAZON.COM INC 144A 3.875% 08/22/2037 DD 08/22/17            | 315,000.000                                                  | 314,215.65 | 334,246.50   | 20,030.85            |  |
| TUCF17813902 023135BG0             | AMAZON.COM INC 144A 4.050% 08/22/2047 DD 08/22/17            | 430,000.000                                                  | 426,822.30 | 463,419.60   | 36,597.30            |  |
| TUCF17813902 026874DA2             | AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14 | 615,000.000                                                  | 600,939.00 | 662,416.50   | 61,477.50            |  |
| TUCF17813902 031162BZ2             | AMGEN INC 4.400% 05/01/2045 DD 05/01/15                      | 110,000.000                                                  | 105,440.60 | 119,684.40   | 14,243.80            |  |
| TUCF17813902 032479AD9             | ANADARKO FINANCE CO 7.500% 05/01/2031 DD 04/26/01            | 585,000.000                                                  | 744,500.25 | 750,906.00   | 6,405.75             |  |
| TUCF17813902 032511BP1             | ANADARKO PETROLEUM CORP 6.600% 03/15/2046 DD 03/17/16        | 155,000.000                                                  | 191,429.85 | 199,373.40   | 7,943.55             |  |
| TUCF17813902 04650NAB0             | AT&T INC 5.350% 09/01/2040 DD 03/01/11                       | 35,000.000                                                   | 35,945.00  | 36,935.15    | 990.15               |  |
| TUCF17813902 05526DBC8             | BAT CAPITAL CORP 144A 4.390% 08/15/2037 DD 08/15/17          | 265,000.000                                                  | 272,859.90 | 278,276.50   | 5,416.60             |  |
| TUCF17813902 05526DBE4             | BAT CAPITAL CORP 144A 4.540% 08/15/2047 DD 08/15/17          | 725,000.000                                                  | 730,190.60 | 763,359.75   | 33,169.15            |  |
| TUCF17813902 05723KAC4             | BAKER HUGHES A GE CO LLC 144A 4.080% 12/15/2047 DD 12/11/17  | 145,000.000                                                  | 145,000.00 | 147,475.15   | 2,475.15             |  |
| TUCF17813902 05964HAF2             | BANCO SANTANDER SA 3.800% 02/23/2028 DD 10/23/17             | 110,000.000                                                  | 109,492.90 | 110,015.40   | 522.50               |  |
| TUCF17813902 06051GFC8             | BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14           | 60,000.000                                                   | 65,705.40  | 72,478.80    | 6,773.40             |  |
| TUCF17813902 06051GFU8             | BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16           | 70,000.000                                                   | 72,137.80  | 74,718.00    | 2,580.20             |  |
| TUCF17813902 06051GJC7             | BANK OF AMERICA CORP 4.183% 11/25/2027 DD 11/25/16           | 40,000.000                                                   | 40,025.60  | 41,770.80    | 1,745.20             |  |
| TUCF17813902 06738EAV7             | BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17                   | 300,000.000                                                  | 299,721.00 | 332,901.00   | 33,180.00            |  |
| TUCF17813902 06849UAD7             | BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09 | 60,000.000                                                   | 63,457.79  | 74,847.00    | 11,389.21            |  |
| TUCF17813902 07177MAN3             | BAXALTA INC 5.250% 06/23/2045 DD 12/23/15                    | 330,000.000                                                  | 352,248.60 | 384,591.90   | 32,343.30            |  |
| TUCF17813902 116663AC9             | BRUCE MANSFIELD UNIT 1 2007 PA 6.850% 06/01/2034 DD 07/13/07 | 40,651.810                                                   | 12,195.54  | 13,415.10    | 1,219.56             |  |
| TUCF17813902 126650CN8             | CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15                | 165,000.000                                                  | 183,884.25 | 189,104.85   | 5,220.60             |  |
| TUCF17813902 126650CU2             | CVS HEALTH CORP 2.875% 06/01/2026 DD 05/25/16                | 120,000.000                                                  | 114,380.40 | 115,051.20   | 670.80               |  |
| TUCF17813902 13645RAX2             | CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15    | 655,000.000                                                  | 784,224.95 | 874,529.80   | 90,304.85            |  |
| TUCF17813902 14149YBD9             | CARDINAL HEALTH INC 4.900% 09/15/2045 DD 06/23/15            | 95,000.000                                                   | 96,646.35  | 102,110.75   | 5,464.40             |  |
| TUCF17813902 161175AZ7             | CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16 | 515,000.000                                                  | 588,043.48 | 601,329.45   | 13,285.97            |  |
| TUCF17813902 172967BL4             | CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02                  | 70,000.000                                                   | 84,916.30  | 89,203.10    | 4,286.80             |  |

# VISTRA ENERGY RETIREMENT PLAN

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## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              |                      | Report ID: M1102E |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|-------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              |                      | Status: FINAL     |
|                                    |                                                              |                                                              |            |              |                      | TEXAS UTILITIES   |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |                   |
| TUCF17813902 172967JC8             | CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14                  | 80,000.000                                                   | 80,730.40  | 83,657.60    | 2,927.20             |                   |
| TUCF17813902 172967KA8             | CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15                  | 580,000.000                                                  | 589,239.32 | 614,046.00   | 24,806.68            |                   |
| TUCF17813902 172967KJ9             | CITIGROUP INC 4.600% 03/09/2026 DD 03/09/16                  | 210,000.000                                                  | 216,866.30 | 223,486.20   | 6,619.90             |                   |
| TUCF17813902 172967KR1             | CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16                  | 175,000.000                                                  | 174,621.46 | 192,911.25   | 18,289.79            |                   |
| TUCF17813902 172967KY6             | CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16                  | 120,000.000                                                  | 114,746.40 | 119,062.80   | 4,316.40             |                   |
| TUCF17813902 172967LD1             | CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17                  | 80,000.000                                                   | 82,202.40  | 82,806.40    | 604.00               |                   |
| TUCF17813902 172967LP4             | CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17                  | 165,000.000                                                  | 166,078.40 | 167,400.75   | 1,322.35             |                   |
| TUCF17813902 172967LS8             | CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17                  | 405,000.000                                                  | 405,044.15 | 406,911.60   | 1,867.45             |                   |
| TUCF17813902 198280AH2             | COLUMBIAPIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15     | 190,000.000                                                  | 218,494.30 | 237,154.20   | 18,659.90            |                   |
| TUCF17813902 20030NAF8             | COMCAST CORP 5.650% 06/15/2035 DD 06/09/05                   | 170,000.000                                                  | 203,175.60 | 211,967.90   | 8,792.40             |                   |
| TUCF17813902 202795JG6             | COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15         | 470,000.000                                                  | 491,629.40 | 527,241.30   | 35,611.90            |                   |
| TUCF17813902 21036PAT5             | CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17       | 80,000.000                                                   | 79,647.20  | 87,750.40    | 8,103.20             |                   |
| TUCF17813902 210371AF7             | EXELON CORP 7.600% 04/01/2032 DD 03/26/02                    | 230,000.000                                                  | 302,956.00 | 302,601.80   | -354.20              |                   |
| TUCF17813902 225433AF8             | CREDIT SUISSE GROUP FUNDING GU 4.875% 05/15/2045 DD 11/15/15 | 40,000.000                                                   | 44,812.40  | 46,041.60    | 1,229.20             |                   |
| TUCF17813902 25156PAC7             | DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 | 200,000.000                                                  | 294,024.00 | 295,918.00   | 1,894.00             |                   |
| TUCF17813902 251799AA0             | DEVON ENERGY CORP 7.950% 04/15/2032 DD 03/25/02              | 325,000.000                                                  | 411,521.60 | 445,659.50   | 34,138.00            |                   |
| TUCF17813902 25272KAR4             | DELL INTERNATIONAL LLC / 144A8.350% 07/15/2046 DD 06/01/16   | 300,000.000                                                  | 370,238.40 | 386,562.00   | 16,323.60            |                   |
| TUCF17813902 25470DAS8             | DISCOVERY COMMUNICATIONS LLC 5.000% 09/20/2037 DD 09/21/17   | 120,000.000                                                  | 119,880.00 | 124,330.80   | 4,450.80             |                   |
| TUCF17813902 25470DAT6             | DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17   | 325,000.000                                                  | 325,117.30 | 339,209.00   | 14,091.70            |                   |
| TUCF17813902 26441CAY1             | DUKE ENERGY CORP 3.950% 08/15/2047 DD 08/10/17               | 195,000.000                                                  | 194,216.10 | 200,389.80   | 6,173.70             |                   |
| TUCF17813902 28370TAF6             | KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12  | 40,000.000                                                   | 38,286.00  | 38,723.20    | 437.20               |                   |
| TUCF17813902 29103DAM8             | EMERAUS FINANCE LP 4.750% 06/15/2046 DD 12/15/16             | 165,000.000                                                  | 180,587.55 | 180,645.30   | 57.75                |                   |
| TUCF17813902 29273RAZ2             | ENERGY TRANSFER PARTNERS LP 5.950% 10/01/2043 DD 09/19/13    | 140,000.000                                                  | 144,288.20 | 148,852.20   | 4,564.00             |                   |
| TUCF17813902 29273RBE8             | ENERGY TRANSFER PARTNERS LP 4.900% 03/15/2035 DD 03/12/15    | 155,000.000                                                  | 144,852.15 | 153,324.45   | 8,472.30             |                   |
| TUCF17813902 29273RBF5             | ENERGY TRANSFER PARTNERS LP 5.150% 03/15/2045 DD 03/12/15    | 230,000.000                                                  | 220,588.40 | 223,640.50   | 3,052.10             |                   |
| TUCF17813902 29273RBJ7             | ENERGY TRANSFER PARTNERS LP 6.125% 12/15/2045 DD 06/23/15    | 180,000.000                                                  | 191,509.20 | 195,465.60   | 3,956.40             |                   |
| TUCF17813902 29273RBL2             | ENERGY TRANSFER PARTNERS LP 5.300% 04/15/2047 DD 01/17/17    | 220,000.000                                                  | 218,576.67 | 218,297.20   | -279.47              |                   |
| TUCF17813902 293791AF6             | ENTERPRISE PRODUCTS OPERATING 6.875% 03/01/2033 DD 02/14/03  | 90,000.000                                                   | 109,988.10 | 118,302.30   | 8,314.20             |                   |
| TUCF17813902 293791AP4             | ENTERPRISE PRODUCTS OPERATING 6.850% 10/15/2034 DD 10/04/04  | 170,000.000                                                  | 204,515.10 | 221,149.60   | 16,634.50            |                   |
| TUCF17813902 29379VAV5             | ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11  | 70,000.000                                                   | 76,722.80  | 84,653.10    | 7,930.30             |                   |
| TUCF17813902 29379VBE2             | ENTERPRISE PRODUCTS OPERATING 3.750% 02/15/2025 DD 10/14/14  | 390,000.000                                                  | 395,623.35 | 402,129.00   | 6,505.65             |                   |
| TUCF17813902 29379VBF9             | ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14  | 150,000.000                                                  | 145,369.60 | 164,112.00   | 18,742.50            |                   |
| TUCF17813902 29379VBJ1             | ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15  | 5,000.000                                                    | 5,132.50   | 5,509.00     | 376.50               |                   |
| TUCF17813902 30161MAN3             | EXELON GENERATION CO LLC 5.600% 06/15/2042 DD 12/15/12       | 440,000.000                                                  | 407,374.00 | 482,446.80   | 75,072.80            |                   |
| TUCF17813902 30161NAQ4             | EXELON CORP 4.950% 06/15/2035 DD 12/15/15                    | 205,000.000                                                  | 217,486.55 | 233,771.75   | 16,285.20            |                   |
| TUCF17813902 30219GAN8             | EXPRESS SCRIPTS HOLDING CO 3.400% 03/01/2027 DD 07/05/16     | 100,000.000                                                  | 93,691.00  | 98,131.00    | 4,440.00             |                   |

# VISTRA ENERGY RETIREMENT PLAN

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## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |              |              |                      | Report ID: M1102E |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|--------------|--------------|----------------------|-------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |              |              |                      | Status: FINAL     |
|                                    |                                                              |                                                              |              |              |                      | TEXAS UTILITIES   |
| Security ID                        | Security Description                                         | Shares                                                       | Cost         | Market Value | Unrealized Gain/Loss |                   |
| TUCF17813902 345277AE7             | FORD HOLDINGS LLC 9.300% 03/01/2030 DD 03/01/98              | 134,000.000                                                  | 182,076.52   | 189,370.14   | 7,293.62             |                   |
| TUCF17813902 345370BR0             | FORD MOTOR CO 7.400% 11/01/2046 DD 11/01/98                  | 105,000.000                                                  | 137,225.55   | 143,580.15   | 6,354.60             |                   |
| TUCF17813902 345370CA6             | FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99                  | 140,000.000                                                  | 175,707.00   | 183,009.40   | 7,302.40             |                   |
| TUCF17813902 345370CS7             | FORD MOTOR CO 5.291% 12/08/2046 DD 12/08/16                  | 160,000.000                                                  | 161,508.46   | 174,113.60   | 12,605.14            |                   |
| TUCF17813902 35177PAX5             | ORANGE SA 5.375% 01/13/2042 DD 01/13/12                      | 275,000.000                                                  | 307,697.60   | 331,735.25   | 24,037.75            |                   |
| TUCF17813902 37045VAF7             | GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14              | 310,000.000                                                  | 342,950.35   | 367,185.70   | 24,235.35            |                   |
| TUCF17813902 37045VAK6             | GENERAL MOTORS CO 6.800% 04/01/2036 DD 02/23/16              | 150,000.000                                                  | 171,451.50   | 182,758.50   | 11,307.00            |                   |
| TUCF17813902 37045VAP5             | GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17              | 290,000.000                                                  | 291,538.55   | 309,183.50   | 17,644.95            |                   |
| TUCF17813902 38148LAF3             | GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15    | 375,000.000                                                  | 394,372.50   | 434,868.75   | 40,496.25            |                   |
| TUCF17813902 416515AP9             | HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06 | 50,000.000                                                   | 59,277.90    | 66,332.50    | 7,054.60             |                   |
| TUCF17813902 416515BA1             | HARTFORD FINANCIAL SERVICES GR 6.625% 03/30/2040 DD 03/23/10 | 430,000.000                                                  | 530,645.80   | 598,130.00   | 67,484.20            |                   |
| TUCF17813902 437076BS0             | HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17             | 330,000.000                                                  | 331,995.40   | 348,018.00   | 16,022.60            |                   |
| TUCF17813902 444859BE1             | HUMANA INC 4.950% 10/01/2044 DD 09/19/14                     | 65,000.000                                                   | 68,319.55    | 74,865.05    | 6,545.50             |                   |
| TUCF17813902 460146CN1             | INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15         | 150,000.000                                                  | 159,297.60   | 173,703.00   | 14,405.40            |                   |
| TUCF17813902 460146CS0             | INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17         | 115,000.000                                                  | 114,882.70   | 120,064.60   | 5,181.90             |                   |
| TUCF17813902 46625HLL2             | JPMORGAN CHASE & CO 4.950% 06/01/2045 DD 05/29/15            | 75,000.000                                                   | 79,973.25    | 87,169.50    | 7,196.25             |                   |
| TUCF17813902 46625HRX0             | JPMORGAN CHASE & CO 3.625% 12/01/2027 DD 11/16/16            | 140,000.000                                                  | 135,826.60   | 141,509.20   | 5,682.60             |                   |
| TUCF17813902 46647PAA4             | JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17            | 15,000.000                                                   | 15,737.25    | 16,235.40    | 498.15               |                   |
| TUCF17813902 478375AL2             | JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2044 DD 07/02/2016 | 190,000.000                                                  | 188,614.90   | 209,283.10   | 20,668.20            |                   |
| TUCF17813902 478375AN8             | JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016 | 190,000.000                                                  | 177,186.40   | 209,296.40   | 32,110.00            |                   |
| TUCF17813902 494550AAV6            | KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07  | 205,000.000                                                  | 250,218.90   | 254,886.75   | 4,667.85             |                   |
| TUCF17813902 494550BN5             | KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12  | 25,000.000                                                   | 24,829.75    | 25,370.00    | 540.25               |                   |
| TUCF17813902 494550BS4             | KINDER MORGAN ENERGY PARTNERS 4.150% 02/01/2024 DD 08/05/13  | 1,290,000.000                                                | 1,307,608.50 | 1,337,884.80 | 30,276.30            |                   |
| TUCF17813902 49456BAH4             | KINDER MORGAN INC/DE 5.550% 06/01/2045 DD 11/26/14           | 175,000.000                                                  | 186,534.50   | 191,518.25   | 4,983.75             |                   |
| TUCF17813902 50077LAB2             | KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16           | 540,000.000                                                  | 508,129.20   | 534,897.00   | 26,767.80            |                   |
| TUCF17813902 50077LAL0             | KRAFT HEINZ FOODS CO 5.000% 07/15/2035 DD 07/15/16           | 290,000.000                                                  | 304,239.00   | 316,613.30   | 12,374.30            |                   |
| TUCF17813902 53079EAZ7             | LIBERTY MUTUAL GROUP INC 144A 6.500% 05/01/2042 DD 05/04/12  | 335,000.000                                                  | 424,532.65   | 447,020.65   | 22,488.00            |                   |
| TUCF17813902 539830AZ2             | LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11           | 55,000.000                                                   | 60,527.50    | 62,868.85    | 2,341.35             |                   |
| TUCF17813902 539830BK4             | LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15           | 70,000.000                                                   | 74,422.60    | 78,491.00    | 4,068.40             |                   |
| TUCF17813902 55336VAL4             | MPLX LP 5.200% 03/01/2047 DD 02/10/17                        | 110,000.000                                                  | 109,675.01   | 120,717.30   | 11,042.29            |                   |
| TUCF17813902 565849AB2             | MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02              | 65,000.000                                                   | 77,107.55    | 79,086.80    | 1,979.25             |                   |
| TUCF17813902 565849AM8             | MARATHON OIL CORP 5.200% 06/01/2045 DD 06/10/15              | 145,000.000                                                  | 148,176.80   | 160,716.55   | 12,539.75            |                   |
| TUCF17813902 565849AP1             | MARATHON OIL CORP 4.400% 07/15/2027 DD 07/24/17              | 100,000.000                                                  | 100,685.50   | 104,507.00   | 3,821.50             |                   |
| TUCF17813902 58013MEV2             | MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15                | 260,000.000                                                  | 268,465.60   | 290,243.20   | 21,777.60            |                   |
| TUCF17813902 585055BT2             | MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15                  | 291,000.000                                                  | 307,857.63   | 328,047.21   | 20,189.58            |                   |
| TUCF17813902 59562EAH8             | MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06          | 30,000.000                                                   | 36,303.30    | 38,647.20    | 2,343.90             |                   |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813902 60871RAG5             | MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16        | 195,000.000                                                  | 184,335.45 | 190,862.10   | 6,526.65             |  |
| TUCF17813902 60871RAH3             | MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16        | 105,000.000                                                  | 97,894.65  | 106,997.10   | 9,102.45             |  |
| TUCF17813902 6174467Y9             | MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14                 | 100,000.000                                                  | 102,475.00 | 104,786.00   | 2,311.00             |  |
| TUCF17813902 61747YDY8             | MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15                 | 415,000.000                                                  | 413,576.55 | 447,610.70   | 34,034.15            |  |
| TUCF17813902 617482V92             | MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12                 | 160,000.000                                                  | 205,627.20 | 222,456.00   | 16,828.80            |  |
| TUCF17813902 62854AAP9             | MYLAN NV 5.250% 06/15/2046 DD 12/15/16                       | 180,000.000                                                  | 177,875.06 | 197,227.80   | 19,352.74            |  |
| TUCF17813902 651639AE6             | NEWMONT MINING CORP 5.875% 04/01/2035 DD 03/22/05            | 255,000.000                                                  | 272,842.35 | 308,998.80   | 36,156.45            |  |
| TUCF17813902 651639AM8             | NEWMONT MINING CORP 6.250% 10/01/2039 DD 09/18/09            | 205,000.000                                                  | 230,569.60 | 262,141.70   | 31,572.10            |  |
| TUCF17813902 65473QBF9             | NISOURCE INC 4.375% 05/15/2047 DD 05/22/17                   | 250,000.000                                                  | 249,795.00 | 274,020.00   | 24,225.00            |  |
| TUCF17813902 655044AG0             | NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13               | 35,000.000                                                   | 37,064.30  | 38,736.60    | 1,672.30             |  |
| TUCF17813902 655044AJ4             | NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14               | 185,000.000                                                  | 185,545.75 | 198,162.75   | 12,617.00            |  |
| TUCF17813902 655044AN5             | NOBLE ENERGY INC 4.950% 08/15/2047 DD 08/15/17               | 135,000.000                                                  | 137,864.60 | 144,471.60   | 6,607.00             |  |
| TUCF17813902 655844BR8             | NORFOLK SOUTHERN CORP 4.650% 01/15/2046 DD 11/03/15          | 75,000.000                                                   | 79,744.49  | 85,654.50    | 5,910.01             |  |
| TUCF17813902 655844BU1             | NORFOLK SOUTHERN CORP 144A 4.050% 08/15/2052 DD 08/15/17     | 398,000.000                                                  | 405,828.65 | 412,515.06   | 6,686.41             |  |
| TUCF17813902 655844BW7             | NORFOLK SOUTHERN CORP 144A 3.942% 11/01/2047 DD 11/16/17     | 25,000.000                                                   | 25,113.25  | 26,658.50    | 1,545.25             |  |
| TUCF17813902 666807BH4             | NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13          | 440,000.000                                                  | 479,380.00 | 508,173.60   | 28,793.60            |  |
| TUCF17813902 666807BP6             | NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17          | 280,000.000                                                  | 279,563.20 | 292,628.00   | 13,064.80            |  |
| TUCF17813902 667748AF4             | NORTHWEST PIPELINE LLC 7.125% 12/01/2025 DD 12/05/95         | 50,000.000                                                   | 59,467.50  | 59,873.50    | 416.00               |  |
| TUCF17813902 677052AA0             | OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10          | 425,000.000                                                  | 476,820.25 | 503,841.75   | 27,021.50            |  |
| TUCF17813902 68389XBP9             | ORACLE CORP 3.800% 11/15/2037 DD 11/09/17                    | 150,000.000                                                  | 149,436.00 | 157,315.50   | 7,879.50             |  |
| TUCF17813902 68389XBQ7             | ORACLE CORP 4.000% 11/15/2047 DD 11/09/17                    | 290,000.000                                                  | 288,639.90 | 308,815.20   | 20,175.30            |  |
| TUCF17813902 694308HX8             | PACIFIC GAS & ELECTRIC CO 144A 3.950% 12/01/2047 DD 11/29/17 | 210,000.000                                                  | 209,084.40 | 208,716.90   | -367.50              |  |
| TUCF17813902 713448DP0             | PEPSICO INC 3.450% 10/06/2046 DD 10/06/16                    | 390,000.000                                                  | 355,286.10 | 378,350.70   | 23,064.60            |  |
| TUCF17813902 71656LBQ3             | PETROLEOS MEXICANOS 144A 6.500% 03/13/2027 DD 12/13/16       | 175,000.000                                                  | 179,624.37 | 191,275.00   | 11,650.63            |  |
| TUCF17813902 718546AL8             | PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14                    | 135,000.000                                                  | 142,569.45 | 154,627.65   | 12,058.20            |  |
| TUCF17813902 725906AN1             | BARRICK GOLD CORP 6.450% 10/15/2035 DD 04/15/04              | 60,000.000                                                   | 63,067.80  | 75,729.60    | 12,661.80            |  |
| TUCF17813902 744320AX0             | PRUDENTIAL FINANCIAL INC 144A 3.905% 12/07/2047 DD 12/07/17  | 266,000.000                                                  | 273,307.02 | 271,322.66   | -1,984.36            |  |
| TUCF17813902 761713AZ9             | REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13          | 95,000.000                                                   | 115,659.65 | 122,103.50   | 6,443.85             |  |
| TUCF17813902 761713BB1             | REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15          | 260,000.000                                                  | 308,223.05 | 324,680.20   | 16,457.15            |  |
| TUCF17813902 775109BB6             | ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14      | 170,000.000                                                  | 181,849.00 | 196,334.70   | 14,485.70            |  |
| TUCF17813902 80281LAG0             | SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17 | 145,000.000                                                  | 145,000.00 | 145,336.40   | 336.40               |  |
| TUCF17813902 82481LAD1             | SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16 | 405,000.000                                                  | 378,407.70 | 395,988.75   | 17,581.05            |  |
| TUCF17813902 84265VAJ4             | SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15           | 180,000.000                                                  | 177,606.86 | 217,411.20   | 39,804.34            |  |
| TUCF17813902 867229AC0             | SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02              | 220,000.000                                                  | 279,877.40 | 295,134.40   | 15,257.00            |  |
| TUCF17813902 86765BAP4             | SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14 | 50,000.000                                                   | 49,347.00  | 49,345.00    | -2.00                |  |
| TUCF17813902 86765BAQ2             | SUNOCO LOGISTICS PARTNERS OPER 5.350% 05/15/2045 DD 11/17/14 | 445,000.000                                                  | 429,718.70 | 442,200.95   | 12,482.25            |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| Schedule of Investments at End of Plan Year at Revalued Cost |                                                              |                       |               | Report ID: M1102E |                      |
|--------------------------------------------------------------|--------------------------------------------------------------|-----------------------|---------------|-------------------|----------------------|
| BNY MELLON                                                   |                                                              |                       |               | Status: FINAL     |                      |
| TU COMBINED MANAGER - TUCG17814600                           |                                                              | 1/1/2017 - 12/31/2017 |               | TEXAS UTILITIES   |                      |
| Security ID                                                  | Security Description                                         | Shares                | Cost          | Market Value      | Unrealized Gain/Loss |
| TUCF17813902 86765BAV1                                       | SUNOCO LOGISTICS PARTNERS OPER 5.400% 10/01/2047 DD 09/21/17 | 145,000.000           | 144,869.57    | 145,978.75        | 1,109.18             |
| TUCF17813902 87165BAM5                                       | SYNCHRONY FINANCIAL 3.950% 12/01/2027 DD 12/01/17            | 185,000.000           | 184,470.90    | 184,221.15        | -249.75              |
| TUCF17813902 880451AS8                                       | TENNESSEE GAS PIPELINE CO LLC 7.000% 03/15/2027 DD 03/13/97  | 35,000.000            | 40,735.80     | 41,647.55         | 911.75               |
| TUCF17813902 880451AV1                                       | TENNESSEE GAS PIPELINE CO LLC 7.000% 10/15/2028 DD 10/09/98  | 250,000.000           | 292,102.50    | 302,925.00        | 10,822.50            |
| TUCF17813902 882389CC1                                       | TEXAS EASTERN TRANSMISSION LP 7.000% 07/15/2032 DD 07/02/02  | 100,000.000           | 122,124.00    | 127,749.00        | 5,625.00             |
| TUCF17813902 887317AR6                                       | TIME WARNER INC 4.050% 12/15/2023 DD 12/16/13                | 355,000.000           | 366,100.85    | 371,333.55        | 5,232.70             |
| TUCF17813902 887317BB0                                       | TIME WARNER INC 3.800% 02/15/2027 DD 12/08/16                | 100,000.000           | 99,432.00     | 99,906.00         | 474.00               |
| TUCF17813902 88732JAN8                                       | TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08          | 115,000.000           | 141,466.10    | 144,147.90        | 2,681.80             |
| TUCF17813902 88732JAU2                                       | TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09          | 130,000.000           | 151,135.40    | 155,984.40        | 4,849.00             |
| TUCF17813902 88732JAY4                                       | TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10          | 130,000.000           | 138,638.50    | 141,048.70        | 2,410.20             |
| TUCF17813902 88732JBD9                                       | TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12          | 155,000.000           | 140,377.30    | 145,424.10        | 5,046.80             |
| TUCF17813902 893574AF0                                       | TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12 | 80,000.000            | 54,794.40     | 62,781.00         | 7,986.60             |
| TUCF17813902 90131HAB1                                       | 21ST CENTURYFOX AMERICA INC 5.400% 10/01/2043 DD 09/30/13    | 80,000.000            | 86,144.00     | 98,948.00         | 12,804.00            |
| TUCF17813902 90131HBD6                                       | 21ST CENTURYFOX AMERICA INC 6.550% 03/15/2033 DD 09/15/03    | 100,000.000           | 121,390.00    | 131,437.00        | 10,047.00            |
| TUCF17813902 90131HBK0                                       | 21ST CENTURYFOX AMERICA INC 6.150% 03/01/2037 DD 03/02/07    | 190,000.000           | 222,349.40    | 248,831.60        | 26,482.20            |
| TUCF17813902 90131HBQ7                                       | 21ST CENTURYFOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11    | 120,000.000           | 141,932.40    | 159,304.80        | 17,372.40            |
| TUCF17813902 92343VCM4                                       | VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15     | 249,000.000           | 250,630.74    | 254,973.51        | 4,342.77             |
| TUCF17813902 92343VDS0                                       | VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17     | 140,000.000           | 137,052.60    | 146,830.60        | 9,778.00             |
| TUCF17813902 92343VDU5                                       | VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17     | 405,000.000           | 401,881.50    | 445,370.40        | 43,488.90            |
| TUCF17813902 92343VEA8                                       | VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17     | 155,000.000           | 154,562.90    | 162,568.65        | 8,005.75             |
| TUCF17813902 925524AX8                                       | VIACOM INC 6.875% 04/30/2036 DD 04/12/06                     | 65,000.000            | 70,879.25     | 73,752.90         | 2,873.65             |
| TUCF17813902 92553PAU6                                       | VIACOM INC 5.850% 09/01/2043 DD 08/19/13                     | 590,000.000           | 579,018.25    | 610,484.80        | 31,466.55            |
| TUCF17813902 931427AB4                                       | WALGREENS BOOTS ALLIANCE INC 4.500% 11/18/2034 DD 11/18/14   | 105,000.000           | 105,656.25    | 109,637.85        | 3,981.60             |
| TUCF17813902 94973VBF3                                       | ANTHEM INC 5.100% 01/15/2044 DD 08/06/13                     | 125,000.000           | 133,193.75    | 145,891.25        | 12,697.50            |
| TUCF17813902 95040QAC8                                       | WELLTOWER INC 4.250% 04/01/2026 DD 03/01/16                  | 155,000.000           | 160,671.45    | 162,266.40        | 1,594.95             |
| TUCF17813902 96949LAC9                                       | WILLIAMS PARTNERS LP 5.100% 09/15/2045 DD 03/03/15           | 240,000.000           | 242,204.50    | 263,944.80        | 21,740.30            |
| TUCF17813902 96950FAF1                                       | WILLIAMS PARTNERS LP 6.300% 04/15/2040 DD 02/09/10           | 335,000.000           | 382,724.95    | 412,029.90        | 29,304.95            |
| TUCF17813902 96950FAK0                                       | WILLIAMS PARTNERS LP 5.800% 11/15/2043 DD 11/15/13           | 85,000.000            | 93,263.70     | 100,119.80        | 6,856.10             |
| TUCF17813902 96950FAP9                                       | WILLIAMS PARTNERS LP 4.900% 01/15/2045 DD 06/27/14           | 115,000.000           | 114,728.15    | 122,000.05        | 7,271.90             |
| TOTAL CORPORATE DEBT INSTRUMENTS                             |                                                              |                       | 83,287,196.97 | 87,322,696.18     | 4,035,499.21         |
| CORPORATE STOCK - PREFERRED                                  |                                                              |                       |               |                   |                      |
| TUCF17813702 172967GD7                                       | CITIGROUP INC VAR RT 12/31/2049 DD 10/29/12                  | 250,000.000           | 253,437.50    | 265,937.50        | 12,500.00            |
| TUCF17813702 172967KD2                                       | CITIGROUP INC VAR RT 12/31/2049 DD 11/13/15                  | 50,000.000            | 51,750.00     | 53,187.50         | 1,437.50             |
| TUCF17813702 902973AZ9                                       | US BANCORP VAR RT 12/31/2049 DD 02/13/17                     | 100,000.000           | 100,000.00    | 108,255.00        | 8,255.00             |
| TOTAL CORPORATE STOCK - PREFERRED                            |                                                              |                       | 405,187.50    | 427,380.00        | 22,192.50            |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| Schedule of Investments at End of Plan Year at Revalued Cost |                                                              |                       |            | Report ID: M1102E |                      |
|--------------------------------------------------------------|--------------------------------------------------------------|-----------------------|------------|-------------------|----------------------|
| BNY MELLON                                                   |                                                              |                       |            | Status: FINAL     |                      |
| TU COMBINED MANAGER - TUCG17814600                           |                                                              | 1/1/2017 - 12/31/2017 |            | TEXAS UTILITIES   |                      |
| Security ID                                                  | Security Description                                         | Shares                | Cost       | Market Value      | Unrealized Gain/Loss |
| OTHER INVESTMENTS                                            |                                                              |                       |            |                   |                      |
| TUCF17813702 02765UDN1                                       | AMERICAN MUNI PWR-OHIO INC OHR 5.939% 02/15/2047 DD 09/29/10 | 600,000.000           | 706,218.00 | 787,908.00        | 81,690.00            |
| TUCF17813702 12082TAL8                                       | BURBANK CA WTR & PWR ELEC REVE 6.323% 06/01/2040 DD 03/31/10 | 300,000.000           | 363,789.00 | 385,251.00        | 21,462.00            |
| TUCF17813702 13063DAE8                                       | CALIFORNIA ST VAR RT 04/01/2047 DD 04/27/17                  | 700,000.000           | 700,000.00 | 701,722.00        | 1,722.00             |
| TUCF17813702 13077CTL8                                       | CALIFORNIA ST UNIV REVENUE 6.484% 11/01/2041 DD 04/06/10     | 400,000.000           | 504,376.00 | 550,720.00        | 46,344.00            |
| TUCF17813702 5446526E5                                       | LOS ANGELES CA WSTWTR SYS REVE 5.713% 06/01/2039 DD 10/21/10 | 400,000.000           | 477,544.00 | 506,080.00        | 28,536.00            |
| TUCF17813702 54473EN59                                       | LOS ANGELES CNTY CA PUBLIC WKS 7.618% 08/01/2040 DD 11/23/10 | 500,000.000           | 708,025.00 | 776,690.00        | 68,665.00            |
| TUCF17813702 59259NZN6                                       | MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 | 100,000.000           | 126,840.00 | 133,792.00        | 6,952.00             |
| TUCF17813702 6499022E2                                       | NEW YORK ST DORM AUTH ST PERSO 5.289% 03/15/2033 DD 10/14/10 | 400,000.000           | 465,044.00 | 469,188.00        | 4,144.00             |
| TUCF17813702 650035TD0                                       | NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09 | 400,000.000           | 481,204.00 | 489,028.00        | 7,824.00             |
| TUCF17813702 682051AD9                                       | OMAN GOVERNMENT INTERNATI 144A 3.875% 03/08/2022 DD 03/08/17 | 400,000.000           | 397,952.00 | 402,400.00        | 4,448.00             |
| TUCF17813702 79765RTK5                                       | SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 08/04/10 | 200,000.000           | 244,036.00 | 257,572.00        | 13,536.00            |
| TUCF17813702 80413TAF6                                       | SAUDI GOVERNMENT INTERNAT 144A 4.625% 10/04/2047 DD 10/04/17 | 400,000.000           | 397,560.00 | 408,520.00        | 10,960.00            |
| TUCF17813702 88880LAA1                                       | TOBACCO SETTLEMENT FIN AUTH WV 7.467% 06/01/2047 DD 06/26/07 | 395,000.000           | 375,743.75 | 383,943.95        | 8,200.20             |
| TUCF17813702 89602NVM3                                       | TRIBOROUGH NY BRIDGE & TUNNEL 5.550% 11/15/2040 DD 10/28/10  | 600,000.000           | 714,786.00 | 761,424.00        | 46,638.00            |
| TUCF17813702 91412GEA9                                       | UNIV OF CALIFORNIA CA REVENUES 6.296% 05/15/2050 DD 09/30/10 | 200,000.000           | 227,278.00 | 244,796.00        | 17,518.00            |
| TUCF17813702 99F133C8A                                       | US LONG BOND FUTURE (CBT) EXP MAR 18                         | 11.000                | 0.00       | 3,609.38          | 3,609.38             |
| TUCF17813702 99F139C8A                                       | US 10YR NOTE FUTURE (CBT) EXP MAR 18                         | 109.000               | 0.00       | -66,718.76        | -66,718.76           |
| TUCF17813702 99F700C8A                                       | US ULTRABOND (CBT) EXP MAR 18                                | 7.000                 | 0.00       | 10,718.75         | 10,718.75            |
| TUCF17813702 99QAC65J0                                       | CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20             | 200,000.000           | -3,065.82  | 2,857.86          | 5,923.68             |
| TUCF17813702 99QAC8CL3                                       | CCP_IRS R LIB3M 100BPS P 2.25% 2046 DEC 21 CME               | 1,800,000.000         | 144,672.30 | 124,424.35        | -20,247.95           |
| TUCF17813702 99QADF492                                       | CCP CDX SP UL CDX.NA IG 28 1.000% 06/20/2022 DD 03/20/17     | 2,500,000.000         | 43,145.62  | 55,787.50         | 12,641.88            |
| TUCF17813702 EDF306C8S                                       | EURO-BUND FUTURE (EUX) EXP MAR 18                            | -12.000               | 0.00       | 25,144.75         | 25,144.75            |
| TUCF17813702 LABD37817                                       | ARGENTINA BONAR BONDS VAR RT 04/03/2022                      | 74,000.000            | 4,309.24   | 3,911.29          | -397.95              |
| TUCF17813702 LABF116H4                                       | ARGENTINA POM POLITICA MONETAR VAR RT 06/21/2020             | 1,200,000.000         | 73,830.29  | 68,207.17         | -5,623.12            |
| TUCF17813702 LABZ4F1X6                                       | ARGENTINE REPUBLIC GOVERNMENT 6.250% 11/09/2047              | 500,000.000           | 579,781.89 | 608,313.27        | 28,531.38            |
| TUCF17813702 LB9QF54W6                                       | CCP_ZCS. P BRL-CDI 1D CME REC 8.18% 2020 JAN 02              | 3,600,000.000         | 0.01       | 2,489.72          | 2,489.71             |
| TUCF17813702 LM9QE7Q62                                       | CCP_IRS P TIE28D 100BPS R 6.08 6.080% R 10 CME               | 8,100,000.000         | 0.00       | -47,118.03        | -47,118.03           |
| TUCF17813702 LM9QEX5S0                                       | CCP_IRS. P MXN-TIE-BANXICO 28 REC 5.99% 2026 JAN 30          | 800,000.000           | 0.00       | -4,824.92         | -4,824.92            |
| TUCF17813702 LM9QFM298                                       | CCP_IRS. P MXN-TIE-BANXICO 28 REC 7.32% 2021 NOV 09          | 12,600,000.000        | 0.00       | -11,784.90        | -11,784.90           |
| TUCF17813702 LM9QFPZV4                                       | CCP_IRS. P MXN-TIE-BANXICO 28 7.740% 74% 2027 FEB 22         | 7,500,000.000         | 0.00       | -5,525.21         | -5,525.21            |
| TUCF17813702 NA9QC70P4                                       | CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2018 DEC 20           | 100,000.000           | -327.24    | 527.78            | 855.02               |
| TUCF17813702 NA9QD9AT0                                       | CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20             | 600,000.000           | -4,263.49  | 8,237.71          | 12,501.20            |
| TUCF17813702 NA9QD9D00                                       | CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20             | 600,000.000           | -4,263.49  | 8,237.71          | 12,501.20            |
| TUCF17813702 NA9QD9GHO                                       | CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20             | 100,000.000           | -710.58    | 1,372.95          | 2,083.53             |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                         | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|---------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                         | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                         |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                    | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813702 NA9QDCHE5             | CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2018 DEC 20      | 400,000.000                                                  | -1,308.94  | 2,111.10     | 3,420.04             |  |
| TUCF17813702 NA9QDJ0M4             | CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 MAR 20        | 1,400,000.000                                                | 587.83     | 12,585.99    | 11,998.16            |  |
| TUCF17813702 NA9QDRL43             | CDS SP UL PETROLEO BRASILEIRO R 100BPS 2019 JUN 20      | 100,000.000                                                  | -4,959.24  | 244.59       | 5,203.83             |  |
| TUCF17813702 NA9QDU9A6             | CXT SP UL CDX.NA.IG.21 R 100BPS 2018 DEC 20             | 1,100,000.000                                                | 18,855.90  | 10,557.07    | -8,298.83            |  |
| TUCF17813702 NA9QE3428             | CDS SP UL BHP BILLITON LIMITE R 100BP S 2021 JUN 20     | 100,000.000                                                  | 22.92      | 2,334.25     | 2,311.33             |  |
| TUCF17813702 NA9QE3BM6             | CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20        | 200,000.000                                                  | -3,065.82  | 2,857.86     | 5,923.68             |  |
| TUCF17813702 NA9QE3C03             | CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20        | 200,000.000                                                  | -3,065.82  | 2,857.86     | 5,923.68             |  |
| TUCF17813702 NA9QE6XP8             | CCP_IRS. R USD-LIBOR-BBA3M CM PAY 1.75% 2026 DEC 21     | 1,500,000.000                                                | 79,708.62  | 75,654.86    | -4,053.66            |  |
| TUCF17813702 NA9QEFSK5             | CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 SEP 20        | 200,000.000                                                  | -1,787.51  | 2,843.98     | 4,631.49             |  |
| TUCF17813702 NA9QEJAV2             | CCP_IRS. R USD-LIBOR-BBA3M CM PAY 2.33% 2025 AUG 19     | 900,000.000                                                  | -3,637.21  | 853.54       | 4,490.75             |  |
| TUCF17813702 NA9QEJG20             | CCP_IRS. R USD-LIBOR-BBA3M CM PAY 2.34% 2025 AUG 24     | 500,000.000                                                  | -2,167.14  | 316.85       | 2,483.99             |  |
| TUCF17813702 NA9QEN0F9             | CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 DEC 20        | 1,100,000.000                                                | -11,797.56 | 16,170.48    | 27,968.04            |  |
| TUCF17813702 NA9QEVVW9             | CCP_IRS. R USD-LIBOR-BBA3M CM PAY 2.50% 2046 JUN 15     | 4,600,000.000                                                | 25,025.13  | 70,682.36    | 45,657.23            |  |
| TUCF17813702 NA9QEXVL0             | CCP_CDS. SP UL BERKSHIRE HATHAREC 100BPS 2020 DEC 20    | 300,000.000                                                  | 3,974.40   | 6,325.80     | 2,351.40             |  |
| TUCF17813702 NA9QF16E3             | CDS SP UL ARGENTINE REPUBLIC R 500BPS 2022 JUN 20       | 100,000.000                                                  | 10,498.80  | 11,702.61    | 1,204.01             |  |
| TUCF17813702 NA9QF4268             | CCP_CDX. SP UL CDX.NA.IG.29_V1 1.000% 00BPS 2022 DEC 20 | 100,000.000                                                  | 2,297.20   | 2,383.70     | 86.50                |  |
| TUCF17813702 NA9QF4904             | CCP_CDS. SP UL METLIFE INC. C REC 100BP S 2022 DEC 20   | 500,000.000                                                  | 10,068.73  | 11,915.50    | 1,846.77             |  |
| TUCF17813702 NA9QF4GX4             | CDS SP UL REPUBLIC OF COLOMBI R 100BP S 2022 DEC 20     | 200,000.000                                                  | 0.00       | -416.56      | -416.56              |  |
| TUCF17813702 NA9QF4H54             | CDS SP UL UNITED MEXICAN STAT R 100BPS 2022 DEC 20      | 1,300,000.000                                                | 0.00       | -3,603.95    | -3,603.95            |  |
| TUCF17813702 NA9QF4HZ8             | CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2022 DEC 20      | 600,000.000                                                  | 0.00       | -16,733.53   | -16,733.53           |  |
| TUCF17813702 NA9QF4J60             | CDS SP UL UNITED MEXICAN STAT R 100BPS 2022 DEC 20      | 100,000.000                                                  | 0.00       | -277.23      | -277.23              |  |
| TUCF17813702 NA9QF4TR3             | CDS SP UL REPUBLIC OF COLOMBI R 100BP S 2022 DEC 20     | 200,000.000                                                  | 0.00       | -416.56      | -416.56              |  |
| TUCF17813702 NA9QF5679             | CXT SP UL CDX.NA.HY.29 R 500BPS 2022 DEC 20             | 600,000.000                                                  | 97,316.67  | 102,300.11   | 4,983.44             |  |
| TUCF17813702 NA9QF5C64             | CCP_CDX. BP UL CDX.NA.HY.29_V1 PAY 500BPS 2022 DEC 20   | 600,000.000                                                  | 0.03       | -49,707.00   | -49,707.03           |  |
| TUCF17813702 NA9QF5VE6             | CCP_CDS. SP UL THE SHERWIN-WAL REC 100BPS 2022 DEC 20   | 100,000.000                                                  | 1,536.05   | 2,017.40     | 481.35               |  |
| TUCF17813702 NA9QF6D38             | CCP_CDS. SP UL BRK CME REC 100BPS 2022 DEC 20           | 200,000.000                                                  | 4,280.03   | 4,485.60     | 205.57               |  |
| TUCF17813702 NA9QFA0A7             | CCP_CDS. SP UL CHESAPEAKE ENER REC 500BPS 2018 JUN 20   | 100,000.000                                                  | 5,167.30   | 1,678.10     | -3,489.20            |  |
| TUCF17813702 NA9QFASL3             | CDX SP UL CMBX.NA.BBB_9_1 R 300BPS 2058 SEP 17          | 400,000.000                                                  | -52,531.47 | -44,376.08   | 8,155.39             |  |
| TUCF17813702 NA9QFC062             | CCP_CDS. SP UL BERKSHIRE HATHAREC 100BPS 2021 DEC 20    | 300,000.000                                                  | 2,329.20   | 6,961.20     | 4,632.00             |  |
| TUCF17813702 NA9QFDED0             | CXT SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20             | 450,000.000                                                  | 57,073.96  | 72,156.07    | 15,082.11            |  |
| TUCF17813702 NA9QFDTV4             | CXT SP UL CDX.NA.HY.27 R 0BPS 2021 DEC 20               | 350,000.000                                                  | 44,390.86  | 56,121.39    | 11,730.53            |  |
| TUCF17813702 NA9QFE5E6             | CCP_CDS. SP UL VIACOM INC. CME REC 100BP S 2021 MAR 20  | 100,000.000                                                  | -274.70    | 603.20       | 877.90               |  |
| TUCF17813702 NA9QFE5S5             | CCP_CDS. SP UL METLIFE INC. C REC 100BP S 2020 MAR 20   | 250,000.000                                                  | 3,652.50   | 4,592.75     | 940.25               |  |
| TUCF17813702 NA9QFE9K8             | CXT SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20             | 300,000.000                                                  | 38,049.31  | 48,104.05    | 10,054.74            |  |
| TUCF17813702 NA9QFENU0             | CCP_CDS. SP UL ANADARKO PETROL REC 100BPS 2020 DEC 20   | 100,000.000                                                  | -246.90    | 1,623.50     | 1,870.40             |  |
| TUCF17813702 NA9QFESA9             | CCP_CDS. SP UL PRUDENTIAL FINA REC 100BPS 2020 DEC 20   | 500,000.000                                                  | 6,836.50   | 10,800.00    | 3,963.50             |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |              |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|--------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |              |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |              |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost         | Market Value | Unrealized Gain/Loss |  |
| TUCF17813702 NA9QFEVV8             | CCP_CDS. SP UL PRUDENTIAL FINA REC 100BPS 2020 JUN 20        | 300,000.000                                                  | 4,586.40     | 5,822.40     | 1,236.00             |  |
| TUCF17813702 NA9QFQ033             | CCP_CDS. SP UL METLIFE INC. C REC 100BPS 2022 JUN 20         | 450,000.000                                                  | 4,537.37     | 11,114.55    | 6,577.18             |  |
| TUCF17813702 NA9QFSX79             | CDS SP UL UNITED MEXICAN STAT R 100BPS 2022 JUN 20           | 200,000.000                                                  | 0.00         | 441.00       | 441.00               |  |
| TUCF17813702 NA9QFT495             | CDS SP UL KINGDOM OF SAUDI AR R 100BPS 2022 JUN 20           | 400,000.000                                                  | 3,013.37     | 2,916.36     | -97.01               |  |
| TUCF17813702 NA9QFTAL1             | CCP_CDS. SP UL MORGAN STANLEY REC 100BPS 2020 DEC 20         | 300,000.000                                                  | 4,542.84     | 5,747.10     | 1,204.26             |  |
| TUCF17813702 NA9QFTN45             | CCP_CDS. SP UL THE GOLDMAN SAC REC 100BPS 2022 JUN 20        | 400,000.000                                                  | 4,458.10     | 8,914.00     | 4,455.90             |  |
| TUCF17813702 NA9QFTN94             | CDS SP UL UNITED MEXICAN STAT R 100BPS 2022 JUN 20           | 100,000.000                                                  | 0.00         | 220.50       | 220.50               |  |
| TUCF17813702 NA9QFTPH4             | CCP_CDS. SP UL UNITED STATES S REC 500BPS 2022 JUN 20        | 200,000.000                                                  | 0.02         | 23,190.40    | 23,190.38            |  |
| TUCF17813702 NA9QFTTK3             | CCP_CDS. SP UL GS CME REC 100BPS 2020 DEC 20                 | 300,000.000                                                  | 4,641.90     | 5,769.00     | 1,127.10             |  |
| TUCF17813702 NA9QFUA04             | CDS SP UL KINGDOM OF SAUDI AR R 100BPS 2022 JUN 20           | 400,000.000                                                  | 2,801.71     | 2,916.36     | 114.65               |  |
| TUCF17813702 NA9QFUAQ7             | CDS SP UL PETROLEOS MEXICANOS R 100BPS 2022 JUN 20           | 400,000.000                                                  | 0.00         | -9,305.88    | -9,305.88            |  |
| TUCF17813702 NA9QFW472             | CCP_CDS. SP UL ANADARKO PETROL REC 100BPS 2022 JUN 20        | 100,000.000                                                  | 0.01         | 588.80       | 588.79               |  |
| TUCF17813702 NA9QFY0R8             | CCP_IRS. R USD-LIBOR-BBA3M CM PAY 2.00% 2023 JUL 12          | 2,800,000.000                                                | 14,547.98    | 39,713.41    | 25,165.43            |  |
| TUCF17813702 NA9QFY0U1             | CCP_IRS. R USD-LIBOR-BBA3M CM PAY 2.00% 2019 DEC 20          | 2,200,000.000                                                | 0.01         | 2,812.50     | 2,812.49             |  |
| TUCF17813702 XX9QF4NC1             | CCP_CDX. BP ULITRAXX_EUROPE_2PAY 100BPS 2022 DEC 20          | 3,700,000.000                                                | 0.06         | -120,630.81  | -120,630.87          |  |
| TUCF17813702 XX9QFCX65             | CCP_BP_CDX ITRAXX MAIN26 5Y P 100BPS 2021 DEC 20             | 2,900,000.000                                                | 0.01         | -95,415.57   | -95,415.58           |  |
| TUCF17813702 XX9QFM7E5             | CCP_IRS. P EUR-EURIBOR-REUTERS REC 1.50% 2048 MAR 21         | 100,000.000                                                  | 1,505.23     | -472.50      | -1,977.73            |  |
| TUCF17813702 XX9QFMQF1             | CDS SP UL UNICREDIT SOCIETAR 100BPS 2019 DEC 20              | 100,000.000                                                  | 0.00         | 496.24       | 496.24               |  |
| TUCF17813702 XX9QFSRM2             | CCP_CDS. SP UL TELEFONICAS.A REC 100BPS 2022 JUN 20          | 200,000.000                                                  | 1,061.81     | 3,661.96     | 2,600.15             |  |
| TUCF17813902 072024ND0             | BAY AREA C TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09  | 200,000.000                                                  | 271,703.99   | 295,464.00   | 23,760.01            |  |
| TUCF17813902 13063A5G5             | CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09                  | 900,000.000                                                  | 1,336,509.00 | 1,416,249.00 | 79,740.00            |  |
| TUCF17813902 13063BJC7             | CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10                  | 75,000.000                                                   | 111,082.50   | 119,769.75   | 8,687.25             |  |
| TUCF17813902 168863CE6             | CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17 | 125,000.000                                                  | 124,801.25   | 128,375.00   | 3,573.75             |  |
| TUCF17813902 195325BR5             | COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14 | 340,000.000                                                  | 350,200.00   | 389,300.00   | 39,100.00            |  |
| TUCF17813902 195325CU7             | COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15 | 475,000.000                                                  | 467,769.00   | 502,312.50   | 34,543.50            |  |
| TUCF17813902 54438CPA4             | LOS ANGELES CACMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10   | 675,000.000                                                  | 969,914.25   | 1,047,714.75 | 77,800.50            |  |
| TUCF17813902 544646XZ0             | LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09   | 250,000.000                                                  | 308,215.00   | 318,797.50   | 10,582.50            |  |
| TUCF17813902 57604TAD8             | MASSACHUSETTS ST TRANSPRTN FUN 5.731% 06/01/2040 DD 12/23/10 | 325,000.000                                                  | 411,521.50   | 423,858.50   | 12,337.00            |  |
| TUCF17813902 646139W35             | NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09    | 290,000.000                                                  | 417,753.70   | 447,620.80   | 29,867.10            |  |
| TUCF17813902 64972FT30             | NEW YORK CITY NY MUNI WTR FIN 5.724% 06/15/2042 DD 06/30/10  | 350,000.000                                                  | 444,738.00   | 474,400.50   | 29,662.50            |  |
| TUCF17813902 698299BG8             | PANAMA GOVERNMENT INTERNATIONA 4.500% 05/15/2047 DD 05/15/17 | 100,000.000                                                  | 99,924.65    | 107,650.00   | 7,725.35             |  |
| TUCF17813902 73359WJA3             | PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/01/12 | 285,000.000                                                  | 295,513.65   | 329,098.05   | 33,584.40            |  |
| TUCF17813902 760942BA9             | URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14 | 475,000.000                                                  | 427,500.00   | 527,250.00   | 99,750.00            |  |
| TUCF17813902 80413TAF6             | SAUDI GOVERNMENT INTERNAT 144A 4.625% 10/04/2047 DD 10/04/17 | 505,000.000                                                  | 501,919.50   | 515,756.50   | 13,837.00            |  |
| TUCF17813902 882722VN8             | TEXAS ST 4.681% 04/01/2040 DD 09/29/10                       | 450,000.000                                                  | 509,980.50   | 532,471.50   | 22,491.00            |  |
| TUCF17813902 91086QAZ1             | MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2039 DD 10/12/10 | 440,000.000                                                  | 405,900.00   | 468,600.00   | 62,700.00            |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                               | Schedule of Investments at End of Plan Year at Revalued Cost |               |               | Report ID: M1102E    |  |
|------------------------------------|---------------------------------------------------------------|--------------------------------------------------------------|---------------|---------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                               | 1/1/2017 - 12/31/2017                                        |               |               | Status: FINAL        |  |
|                                    |                                                               |                                                              |               |               | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                          | Shares                                                       | Cost          | Market Value  | Unrealized Gain/Loss |  |
| TUCF17813902 91086QBF4             | MEXICO GOVERNMENT INTERNATIONAL 4.800% 01/23/2046 DD 01/23/15 | 110,000.000                                                  | 98,725.00     | 108,460.00    | 9,735.00             |  |
| TUCF17813902 91087BAB6             | MEXICO GOVERNMENT INTERNATIONAL 4.350% 01/15/2047 DD 08/11/16 | 420,000.000                                                  | 368,925.00    | 401,100.00    | 32,175.00            |  |
| TUCF17813902 91412F7Y7             | UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09  | 250,000.000                                                  | 305,665.00    | 326,990.00    | 21,325.00            |  |
| TUCF17813902 91412GDZ5             | UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/2045 DD 09/30/10  | 300,000.000                                                  | 369,852.00    | 392,907.00    | 23,055.00            |  |
| TUCF17813702 99QAC59NC             | IRS P USD 30Y 47BPS R 3.23% PUT FEB 19 003.230 ED 021919      | 800,000.000                                                  | 46,178.80     | 9,580.80      | -36,598.00           |  |
| TUCF17813702 99QAC59OK             | IRS P USD 30Y 5BPS R 3.2% PUT MAR 19 003.200 ED 031819        | 500,000.000                                                  | 30,531.75     | 7,082.75      | -23,449.00           |  |
| TUCF17813702 99QAC69QC             | IRS P USD 30Y R 100 BPS 2.7% PUT MAY 19 002.700 ED 05/13/19   | 700,000.000                                                  | 74,473.35     | 33,519.50     | -40,953.85           |  |
| TUCF17813702 99QAC69RV             | IRS P USD 30Y R 100 BPS 2.45% PUT JUN 19 002.450 ED 062819    | 300,000.000                                                  | 41,058.36     | 23,464.11     | -17,594.25           |  |
| TUCF17813702 99QAC69RY             | IRS P 30R 100 BPS 2.45% PUT JUN 19 002.450 ED 062819          | 800,000.000                                                  | 109,488.96    | 62,570.96     | -46,918.00           |  |
| TUCF17813702 99QAC69TE             | IRS P USD 30Y R 100 BPS 2.71% PUT AUG 19 002.710 ED 082619    | 2,300,000.000                                                | 254,287.08    | 122,486.50    | -131,800.58          |  |
| TUCF17813702 99QAD69KK             | CCP IRS C US0006M R 1.85% CALL NOV 18 001.850 ED 111518       | 6,500,000.000                                                | 26,982.15     | 2,574.00      | -24,408.15           |  |
| TUCF17813702 99QADJ9RC             | IRS R 2.7000000 P US0003M PUT JUN 18 002.700 ED 6/11/18       | 1,400,000.000                                                | 16,940.00     | 8,082.06      | -8,857.94            |  |
| TUCF17813702 99QADJ9RL             | IRS R 2.6950000 P US0003M PUT JUN 18 002.695 ED 060818        | 1,800,000.000                                                | 22,815.00     | 10,486.08     | -12,328.92           |  |
| TUCF17813702 01F032625             | COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2048 DD 02/01/18       | -1,300,000.000                                               | -1,328,031.25 | -1,332,656.00 | -4,624.75            |  |
| TUCF17813702 99QCBKUS7             | SWAP/SDA/CITI CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08   | -260,000.000                                                 | -260,000.00   | -260,000.00   | 0.00                 |  |
| TUCF17813702 99QJPMUS3             | SWAP/SDA/JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08    | -160,000.000                                                 | -160,000.00   | -160,000.00   | 0.00                 |  |
| TUCF17813702 99QAC0AY4             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 SEP 20              | -200,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 99QAC8CM1             | CCP IRS R LIB3M 100BPS P 2.25% 12/21/2046 DD 12/21/16         | -1,800,000.000                                               | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 99QADBQE6             | CXT_SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20                   | -300,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 99QADF5A8             | CCP_CD X SP UL CDX.NA.IG.28 R 100BPS 2022 JUN 20              | -2,500,000.000                                               | -0.15         | 0.00          | 0.15                 |  |
| TUCF17813702 LB9QF54X4             | CCP_ZCS_P BRL-CDI 1D CME REC 8.18% 2020 JAN 02                | -3,600,000.000                                               | -364.49       | 0.00          | 364.49               |  |
| TUCF17813702 LM9QE7Q54             | CCP_IRS P TIE28D R 6.08% VAR RT R 10 CME                      | -8,100,000.000                                               | -45,966.00    | 0.00          | 45,966.00            |  |
| TUCF17813702 LM9QEX5T8             | CCP_IRS_P MXN-TIIE-BANXICO 28 REC 5.99% 2026 JAN 30           | -800,000.000                                                 | -4,738.78     | 0.00          | 4,738.78             |  |
| TUCF17813702 LM9QFM3B2             | CCP_IRS_P MXN-TIIE-BANXICO 28 REC 7.32% 2021 NOV 09           | -12,600,000.000                                              | -3,928.89     | 0.00          | 3,928.89             |  |
| TUCF17813702 LM9QFPZX2             | CCP_IRS_P MXN-TIIE-BANXICO 28 REC 7.74% 2027 FEB 22           | -7,500,000.000                                               | -1,516.15     | 0.00          | 1,516.15             |  |
| TUCF17813702 NA9QC70Q2             | CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2018 DEC 20            | -100,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QD9AU7             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20              | -600,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QD9D34             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20              | -600,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QD9GJ6             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20              | -100,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QDCEJ1             | CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2018 DEC 20            | -400,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QDJ0N2             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 MAR 20              | -1,400,000.000                                               | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QDRL50             | CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2019 JUN 20            | -100,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QDU9B4             | CXT_SP UL CDX.NA.IG.21 R 100BPS 2018 DEC 20                   | -1,100,000.000                                               | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QE28H3             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20              | -200,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QE3436             | CDS_SP UL BHP BILLITON UMITE R 100BPS 2021 JUN 20             | -100,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QE3BR5             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20              | -200,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                      | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                      | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                      |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                 | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813702 NA9QE3C45             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20     | -200,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QE6XS2             | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 1.75% 2026 DEC 21   | -1,500,000.000                                               | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QJAY5              | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 2.33% 2025 AUG 19   | -900,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QJG79              | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 2.34% 2025 AUG 24   | -500,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QENH5              | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 DEC 20     | -1,100,000.000                                               | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QEVW09             | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 2.50% 2046 JUN 15   | -4,600,000.000                                               | -33,463.83 | 0.00         | 33,463.83            |  |
| TUCF17813702 NA9QEXVM8             | CCP_CDS_SP UL BERKSHIRE HATHAREC 100BPS 2020 DEC 20  | -300,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QF16H6             | CDS_SP UL ARGENTINE REPUBLIC R 500BPS 2022 JUN 20    | -100,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QF4276             | CCP_CDX_SP UL CDX.NA.IG.29_V1 REC 100BPS 2022 DEC 20 | -100,000.000                                                 | -0.01      | 0.00         | 0.01                 |  |
| TUCF17813702 NA9QF4912             | CCP_CDS_SP UL METLIFE INC. C REC 100BPS 2022 DEC 20  | -500,000.000                                                 | -0.01      | 0.00         | 0.01                 |  |
| TUCF17813702 NA9QF4G14             | CDS_SP UL REPUBLIC OF COLOMBI R 100BPS 2022 DEC 20   | -200,000.000                                                 | -2,573.82  | 0.00         | 2,573.82             |  |
| TUCF17813702 NA9QF4H39             | CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2022 DEC 20   | -600,000.000                                                 | -29,512.10 | 0.00         | 29,512.10            |  |
| TUCF17813702 NA9QF4J86             | CDS_SP UL UNITED MEXICAN STAT R 100BPS 2022 DEC 20   | -100,000.000                                                 | -597.81    | 0.00         | 597.81               |  |
| TUCF17813702 NA9QF4JA1             | CDS_SP UL UNITED MEXICAN STAT R 100BPS 2022 DEC 20   | -1,300,000.000                                               | -8,466.15  | 0.00         | 8,466.15             |  |
| TUCF17813702 NA9QF4TT9             | CDS_SP UL REPUBLIC OF COLOMBI R 100BPS 2022 DEC 20   | -200,000.000                                                 | -3,108.80  | 0.00         | 3,108.80             |  |
| TUCF17813702 NA9QF5695             | CXT_SP UL CDX.NA.HY.29 R 500BPS 2022 DEC 20          | -600,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QF5C72             | CCP_CDX_BP UL CDX.NA.HY.29_V1 PAY 500BPS 2022 DEC 20 | -600,000.000                                                 | -48,621.04 | 0.00         | 48,621.04            |  |
| TUCF17813702 NA9QF5VG1             | CCP_CDS_SP UL THE SHERWMN-WML REC 100BPS 2022 DEC 20 | -100,000.000                                                 | -0.01      | 0.00         | 0.01                 |  |
| TUCF17813702 NA9QF6D46             | CCP_CDS_SP UL BRK CME REC 100BPS 2022 DEC 20         | -200,000.000                                                 | -0.02      | 0.00         | 0.02                 |  |
| TUCF17813702 NA9QFA0B5             | CCP_CDS_SP UL CHESAPEAKE ENER REC 500BPS 2018 JUN 20 | -100,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QFASM1             | CDX_SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17       | -400,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QFC070             | CCP_CDS_SP UL BERKSHIRE HATHAREC 100BPS 2021 DEC 20  | -300,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QFDEF5             | CXT_SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20          | -450,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QFDTW2             | CXT_SP UL CDX.NA.HY.27 R 0BPS 2021 DEC 20            | -350,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QFE5G1             | CCP_CDS_SP UL VIACOM INC. CME REC 100BPS 2021 MAR 20 | -100,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QFE5T3             | CCP_CDS_SP UL METLIFE INC. C REC 100BPS 2020 MAR 20  | -250,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QFENV8             | CCP_CDS_SP UL ANADARKO PETROL REC 100BPS 2020 DEC 20 | -100,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QFESB7             | CCP_CDS_SP UL PRUDENTIAL FINA REC 100BPS 2020 DEC 20 | -500,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QFEWX4             | CCP_CDS_SP UL PRUDENTIAL FINA REC 100BPS 2020 JUN 20 | -300,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QFQ6J7             | CCP_CDS_SP UL METLIFE INC. C REC 100BPS 2022 JUN 20  | -450,000.000                                                 | -0.01      | 0.00         | 0.01                 |  |
| TUCF17813702 NA9QFSX95             | CDS_SP UL UNITED MEXICAN STAT R 100BPS 2022 JUN 20   | -200,000.000                                                 | -2,881.96  | 0.00         | 2,881.96             |  |
| TUCF17813702 NA9QFT5A1             | CDS_SP UL KINGDOM OF SAUDI AR R 100BPS 2022 JUN 20   | -400,000.000                                                 | 0.00       | 0.00         | 0.00                 |  |
| TUCF17813702 NA9QFTAN7             | CCP_CDS_SP UL MORGAN STANLEY REC 100BPS 2020 DEC 20  | -300,000.000                                                 | -0.01      | 0.00         | 0.01                 |  |
| TUCF17813702 NA9QFTN60             | CCP_CDS_SP UL THE GOLDMAN SAC REC 100BPS 2022 JUN 20 | -400,000.000                                                 | -0.01      | 0.00         | 0.01                 |  |
| TUCF17813702 NA9QFTPC5             | CDS_SP UL UNITED MEXICAN STAT R 100BPS 2022 JUN 20   | -100,000.000                                                 | -1,395.74  | 0.00         | 1,395.74             |  |
| TUCF17813702 NA9QFTPJ0             | CCP_CDS_SP UL UNITED STATES S REC 500BPS 2022 JUN 20 | -200,000.000                                                 | -8,741.20  | 0.00         | 8,741.20             |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                               | Schedule of Investments at End of Plan Year at Revalued Cost |             |              |                      | Report ID: M1102E |  |
|------------------------------------|---------------------------------------------------------------|--------------------------------------------------------------|-------------|--------------|----------------------|-------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                               | 1/1/2017 - 12/31/2017                                        |             |              |                      | Status: FINAL     |  |
|                                    |                                                               |                                                              |             |              |                      | TEXAS UTILITIES   |  |
| Security ID                        | Security Description                                          | Shares                                                       | Cost        | Market Value | Unrealized Gain/Loss |                   |  |
| TUCF17813702 NA9QFTTN7             | CCP_CDS_SP UL GS CME REC 100BPS 2020 DEC 20                   | -300,000.000                                                 | -0.01       | 0.00         | 0.01                 |                   |  |
| TUCF17813702 NA9QFUA53             | CDS_SP UL KINGDOM OF SAUDI AR R 100BPS 2022 JUN 20            | -400,000.000                                                 | 0.00        | 0.00         | 0.00                 |                   |  |
| TUCF17813702 NA9QFUAT1             | CDS_SP UL PETROLEOS MEXICANOS R 100BPS 2022 JUN 20            | -400,000.000                                                 | -20,220.87  | 0.00         | 20,220.87            |                   |  |
| TUCF17813702 NA9QFW480             | CCP_CDS_SP UL ANADARKO PETROL REC 100BPS 2022 JUN 20          | -100,000.000                                                 | -3,613.75   | 0.00         | 3,613.75             |                   |  |
| TUCF17813702 NA9QFY0T4             | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 2.00% 2023 JUL 12            | -2,800,000.000                                               | -0.01       | 0.00         | 0.01                 |                   |  |
| TUCF17813702 NA9QFY0V7             | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 2.00% 2019 DEC 20            | -2,200,000.000                                               | -11,615.40  | 0.00         | 11,615.40            |                   |  |
| TUCF17813702 XX9QF4ND9             | CCP_CD_X_BP UL ITRAXX_EUROPE_2 PAY 100BPS 2022 DEC 20         | -3,700,000.000                                               | -98,318.60  | 0.00         | 98,318.60            |                   |  |
| TUCF17813702 XX9QFCX99             | CCP_BP CDX ITRAXX MAIN26 5Y P 100BPS 2021 DEC 20              | -2,900,000.000                                               | -51,056.96  | 0.00         | 51,056.96            |                   |  |
| TUCF17813702 XX9QFM7D7             | CCP_IRS_R EUR-EURIBOR-REUTERS PAY 1.50% 2048 MAR 21           | -100,000.000                                                 | -0.01       | 0.00         | 0.01                 |                   |  |
| TUCF17813702 XX9QFMQ99             | CDS_SP UL UNICREDIT SOCIETA R 100BPS 2019 DEC 20              | -100,000.000                                                 | -5,272.78   | 0.00         | 5,272.78             |                   |  |
| TUCF17813702 XX9QFSRP5             | CCP_CDS_SP UL TELEFONICAS.A REC 100BPS 2022 JUN 20            | -200,000.000                                                 | -0.01       | 0.00         | 0.01                 |                   |  |
| TUCF17813702 99F1389AC             | US 10YR TREAS NTS FUT MAR 18 CALL FEB 18 126.000 ED 012618    | -5.000                                                       | -774.25     | -234.38      | 539.87               |                   |  |
| TUCF17813702 99F1389BW             | US 10YR TREAS NTS FUT MAR 18 CALL MAR 18 126.500 ED 2/23/18   | -7.000                                                       | -1,740.62   | -656.25      | 1,084.37             |                   |  |
| TUCF17813702 99F1389NT             | US 10YR TREAS NTS FUT MAR 18 PUT MAR 18 122.500 ED 02/23/18   | -7.000                                                       | -1,303.12   | -1,312.50    | -9.38                |                   |  |
| TUCF17813702 99F1399MT             | US 10YR NOTE FUT (CBT) MAR 18 PUT FEB 18 123.000 ED 01/26/18  | -5.000                                                       | -1,086.75   | -625.00      | 461.75               |                   |  |
| TUCF17813702 99F1399NS             | US 10YR TREAS NTS FUT MAR 18 PUT MAR 18 123.000 ED 02/23/18   | -4.000                                                       | -993.84     | -1,187.50    | -193.66              |                   |  |
| TUCF17813702 99QABG9OD             | INF FLR CPURNSA 215.949 PUT MAR 20 002.15949 ED 031220        | -2,400,000.000                                               | -139.44     | -0.24        | 139.20               |                   |  |
| TUCF17813702 99QAC59ND             | IRS P USD 5Y 10BPS R 3% PUT FEB 19 003.000 ED 021919          | -4,000,000.000                                               | -59,512.80  | -11,716.80   | 47,796.00            |                   |  |
| TUCF17813702 99QAC59OM             | IRS P USD 5Y 10BPS R 3.05% PUT MAR 19 03.050 ED 03/18/19      | -2,500,000.000                                               | -36,764.75  | -7,308.25    | 29,456.50            |                   |  |
| TUCF17813702 99QAC69QJ             | IRS P USD 5Y 18BPS R 2.5% PUT MAY 19 002.500 ED 051319        | -3,350,000.000                                               | -85,930.85  | -36,020.21   | 49,910.64            |                   |  |
| TUCF17813702 99QAC89RW             | IRS P USD 5Y 100 BPS 2.10% PUT JUN 19 002.100 ED 062819       | -4,100,000.000                                               | -149,954.63 | -89,601.40   | 60,353.23            |                   |  |
| TUCF17813702 99QAC89RX             | IRS P USD 5Y R 100 BPS 2.10% PUT JUN 19 002.100 ED 062819     | -1,500,000.000                                               | -54,861.45  | -32,781.00   | 22,080.45            |                   |  |
| TUCF17813702 99QAC99TD             | IRS P USD 5Y R 100BPS 2.5% PUT AUG 19 002.500 ED 082619       | -11,500,000.000                                              | -319,701.15 | -145,596.90  | 174,104.25           |                   |  |
| TUCF17813702 99QACZ9PB             | IRS P US0003M R 3.00% 04/05/48 PUT APR 18 003.000 ED 04/03/18 | -200,000.000                                                 | -10,465.28  | -503.76      | 9,961.52             |                   |  |
| TUCF17813702 99QADB9KJ             | CCP IRS C US0006M R 2.00% CALL NOV 18 002.000 ED 111518       | -1,400,000.000                                               | -25,912.18  | -7,231.56    | 18,680.62            |                   |  |
| TUCF17813702 99QADM9ND             | CDX_SP CDX.NAIG.29 5Y 122022 PUT FEB 18 000.750 ED 022118     | -600,000.000                                                 | -798.00     | -176.29      | 621.71               |                   |  |
| TUCF17813702 99QADM9NL             | CDX_SP CDX.NAIG.29 5Y 122022 PUT FEB 18 000.750 ED 022118     | -600,000.000                                                 | -798.00     | -176.29      | 621.71               |                   |  |
| TUCF17813702 EDF3069BP             | EURO-BUND FUTURE MAR 18 CALL MAR 18 165.500 ED 2/23/18        | -11.000                                                      | 0.00        | -924.62      | -924.62              |                   |  |
| TUCF17813702 EDF3069NL             | EURO-BUND FUTURE MAR 18 PUT MAR 18 161.500 ED 02/23/18        | -11.000                                                      | 0.00        | -12,152.10   | -12,152.10           |                   |  |
| TUCF17813702 NA9TV29AG             | BRLAUSD SPOT OPTION 2018 CALL JAN 18 003.400 ED 010918        | -300,000.000                                                 | -1,701.00   | -474.30      | 1,226.70             |                   |  |
| TUCF17813702 NA9TV29AJ             | BRLAUSD SPOT OPTION 2018 CALL JAN 18 003.400 ED 012918        | -248,000.000                                                 | -1,510.32   | -1,611.50    | -101.18              |                   |  |
| TUCF17813702 NA9VE09AM             | MXNAUSD SPOT OPTION 2018 CALL JAN 18 019.600 ED 011918        | -400,000.000                                                 | -1,844.00   | -4,916.00    | -3,072.00            |                   |  |
| TUCF17813702 NA9VN99AB             | RUBAUSD SPOT OPTION 2018 CALL JAN 18 060.500 ED 011018        | -300,000.000                                                 | -1,860.00   | -49.50       | 1,810.50             |                   |  |
| TUCF17813702 NA9VN99AE             | RUBAUSD SPOT OPTION 2018 CALL JAN 18 060.080 ED 011918        | -300,000.000                                                 | -1,230.00   | -324.00      | 906.00               |                   |  |
| TUCF17813702 XX9TE29AA             | USD.EUR SPOT OPTION 2018 CALL JAN 18 001.216 ED 012918        | -500,000.000                                                 | -2,561.60   | -2,111.01    | 450.59               |                   |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                            |                                                                    | Schedule of Investments at End of Plan Year at Revalued Cost |                |                | Report ID: M1102E    |  |
|---------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------|----------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600    |                                                                    | 1/1/2017 - 12/31/2017                                        |                |                | Status: FINAL        |  |
|                                       |                                                                    |                                                              |                |                | TEXAS UTILITIES      |  |
| Security ID                           | Security Description                                               | Shares                                                       | Cost           | Market Value   | Unrealized Gain/Loss |  |
| TOTAL OTHER INVESTMENTS               |                                                                    |                                                              | 14,421,448.90  | 15,897,358.75  | 1,385,909.85         |  |
| COMMON/COLLECTIVE TRUST               |                                                                    |                                                              |                |                |                      |  |
| TUCF17811902                          | 996189775 SIGMA ERISALIQIDATING POOL VAR RT 12/31/2049 DD 05/01/01 | 1,111,588.390                                                | 1,111,588.39   | 0.00           | -1,111,588.39        |  |
| TUCF17812702                          | 996J00325 COLLECTIVE US GOV'T STIF 15 BPS                          | 3,381,278.460                                                | 3,381,278.46   | 3,381,278.46   | 0.00                 |  |
| TUCF17813502                          | 99VVAQ5X5 NT COLLECTIVE MSCI ACWI EX-US INDEXFUND-NON LENDING      | 177,465.520                                                  | 22,728,528.33  | 30,885,211.77  | 8,156,683.44         |  |
| TUCF17813502                          | 99VVAQ5Y3 NT COLLECTIVE RUSSELL 2000 IND NON LENDING               | 175,310.520                                                  | 4,066,468.35   | 6,758,558.02   | 2,692,089.67         |  |
| TUCF17813502                          | 99VVAQSL6 NT COLLECTIVE S&P500INDEX FUND-NON LENDING               | 3,086.710                                                    | 16,186,568.41  | 28,252,378.83  | 12,065,810.42        |  |
| TUCF17813702                          | 996J00325 COLLECTIVE US GOV'T STIF 15 BPS                          | 527,697.450                                                  | 527,697.45     | 527,697.45     | 0.00                 |  |
| TUCF17813902                          | 996J00325 COLLECTIVE US GOV'T STIF 15 BPS                          | 481,973.360                                                  | 481,973.36     | 481,973.36     | 0.00                 |  |
| TOTAL COMMON/COLLECTIVE TRUST         |                                                                    |                                                              | 48,484,102.75  | 70,287,097.89  | 21,802,995.14        |  |
| REGISTERED INVESTMENT COMPANIES       |                                                                    |                                                              |                |                |                      |  |
| TUCF17813502                          | 996257785 COLTV SHORT TERM INVT FD                                 | 300.640                                                      | 300.64         | 300.64         | 0.00                 |  |
| TUCF17813702                          | 72201P613 PIMCO FDS SHORT TERM FLTG NAV PORT II                    | 136,740.420                                                  | 1,368,420.45   | 1,368,361.38   | -59.07               |  |
| TUCF17813702                          | 72201P878 PIMCO FDS LONG DURATION CORP BD PORTFOLIO                | 991,705.587                                                  | 11,868,463.44  | 11,979,803.49  | 111,340.05           |  |
| TOTAL REGISTERED INVESTMENT COMPANIES |                                                                    |                                                              | 13,237,184.53  | 13,348,465.51  | 111,280.98           |  |
| GRAND TOTAL                           |                                                                    |                                                              | 304,525,460.19 | 337,367,299.74 | 32,841,839.55        |  |
|                                       |                                                                    |                                                              |                |                | 25,525.85 C          |  |
|                                       |                                                                    |                                                              |                |                | 32,816,313.70 I      |  |

**VISTRA ENERGY RETIREMENT PLAN**

EIN 36-4833461 PN 002

**SCHEDULE H, PART IV, LINE 4i**

**SUPPLEMENTAL SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)**

**YEAR ENDED DECEMBER 31, 2017**

Note: Refer to the enclosed Trustee statements for the required disclosures.

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i

### SUPPLEMENTAL SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)

YEAR ENDED DECEMBER 31, 2017

| BNY MELLON                         |                                                               | 5500 Acquisitions & Dispositions of Assets within Plan Year |                      |                          | Report ID: M2574E |
|------------------------------------|---------------------------------------------------------------|-------------------------------------------------------------|----------------------|--------------------------|-------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                               | 1/1/2017 - 12/31/2017                                       |                      |                          | Status: FINAL     |
|                                    |                                                               |                                                             |                      |                          | TEXAS UTILITIES   |
| Security ID                        | Security Description                                          | Shares                                                      | Cost of Acquisitions | Proceeds of Dispositions |                   |
| 01F0309HM                          | COMMIT TO PUR FNMA SF MTG CALL AUG 17 103.48437 ED 08/17      | 900,000.000                                                 | 2,039.06             | -2,039.06                |                   |
| 023135BK1                          | AMAZON.COM INC 144A 4.250% 08/22/2057 DD 08/22/17             | 115,000.000                                                 | -114,059.30          | 115,000.00               |                   |
| 03349MAB1                          | ANDEAVOR 4.500% 04/01/2048 DD 12/21/17                        | 60,000.000                                                  | -59,144.40           | 59,692.40                |                   |
| 03350WAB5                          | ANDEAVOR LOGISTICS LP /TESORO 5.200% 12/01/2047 DD 11/28/17   | 70,000.000                                                  | -69,787.80           | 70,623.95                |                   |
| 12189LBB6                          | BURLINGTON NORTHERN SANTA FE L 4.125% 06/15/2047 DD 03/09/17  | 65,000.000                                                  | -63,374.35           | 64,609.35                |                   |
| 12636YAB8                          | CRH AMERICA FINANCE INC 144A 4.400% 05/09/2047 DD 05/09/17    | 70,000.000                                                  | -69,595.40           | 70,926.80                |                   |
| 15135UAN9                          | CENOVUS ENERGY INC 144A 5.250% 06/15/2037 DD 04/07/17         | 75,000.000                                                  | -72,630.00           | 72,202.65                |                   |
| 15135UAQ2                          | CENOVUS ENERGY INC 144A 5.400% 06/15/2047 DD 04/07/17         | 110,000.000                                                 | -106,717.05          | 102,141.70               |                   |
| 172967LJ8                          | CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17                   | 125,000.000                                                 | -123,623.40          | 131,626.25               |                   |
| 195325DL6                          | COLOMBIA GOVERNMENT INTERNATIO 3.875% 04/25/2027 DD 01/25/17  | 255,000.000                                                 | -251,419.80          | 252,840.65               |                   |
| 20030NCB5                          | COMCAST CORP 144A 3.969% 11/01/2047 DD 10/19/17               | 536.200                                                     | -545.20              | 536.20                   |                   |
| 2027A0JN0                          | COMMONWEALTH BANK OF AUST 144A 3.900% 07/12/2047 DD 07/12/17  | 210,000.000                                                 | -209,225.10          | 209,577.80               |                   |
| 269246BQ6                          | E*TRADE FINANCIAL CORP 3.800% 08/24/2027 DD 08/24/17          | 40,000.000                                                  | -39,940.80           | 40,642.80                |                   |
| 29278GAC2                          | ENEL FINANCE INTERNATIONAL 144A 4.750% 05/25/2047 DD 05/25/17 | 115,000.000                                                 | -114,817.15          | 117,630.95               |                   |
| 46566LAL8                          | ITAU UNIBANCO HOLDING SA/144A VAR RT 12/31/2049 DD 12/12/17   | 400,000.000                                                 | -400,000.00          | 403,900.00               |                   |
| 478160CM4                          | JOHNSON & JOHNSON 3.500% 01/15/2048 DD 11/10/17               | 180,000.000                                                 | -179,321.40          | 182,921.40               |                   |
| 584918CA0                          | MICROSOFT CORP 4.250% 02/06/2047 DD 02/06/17                  | 105,000.000                                                 | -104,717.55          | 114,691.70               |                   |
| 716768AC0                          | PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17               | 100,000.000                                                 | -100,000.00          | 79,500.00                |                   |
| 92343VDN1                          | VERIZON COMMUNICATIONS IN 144A 4.812% 03/15/2039 DD 02/03/17  | 324.800                                                     | -300.70              | 324.80                   |                   |
| 983130AX3                          | WYNN LAS VEGAS LLC /WYNN 144A 5.250% 05/15/2027 DD 05/11/17   | 400,000.000                                                 | -400,000.00          | 414,500.00               |                   |
| 99F133F7A                          | US TREAS BD FUTURE (CBT) EXP JUN 17                           | 11.000                                                      | 0.00                 | 40,147.15                |                   |
| 99F133I7A                          | US TREAS BD FUTURE (CBT) EXP SEP 17                           | 11.000                                                      | 0.00                 | 43,656.25                |                   |
| 99F133L7A                          | US TREAS BD FUTURE (CBT) EXP DEC 17                           | 11.000                                                      | 0.00                 | -16,239.84               |                   |
| 99F1399ED                          | US 10YR TREAS NTS FUT JUN 17 CALL JUN 17 126.000 ED 5/26/17   | 8.000                                                       | 6,193.63             | -1,634.56                |                   |
| 99F1399FU                          | US 10YR TREAS NTS FUT SEP 17 CALL JUL 17 121.500 ED 6/23/17   | 4.000                                                       | 1,439.00             | -67.28                   |                   |
| 99F1399QJ                          | US 10YR TREAS NTS FUT JUN 17 PUT JUN 17 121.000 ED 05/26/17   | 3.000                                                       | 980.82               | -50.46                   |                   |
| 99F1399RM                          | US 10YR NOTE FUT (CBT) SEP 17 PUT JUL 17 122.000 ED 06/23/17  | 4.000                                                       | 970.24               | -67.28                   |                   |
| 99F1399RN                          | US 10YR NOTE FUT (CBT) SEP 17 PUT JUL 17 123.500 ED 06/23/17  | 10.000                                                      | 2,695.15             | -480.70                  |                   |
| 99F1399SA                          | US 10YR TREAS NTS FUT SEP 17 PUT AUG 17 125.00 ED 07/21/17    | 6.000                                                       | 1,305.36             | -383.54                  |                   |
| 99F139F7A                          | US 10YR TREAS NTS FUTURE (CBT) EXP JUN 17                     | 38.000                                                      | 0.00                 | 60,875.01                |                   |
| 99F139I7A                          | US 10YR TREAS NTS FUTURE (CBT) EXP SEP 17                     | 54.000                                                      | 0.00                 | 44,265.07                |                   |
| 99F139L7A                          | US 10YR TREAS NTS FUTURE (CBT) EXP DEC 17                     | 93.000                                                      | 0.00                 | -64,671.62               |                   |
| 99F700F7A                          | US ULTRABOND (CBT) EXP JUN 17                                 | 7.000                                                       | 0.00                 | 33,250.00                |                   |
| 99F700I7A                          | US ULTRABOND (CBT) EXP SEP 17                                 | 7.000                                                       | 0.00                 | 30,734.52                |                   |
| 99F700L7A                          | US ULTRABOND (CBT) EXP DEC 17                                 | 7.000                                                       | 0.00                 | -9.73                    |                   |
| 99QADF9OP                          | IRS R 2.9700 P US0003M PUT MAR 19 002.970 ED 03/08/19         | 5,700,000.000                                               | 88,448.28            | -20,083.89               |                   |
| 99QADF9OQ                          | IRS R 3.1000 P US0003M PUT MAR 19 003.100 ED 03/08/19         | 1,300,000.000                                               | -87,750.00           | 31,630.17                |                   |
| 99QADG9PJ                          | IRS R 2.9000 P US0003M PUT APR 18 002.900 ED 04/17/18         | 4,600,000.000                                               | 49,922.48            | -9,627.91                |                   |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR) YEAR ENDED DECEMBER 31, 2017

| BNY MELLON                         |                                                          | 5500 Acquisitions & Dispositions of Assets within Plan Year |                      |                          | Report ID: M2574E |
|------------------------------------|----------------------------------------------------------|-------------------------------------------------------------|----------------------|--------------------------|-------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                          | 1/1/2017 - 12/31/2017                                       |                      |                          | Status: FINAL     |
|                                    |                                                          |                                                             |                      |                          | TEXAS UTILITIES   |
| Security ID                        | Security Description                                     | Shares                                                      | Cost of Acquisitions | Proceeds of Dispositions |                   |
| 99QADG9PK                          | IRS R 3.12000 P US0003M PUT APR 18 003.120 ED 04/17/18   | 2,100,000.000                                               | -48,650.00           | 10,920.00                |                   |
| 99QADG9PL                          | IRS R 3.1200 P US0003M PUT APR 18 003.120 ED 04/17/18    | 2,200,000.000                                               | -49,866.67           | 12,124.72                |                   |
| 99QADG9PM                          | CME IRS P US0003M R 2.9% PUT APR 18 002.900 ED 04/17/18  | 4,600,000.000                                               | 61,348.84            | -10,672.13               |                   |
| EDF306F7S                          | EURO-BUND FUTURE (EUX) EXP JUN 17                        | 12.000                                                      | 0.00                 | -11,602.25               |                   |
| EDF306I7S                          | EURO-BUND FUTURE (EUX) EXP SEP 17                        | 11.000                                                      | 0.00                 | -16,414.75               |                   |
| EDF306L7S                          | EURO-BUND FUTURE (EUX) EXP DEC 17                        | 12.000                                                      | 0.00                 | -15,207.81               |                   |
| EN9UUIX85                          | UNITED GROUP BV 144A VAR RT 07/01/2023                   | 100,000.000                                                 | -114,040.00          | 118,210.40               |                   |
| LMBD9C3N1                          | MEXICO CETES 0.000% 03/01/2018                           | 6,000,000.000                                               | -281,192.39          | 299,244.66               |                   |
| NA9QFGAT2                          | CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2021 DEC 20       | 300,000.000                                                 | 19,650.93            | -14,766.98               |                   |
| NA9QFKPK6                          | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 1.25% 2022 JUN 21       | 3,600,000.000                                               | -150,711.73          | 127,644.66               |                   |
| NA9QFKPL4                          | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 1.25% 2022 JUN 21       | 3,600,000.000                                               | 0.04                 | -0.04                    |                   |
| NA9QFMQ05                          | CCP_CDS_SP UL UNITED STATES S REC 500BPS 2021 DEC 20     | 100,000.000                                                 | 0.01                 | -0.02                    |                   |
| NA9QFMQU9                          | CCP_CDS_SP UL UNITED STATES S REC 500BPS 2021 DEC 20     | 100,000.000                                                 | -2,737.49            | 5,853.83                 |                   |
| NA9QFMY55                          | CCP_CDX_BP UL CDX.NA.HY.27_V2 PAY 500BPS 2021 DEC 20     | 700,000.000                                                 | -0.01                | 0.05                     |                   |
| NA9QFMY63                          | CCP_CDX_BP UL CDX.NA.HY.27_V2 5.000% 00BPS 2021 DEC 20   | 700,000.000                                                 | 46,966.17            | -57,224.51               |                   |
| NA9QFNME7                          | CCP_IRS_P USD-LIBOR-BBA3M CM REC 2.40% 2027 FEB 21       | 450,000.000                                                 | -0.01                | 0.01                     |                   |
| NA9QFNMG2                          | CCP_IRS_P USD-LIBOR-BBA3M CM REC 2.40% 2027 FEB 21       | 450,000.000                                                 | 0.01                 | -733.51                  |                   |
| NA9QFR887                          | CDS SP UL IMEX R 100BPS 2022 JUN 20                      | 1,400,000.000                                               | 0.00                 | 625.98                   |                   |
| NA9QFRCN9                          | CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2022 JUN 20       | 600,000.000                                                 | 38,880.13            | -21,183.75               |                   |
| NA9QFSN54                          | CCP_CDS_SP UL FREEPORT-MCMORA REC 100BPS 2022 JUN 20     | 200,000.000                                                 | -0.01                | 0.02                     |                   |
| NA9QFSN62                          | CCP_CDS_SP UL FREEPORT-MCMORA REC 100BPS 2022 JUN 20     | 200,000.000                                                 | 23,528.11            | -11,283.76               |                   |
| NA9QFSU80                          | CDS SP UL THE GOLDMAN SACHS G R 100BPS 2022 JUN 20       | 400,000.000                                                 | -4,664.08            | 4,813.64                 |                   |
| NA9UN99GC                          | RUBAUD SPOT OPTION 2017 CALL JUL 17 061.000 ED 072517    | 700,000.000                                                 | 6,454.00             | -140.00                  |                   |
| XX9QFD9QB                          | CDX SP CDX ITRAXX MAIN26 5Y PUT MAY 17 000.950 ED 051717 | 2,900,000.000                                               | 4,468.23             | -284.70                  |                   |
| XX9QFM7B1                          | CCP_IRS_R EUR-EURIBOR-REUTERS PAY 1.50% 2048 MAR 21      | 100,000.000                                                 | -1,505.23            | 1,506.91                 |                   |
| XX9QFSTK4                          | CCP_CDX_BP ITRAXX MAIN27 5Y P 100BPS 2022 JUN 20         | 3,700,000.000                                               | -0.03                | 0.08                     |                   |
| XX9QFSTL2                          | CCP_CDX_BP ITRAXX MAIN27 5Y P 100BPS 2022 JUN 20         | 3,700,000.000                                               | 63,727.26            | -104,962.55              |                   |
| XX9QFT9QB                          | CDX SP UL ITRAXX MAIN27 V1 PUT MAY 17 000.950 ED 051717  | 1,100,000.000                                               | 1,382.78             | -119.99                  |                   |
| XX9QFT9QL                          | CDX SP UL ITRAXX MAIN27 V1 PUT MAY 17 095.000 ED 051717  | 600,000.000                                                 | 636.44               | -65.45                   |                   |

**VISTRA ENERGY RETIREMENT PLAN**

EIN 36-4833461 PN 002

**SCHEDULE H, PART IV, LINE 4j**

**SUPPLEMENTAL SCHEDULE OF REPORTABLE TRANSACTIONS**

**YEAR ENDED DECEMBER 31, 2017**

Note: Refer to the enclosed Trustee statements for the required disclosures.

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4j

### SUPPLEMENTAL SCHEDULE OF REPORTABLE TRANSACTIONS

YEAR ENDED DECEMBER 31, 2017

| BNY MELLON                         |             | Series of Transactions in Excess of Five Percent of Plan Assets |                |                      |                          | Report ID: T6500        |            |
|------------------------------------|-------------|-----------------------------------------------------------------|----------------|----------------------|--------------------------|-------------------------|------------|
| TU COMBINED MANAGER - TUCG17814600 |             | 1/1/2017 - 12/31/2017                                           |                |                      |                          | Status: FINAL           |            |
|                                    |             |                                                                 |                |                      |                          | TEXAS UTILITIES         |            |
| Tran Count                         | Security ID | Security Description                                            | Shares         | Cost of Acquisitions | Proceeds of Dispositions | Cost of Assets Disposed | Gain/Loss  |
| 5% VALUE :                         |             | 14,646,297.33                                                   |                |                      |                          |                         |            |
| 9                                  | 01F032633   | COMMIT TO PUR FNMA SF MTG<br>3.500% 03/01/2048 DD 03/01/17      | 14,700,000.000 | 0.00                 | 15,008,187.52            | 15,012,796.88           | -4,609.36  |
| 9                                  | 01F032633   | COMMIT TO PUR FNMA SF MTG<br>3.500% 03/01/2048 DD 03/01/17      | 14,700,000.000 | 15,012,796.88        | 0.00                     | 0.00                    | 0.00       |
| 6                                  | 01F032641   | COMMIT TO PUR FNMA SF MTG<br>3.500% 04/01/2048 DD 04/01/18      | 11,500,000.000 | 0.00                 | 11,712,160.17            | 11,742,492.20           | -33,105.47 |
| 4                                  | 01F032641   | COMMIT TO PUR FNMA SF MTG<br>3.500% 04/01/2048 DD 04/01/18      | 10,500,000.000 | 10,725,421.88        | 0.00                     | 0.00                    | 0.00       |
| 1                                  | 01F032658   | COMMIT TO PUR FNMA SF MTG<br>3.500% 05/01/2048 DD 05/01/18      | 3,600,000.000  | 3,636,562.50         | 0.00                     | 0.00                    | 0.00       |
| 3                                  | 01F032658   | COMMIT TO PUR FNMA SF MTG<br>3.500% 05/01/2048 DD 05/01/18      | 10,800,000.000 | 0.00                 | 11,104,804.89            | 11,068,312.50           | 36,492.19  |
| 3                                  | 01F032682   | COMMIT TO PUR FNMA SF MTG<br>3.500% 08/01/2048 DD 08/01/18      | 10,800,000.000 | 0.00                 | 11,126,250.00            | 11,136,937.50           | -10,687.50 |
| 1                                  | 01F032682   | COMMIT TO PUR FNMA SF MTG<br>3.500% 08/01/2048 DD 08/01/18      | 3,600,000.000  | 3,717,562.50         | 0.00                     | 0.00                    | 0.00       |
| 8                                  | 01F032690   | COMMIT TO PUR FNMA SF MTG<br>3.500% 09/01/2048 DD 09/01/18      | 9,900,000.000  | 0.00                 | 10,243,617.20            | 10,227,562.52           | -1,101.56  |
| 2                                  | 01F032690   | COMMIT TO PUR FNMA SF MTG<br>3.500% 09/01/2048 DD 09/01/18      | 5,700,000.000  | 5,890,984.38         | 0.00                     | 0.00                    | 0.00       |
| 7                                  | 01F0326A7   | COMMIT TO PUR FNMA SF MTG<br>3.500% 10/01/2048 DD 10/01/18      | 8,500,000.000  | 8,756,773.46         | 0.00                     | 0.00                    | 0.00       |
| 13                                 | 01F0326A7   | COMMIT TO PUR FNMA SF MTG<br>3.500% 10/01/2048 DD 10/01/18      | 12,700,000.000 | 0.00                 | 13,097,015.63            | 13,109,023.46           | 8,851.55   |
| 23                                 | 72201P613   | PIMCO FDS<br>SHORT TERM FLT G NAV PORT II                       | 2,537,334.800  | 0.00                 | 25,400,000.00            | 25,400,161.35           | -161.35    |
| 51                                 | 72201P613   | PIMCO FDS<br>SHORT TERM FLT G NAV PORT II                       | 2,657,803.680  | 26,605,693.85        | 0.00                     | 0.00                    | 0.00       |
| 3                                  | 912810PW2   | U S TREASURY BOND<br>4.375% 02/15/2038 DD 02/15/08              | 2,400,000.000  | 3,017,896.70         | 0.00                     | 0.00                    | 0.00       |
| 8                                  | 912810PW2   | U S TREASURY BOND<br>4.375% 02/15/2038 DD 02/15/08              | 7,700,000.000  | 0.00                 | 9,744,125.00             | 9,802,296.41            | -58,171.41 |
| 11                                 | 912810PW2   | U S TREASURY BOND<br>4.375% 02/15/2038 DD 02/15/08              | 12,263,000.000 | 15,604,562.00        | 0.00                     | 0.00                    | 0.00       |
| 3                                  | 912810PX0   | U S TREASURY BOND<br>4.500% 05/15/2038 DD 05/15/08              | 1,800,000.000  | 2,322,196.03         | 0.00                     | 0.00                    | 0.00       |
| 9                                  | 912810PX0   | U S TREASURY BOND<br>4.500% 05/15/2038 DD 05/15/08              | 8,329,000.000  | 10,758,145.69        | 0.00                     | 0.00                    | 0.00       |
| 7                                  | 912810PX0   | U S TREASURY BOND<br>4.500% 05/15/2038 DD 05/15/08              | 4,000,000.000  | 0.00                 | 5,191,718.75             | 5,157,855.62            | 33,863.13  |
| 51                                 | 912810RT7   | U S TREASURY BOND<br>2.250% 08/15/2046 DD 08/15/16              | 5,648,000.000  | 4,773,578.44         | 0.00                     | 0.00                    | 0.00       |
| 54                                 | 912810RT7   | U S TREASURY BOND<br>2.250% 08/15/2046 DD 08/15/16              | 20,510,000.000 | 0.00                 | 17,561,617.81            | 17,414,366.32           | 147,251.49 |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4j

### SUPPLEMENTAL SCHEDULE OF REPORTABLE TRANSACTIONS

YEAR ENDED DECEMBER 31, 2017

| BNY MELLON                         |             | Series of Transactions in Excess of Five Percent of Plan Assets |                 |                      |                          | Report ID: T6500        |            |
|------------------------------------|-------------|-----------------------------------------------------------------|-----------------|----------------------|--------------------------|-------------------------|------------|
| TU COMBINED MANAGER - TUCG17814600 |             | 1/1/2017 - 12/31/2017                                           |                 |                      |                          | Status: FINAL           |            |
|                                    |             |                                                                 |                 |                      |                          | TEXAS UTILITIES         |            |
| Tran Count                         | Security ID | Security Description                                            | Shares          | Cost of Acquisitions | Proceeds of Dispositions | Cost of Assets Disposed | Gain/Loss  |
| 5% VALUE :                         |             | 14,646,297.33                                                   |                 |                      |                          |                         |            |
| 104                                | 912810RU4   | U S TREASURY BOND<br>2.875% 11/15/2046 DD 11/15/16              | 19,997,000.000  | 19,442,521.14        | 0.00                     | 0.00                    | 0.00       |
| 100                                | 912810RU4   | U S TREASURY BOND<br>2.875% 11/15/2046 DD 11/15/16              | 19,175,000.000  | 0.00                 | 18,644,702.51            | 18,644,579.69           | 122.82     |
| 127                                | 912810RV2   | U S TREASURY BOND<br>3.000% 02/15/2047 DD 02/15/17              | 98,510,000.000  | 100,750,129.38       | 0.00                     | 0.00                    | 0.00       |
| 99                                 | 912810RV2   | U S TREASURY BOND<br>3.000% 02/15/2047 DD 02/15/17              | 97,561,000.000  | 0.00                 | 99,997,248.62            | 99,767,112.40           | 230,136.22 |
| 2                                  | 912810RX8   | U S TREASURY BOND<br>3.000% 05/15/2047 DD 05/15/17              | 3,231,000.000   | 3,409,615.48         | 0.00                     | 0.00                    | 0.00       |
| 191                                | 912810RX8   | U S TREASURY BOND<br>3.000% 05/15/2047 DD 05/15/17              | 159,365,000.000 | 164,608,939.12       | 0.00                     | 0.00                    | 0.00       |
| 134                                | 912810RX8   | U S TREASURY BOND<br>3.000% 05/15/2047 DD 05/15/17              | 159,365,000.000 | 0.00                 | 164,624,698.77           | 164,599,130.91          | 25,567.86  |
| 1                                  | 912828R0    | U S TREASURY NOTE<br>2.250% 08/15/2027 DD 08/15/17              | 688,000.000     | 677,962.21           | 0.00                     | 0.00                    | 0.00       |
| 43                                 | 912828R0    | U S TREASURY NOTE<br>2.250% 08/15/2027 DD 08/15/17              | 26,830,000.000  | 0.00                 | 26,979,084.29            | 26,982,854.36           | -3,770.07  |
| 49                                 | 912828R0    | U S TREASURY NOTE<br>2.250% 08/15/2027 DD 08/15/17              | 26,830,000.000  | 26,982,854.36        | 0.00                     | 0.00                    | 0.00       |
| 26                                 | 912828F5    | U S TREASURY NOTE<br>2.250% 11/15/2027 DD 11/15/17              | 39,654,000.000  | 0.00                 | 39,256,093.22            | 39,261,446.95           | -5,353.73  |
| 31                                 | 912828F5    | U S TREASURY NOTE<br>2.250% 11/15/2027 DD 11/15/17              | 41,801,000.000  | 41,382,986.24        | 0.00                     | 0.00                    | 0.00       |
| 53                                 | 912828U24   | U S TREASURY NOTE<br>2.000% 11/15/2026 DD 11/15/16              | 45,517,000.000  | 43,804,474.39        | 0.00                     | 0.00                    | 0.00       |
| 33                                 | 912828U24   | U S TREASURY NOTE<br>2.000% 11/15/2026 DD 11/15/16              | 50,547,000.000  | 0.00                 | 48,880,594.24            | 48,606,386.95           | 274,207.29 |
| 1                                  | 912828V98   | U S TREASURY NOTE<br>2.250% 02/15/2027 DD 02/15/17              | 9,400,000.000   | 9,293,900.32         | 0.00                     | 0.00                    | 0.00       |
| 91                                 | 912828V98   | U S TREASURY NOTE<br>2.250% 02/15/2027 DD 02/15/17              | 179,632,000.000 | 178,483,916.55       | 0.00                     | 0.00                    | 0.00       |
| 85                                 | 912828V98   | U S TREASURY NOTE<br>2.250% 02/15/2027 DD 02/15/17              | 177,616,000.000 | 0.00                 | 176,490,298.48           | 176,458,602.24          | 31,696.24  |
| 356                                | 999J00325   | COLLECTIVE US GOV'T STIF 15<br>BPS                              | 52,062,831.150  | 52,062,831.15        | 0.00                     | 0.00                    | 0.00       |
| 295                                | 999J00325   | COLLECTIVE US GOV'T STIF 15<br>BPS                              | 51,158,298.160  | 0.00                 | 51,158,298.16            | 51,158,298.16           | 0.00       |

Schedule SB Attachment (Form 5500)—2017 Plan Year  
 Vistra Energy Retirement Plan  
 EIN: 36-4833461 PN: 002

Schedule SB, line 26—Schedule of Active Participant Data

| Attained Age | Number of Participants<br>Years of Credited Service |     |     |       |       |       |       |       |       |     |
|--------------|-----------------------------------------------------|-----|-----|-------|-------|-------|-------|-------|-------|-----|
|              | <1                                                  | 1-4 | 5-9 | 10-14 | 15-19 | 20-24 | 25-29 | 30-34 | 35-39 | 40+ |
| <25          |                                                     |     |     |       |       |       |       |       |       |     |
| 25-29        |                                                     |     | 1   |       |       |       |       |       |       |     |
| 30-34        |                                                     |     | 9   | 3     |       |       |       |       |       |     |
| 35-39        |                                                     |     | 11  | 7     |       |       |       |       |       |     |
| 40-44        |                                                     |     | 11  | 11    | 2     | 1     |       |       |       |     |
| 45-49        |                                                     |     | 11  | 10    | 5     | 8     |       |       |       |     |
| 50-54        |                                                     |     | 15  | 12    | 8     | 26    | 6     | 42    |       |     |
| 55-59        |                                                     |     | 9   | 26    | 11    | 12    | 23    | 239   |       |     |
| 60-64        |                                                     |     | 8   | 5     | 19    | 10    | 9     | 35    | 81    |     |
| 65-69        |                                                     |     |     | 2     |       | 6     | 2     | 3     | 10    | 3   |
| 70+          |                                                     |     |     |       | 1     |       |       |       | 1     |     |

N-714

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

Schedule SB, Part V—Statement of Actuarial Assumptions/Methods

|                                             |                                                                                                                                                                                                                                                           |
|---------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Interest Rates for Minimum Funding Purposes | Based on IRS 24-month average segments rates for September 2016, each adjusted as needed to fall within the 25-year average interest rate stabilization corridor.<br><br>1st Segment Rate: 4.16%.<br>2nd Segment Rate: 5.72%.<br>3rd Segment Rate: 6.48%. |
| Interest Rates for Maximum Tax Purposes     | Based on IRS 24-month average segments rates for September 2016, without regard to interest rate stabilization.<br><br>1st Segment Rate: 1.52%.<br>2nd Segment Rate: 3.80%.<br>3rd Segment Rate: 4.79%.                                                   |
| Pay Increases                               | 3.50%.                                                                                                                                                                                                                                                    |
| Cash Balance Interest Crediting Rate        | 4.00%.                                                                                                                                                                                                                                                    |
| Cash Balance Annuity Conversion Rate        | Underlying section 430 interest rates.                                                                                                                                                                                                                    |
| Social Security Wage Base Increases         | Future wage indices are based on a national wage increase of 3.50% per year.                                                                                                                                                                              |
| Social Security COLA Increases              | 3.00%.                                                                                                                                                                                                                                                    |
| Mortality Rates                             | 2017 Static Mortality Table for Annuitants and Non-Annuitants Per Treasury Regulation section 1.430(h)(3)-1(e).                                                                                                                                           |
| Retirement Rates                            | See Table A.                                                                                                                                                                                                                                              |
| Withdrawal Rates                            | See Table B.                                                                                                                                                                                                                                              |
| Disability Rates                            | See Table C.                                                                                                                                                                                                                                              |
| Payment Form                                |                                                                                                                                                                                                                                                           |
| Traditional Participants                    | 65% Joint and 100% survivor annuity.<br>35% Single life annuity.                                                                                                                                                                                          |
| Cash Balance Participants                   | 100% Lump sum.                                                                                                                                                                                                                                            |

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

|                                               |                                                                                                                                                                             |
|-----------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Benefit Commencement Age                      |                                                                                                                                                                             |
| Active Participants                           |                                                                                                                                                                             |
| Retirement Eligible                           | Immediate.                                                                                                                                                                  |
| Not Retirement Eligible                       |                                                                                                                                                                             |
| Traditional Participants                      | Age 62 if at least 15 years of service, otherwise 65.                                                                                                                       |
| Cash Balance Participants                     | Once the 10-year service requirement is or would have been met.                                                                                                             |
| LTD Participants                              | Age 65.                                                                                                                                                                     |
| Terminated Vested Participants                |                                                                                                                                                                             |
| Traditional Participants                      | Age 62 if at least 15 years of service; otherwise 65.                                                                                                                       |
| Cash Balance Participants                     | Age 55 or, if later, once the 10-year service requirement is or would have been met.                                                                                        |
| Decrement Timing                              | Beginning of year decrements.                                                                                                                                               |
| Surviving Spouse Benefit                      | 80% of males and 80% of females have an eligible spouse; males are three years older than their spouses.                                                                    |
| Benefit and Compensation Limits               | Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$215,000 and the IRC section 401(a)(17) compensation limit of \$270,000. |
| Valuation of Plan Assets                      | Fair market value.                                                                                                                                                          |
| Trust Expenses Included in Target Normal Cost | \$977,456. Expenses are equal to the actual prior year administrative expenses plus current year PBGC premiums.                                                             |
| Actuarial Method                              | Standard unit credit cost method.                                                                                                                                           |
| Valuation Date                                | January 1, 2017.                                                                                                                                                            |

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

**Table A**  
***Annual Rates of Retirement per 100 Eligible Participants***

| <b>Age</b> | <b>Rate</b> |
|------------|-------------|
| 55         | 10.00       |
| 56         | 5.00        |
| 57         | 6.00        |
| 58         | 8.00        |
| 59         | 9.00        |
| 60         | 13.00       |
| 61         | 15.00       |
| 62         | 35.00       |
| 63         | 20.00       |
| 64         | 25.00       |
| 65+        | 100.00      |

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

**Table B**  
***Annual Rates of Turnover per 100 Eligible Participants***

| Age | Male Rate | Female Rate | Age | Male Rate | Female Rate |
|-----|-----------|-------------|-----|-----------|-------------|
| 15  | 7.2000    | 17.1606     | 40  | 4.9000    | 10.2636     |
| 16  | 7.2000    | 17.1606     | 41  | 4.7000    | 9.8804      |
| 17  | 7.2000    | 17.1606     | 42  | 4.5000    | 9.4972      |
| 18  | 7.2000    | 17.1606     | 43  | 4.2000    | 9.1141      |
| 19  | 7.2000    | 17.1606     | 44  | 3.9000    | 8.7309      |
| 20  | 7.2000    | 17.1606     | 45  | 3.6000    | 8.3477      |
| 21  | 7.1000    | 17.1606     | 46  | 3.3000    | 7.9646      |
| 22  | 7.0000    | 17.1606     | 47  | 3.0000    | 7.5814      |
| 23  | 6.9000    | 16.7774     | 48  | 2.9000    | 7.1982      |
| 24  | 6.8000    | 16.3943     | 49  | 2.8000    | 6.8151      |
| 25  | 6.7000    | 16.0111     | 50  | 2.7000    | 6.4319      |
| 26  | 6.6000    | 15.6279     | 51  | 2.6000    | 6.0487      |
| 27  | 6.5000    | 15.2448     | 52  | 2.5000    | 5.6656      |
| 28  | 6.4000    | 14.8616     | 53  | 2.3000    | 5.2824      |
| 29  | 6.3000    | 14.4784     | 54  | 2.1000    | 4.8992      |
| 30  | 6.2000    | 14.0953     | 55  | 1.9000    | 4.5161      |
| 31  | 6.1000    | 13.7121     | 56  | 1.7000    | 4.1329      |
| 32  | 6.0000    | 13.3289     | 57  | 1.5000    | 3.7497      |
| 33  | 5.9000    | 12.9458     | 58  | 1.2000    | 3.3666      |
| 34  | 5.8000    | 12.5626     | 59  | 0.9000    | 2.9834      |
| 35  | 5.7000    | 12.1794     | 60  | 0.6000    | 2.6002      |
| 36  | 5.6000    | 11.7963     | 61  | 0.0300    | 2.2170      |
| 37  | 5.5000    | 11.4131     | 62  | 0.0000    | 1.8339      |
| 38  | 5.3000    | 11.0299     | 63  | 0.0000    | 1.4507      |
| 39  | 5.1000    | 10.6467     | 64  | 0.0000    | 1.0675      |
|     |           |             | 65+ | 0.0000    | 0.0000      |

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

**Table C**  
***Annual Rates of Disability per 100 Eligible Participants***

| Age | Rate   | Age | Rate   |
|-----|--------|-----|--------|
| 15  | 0.0000 | 40  | 0.1821 |
| 16  | 0.0000 | 41  | 0.1974 |
| 17  | 0.0000 | 42  | 0.2129 |
| 18  | 0.0000 | 43  | 0.2302 |
| 19  | 0.0000 | 44  | 0.2512 |
| 20  | 0.0200 | 45  | 0.2773 |
| 21  | 0.0210 | 46  | 0.3071 |
| 22  | 0.0220 | 47  | 0.3380 |
| 23  | 0.0250 | 48  | 0.3737 |
| 24  | 0.0285 | 49  | 0.4202 |
| 25  | 0.0325 | 50  | 0.4758 |
| 26  | 0.0370 | 51  | 0.5370 |
| 27  | 0.0420 | 52  | 0.6080 |
| 28  | 0.0486 | 53  | 0.6868 |
| 29  | 0.0567 | 54  | 0.7759 |
| 30  | 0.0658 | 55  | 0.8700 |
| 31  | 0.0756 | 56  | 0.9672 |
| 32  | 0.0858 | 57  | 1.0700 |
| 33  | 0.0965 | 58  | 1.1693 |
| 34  | 0.1076 | 59  | 1.2500 |
| 35  | 0.1190 | 60  | 1.3750 |
| 36  | 0.1305 | 61  | 1.6570 |
| 37  | 0.1420 | 62  | 1.7820 |
| 38  | 0.1541 | 63  | 1.8400 |
| 39  | 0.1673 | 64  | 1.8620 |
|     |        | 65  | 1.8750 |
|     |        | 66+ | 0.0000 |

|                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                                                                                                                                              |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Form 5500</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Annual Return/Report of Employee Benefit Plan</b><br>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 6057(b) and 8058(a) of the Internal Revenue Code (the Code).<br><br><p style="text-align: center;">▶ <b>Complete all entries in accordance with the instructions to the Form 5500.</b></p> | OMB Nos. 1210-0110<br>1210-0089<br><br><div style="text-align: center; font-size: 1.2em; font-weight: bold;">2017</div><br><br><b>This Form is Open to Public Inspection</b> |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                                                           |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I Annual Report Identification Information</b>                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                                                           |
| For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u>                                                                                                                                   |                                                                                                                                                                                                                                                                                                                                           |
| <b>A</b> This return/report is for:                                                                                                                                                                                                        | <input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)<br><input checked="" type="checkbox"/> a single-employer plan <input type="checkbox"/> a DFE (specify) ____ |
| <b>B</b> This return/report is:                                                                                                                                                                                                            | <input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report<br><input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)                                                                                                     |
| <b>C</b> If the plan is a collectively-bargained plan, check here. .... <input type="checkbox"/>                                                                                                                                           |                                                                                                                                                                                                                                                                                                                                           |
| <b>D</b> Check box if filing under: <input checked="" type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program<br><input type="checkbox"/> special extension (enter description) |                                                                                                                                                                                                                                                                                                                                           |

|                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                        |                                                              |                                                           |                                                      |  |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------|-----------------------------------------------------------|------------------------------------------------------|--|
| <b>Part II Basic Plan Information—enter all requested information</b>                                                                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                                                                        |                                                              |                                                           |                                                      |  |
| <b>1a</b> Name of plan<br>VISTRA ENERGY RETIREMENT PLAN                                                                                                                                                                                                                                                                                               | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;"><b>1b</b> Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;">002</td> </tr> <tr> <td colspan="2"><b>1c</b> Effective date of plan<br/>01/01/1947</td> </tr> </table>                      | <b>1b</b> Three-digit plan number (PN) ▶                     | 002                                                       | <b>1c</b> Effective date of plan<br>01/01/1947       |  |
| <b>1b</b> Three-digit plan number (PN) ▶                                                                                                                                                                                                                                                                                                              | 002                                                                                                                                                                                                                                                                                                                    |                                                              |                                                           |                                                      |  |
| <b>1c</b> Effective date of plan<br>01/01/1947                                                                                                                                                                                                                                                                                                        |                                                                                                                                                                                                                                                                                                                        |                                                              |                                                           |                                                      |  |
| <b>2a</b> Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br>VISTRA OPERATIONS COMPANY LLC<br><br>6555 SIERRA DRIVE 3S-20D<br><br>IRVING TX 75039 | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td><b>2b</b> Employer Identification Number (EIN)<br/>36-4833461</td> </tr> <tr> <td><b>2c</b> Plan Sponsor's telephone number<br/>214-812-4600</td> </tr> <tr> <td><b>2d</b> Business code (see instructions)<br/>551112</td> </tr> </table> | <b>2b</b> Employer Identification Number (EIN)<br>36-4833461 | <b>2c</b> Plan Sponsor's telephone number<br>214-812-4600 | <b>2d</b> Business code (see instructions)<br>551112 |  |
| <b>2b</b> Employer Identification Number (EIN)<br>36-4833461                                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                                                                        |                                                              |                                                           |                                                      |  |
| <b>2c</b> Plan Sponsor's telephone number<br>214-812-4600                                                                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                                        |                                                              |                                                           |                                                      |  |
| <b>2d</b> Business code (see instructions)<br>551112                                                                                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                                                                                        |                                                              |                                                           |                                                      |  |

**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.

|                  |                                    |      |                                                              |
|------------------|------------------------------------|------|--------------------------------------------------------------|
| <b>SIGN HERE</b> |                                    |      | Barbara Mueller                                              |
|                  | Signature of plan administrator    | Date | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b> |                                    |      |                                                              |
|                  | Signature of employer/plan sponsor | Date | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b> |                                    |      |                                                              |
|                  | Signature of DFE                   | Date | Enter name of individual signing as DFE                      |

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2017)  
v. 170203

|                                                                                                                                                                                                                                                                                        |                                                                                 |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor                                                                                                                                                                               | <b>3b</b> Administrator's EIN<br><br><b>3c</b> Administrator's telephone number |
| <b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name | <b>4b</b> EIN<br><br><b>4d</b> PN                                               |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                | <b>5</b> 1,099                                                                  |
| <b>6</b> 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).                                                                                                                               |                                                                                 |
| <b>a(1)</b> Total number of active participants at the beginning of the plan year .....                                                                                                                                                                                                | <b>6a(1)</b> 714                                                                |
| <b>a(2)</b> Total number of active participants at the end of the plan year .....                                                                                                                                                                                                      | <b>6a(2)</b> 650                                                                |
| <b>b</b> Retired or separated participants receiving benefits.....                                                                                                                                                                                                                     | <b>6b</b> 339                                                                   |
| <b>c</b> Other retired or separated participants entitled to future benefits .....                                                                                                                                                                                                     | <b>6c</b> 60                                                                    |
| <b>d</b> Subtotal. Add lines 6a(2), 6b, and 6c.....                                                                                                                                                                                                                                    | <b>6d</b> 1,049                                                                 |
| <b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....                                                                                                                                                                             | <b>6e</b> 27                                                                    |
| <b>f</b> Total. Add lines 6d and 6e.....                                                                                                                                                                                                                                               | <b>6f</b> 1,076                                                                 |
| <b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....                                                                                                                                        | <b>6g</b>                                                                       |
| <b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested .....                                                                                                                                             | <b>6h</b> 0                                                                     |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....                                                                                                                                                    | <b>7</b>                                                                        |

**8a** If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:  
 1A 1C 1E 3F 3H

**b** If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

|                                                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                                                                               |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> 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)**

**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 2017 Form M-1 annual report. If the plan was not required to file the 2017 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 \_\_\_\_\_

**VISTRA ENERGY RETIREMENT PLAN**

EIN 36-4833461 PN 002

**SCHEDULE H, PART IV, LINE 4j**

**SUPPLEMENTAL SCHEDULE OF REPORTABLE TRANSACTIONS**

**YEAR ENDED DECEMBER 31, 2017**

Note: Refer to the enclosed Trustee statements for the required disclosures.

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4j

### SUPPLEMENTAL SCHEDULE OF REPORTABLE TRANSACTIONS

YEAR ENDED DECEMBER 31, 2017

| BNY MELLON                         |             | Series of Transactions in Excess of Five Percent of Plan Assets |                |                      |                          | Report ID: T6500        |            |
|------------------------------------|-------------|-----------------------------------------------------------------|----------------|----------------------|--------------------------|-------------------------|------------|
| TU COMBINED MANAGER - TUCG17814600 |             | 1/1/2017 - 12/31/2017                                           |                |                      |                          | Status: FINAL           |            |
|                                    |             |                                                                 |                |                      |                          | TEXAS UTILITIES         |            |
| Tran Count                         | Security ID | Security Description                                            | Shares         | Cost of Acquisitions | Proceeds of Dispositions | Cost of Assets Disposed | Gain/Loss  |
| 5% VALUE :                         |             | 14,646,297.33                                                   |                |                      |                          |                         |            |
| 9                                  | 01F032633   | COMMIT TO PUR FNMA SF MTG<br>3.500% 03/01/2048 DD 03/01/17      | 14,700,000.000 | 0.00                 | 15,008,187.52            | 15,012,796.88           | -4,609.36  |
| 9                                  | 01F032633   | COMMIT TO PUR FNMA SF MTG<br>3.500% 03/01/2048 DD 03/01/17      | 14,700,000.000 | 15,012,796.88        | 0.00                     | 0.00                    | 0.00       |
| 6                                  | 01F032641   | COMMIT TO PUR FNMA SF MTG<br>3.500% 04/01/2048 DD 04/01/18      | 11,500,000.000 | 0.00                 | 11,712,160.17            | 11,742,492.20           | -33,105.47 |
| 4                                  | 01F032641   | COMMIT TO PUR FNMA SF MTG<br>3.500% 04/01/2048 DD 04/01/18      | 10,500,000.000 | 10,725,421.88        | 0.00                     | 0.00                    | 0.00       |
| 1                                  | 01F032658   | COMMIT TO PUR FNMA SF MTG<br>3.500% 05/01/2048 DD 05/01/18      | 3,600,000.000  | 3,636,562.50         | 0.00                     | 0.00                    | 0.00       |
| 3                                  | 01F032658   | COMMIT TO PUR FNMA SF MTG<br>3.500% 05/01/2048 DD 05/01/18      | 10,800,000.000 | 0.00                 | 11,104,804.89            | 11,068,312.50           | 36,492.19  |
| 3                                  | 01F032682   | COMMIT TO PUR FNMA SF MTG<br>3.500% 08/01/2048 DD 08/01/18      | 10,800,000.000 | 0.00                 | 11,126,250.00            | 11,136,937.50           | -10,687.50 |
| 1                                  | 01F032682   | COMMIT TO PUR FNMA SF MTG<br>3.500% 08/01/2048 DD 08/01/18      | 3,600,000.000  | 3,717,562.50         | 0.00                     | 0.00                    | 0.00       |
| 8                                  | 01F032690   | COMMIT TO PUR FNMA SF MTG<br>3.500% 09/01/2048 DD 09/01/18      | 9,900,000.000  | 0.00                 | 10,243,617.20            | 10,227,562.52           | -1,101.56  |
| 2                                  | 01F032690   | COMMIT TO PUR FNMA SF MTG<br>3.500% 09/01/2048 DD 09/01/18      | 5,700,000.000  | 5,890,984.38         | 0.00                     | 0.00                    | 0.00       |
| 7                                  | 01F0326A7   | COMMIT TO PUR FNMA SF MTG<br>3.500% 10/01/2048 DD 10/01/18      | 8,500,000.000  | 8,756,773.46         | 0.00                     | 0.00                    | 0.00       |
| 13                                 | 01F0326A7   | COMMIT TO PUR FNMA SF MTG<br>3.500% 10/01/2048 DD 10/01/18      | 12,700,000.000 | 0.00                 | 13,097,015.63            | 13,109,023.46           | 8,851.55   |
| 23                                 | 72201P613   | PIMCO FDS<br>SHORT TERM FLT G NAV PORT II                       | 2,537,334.800  | 0.00                 | 25,400,000.00            | 25,400,161.35           | -161.35    |
| 51                                 | 72201P613   | PIMCO FDS<br>SHORT TERM FLT G NAV PORT II                       | 2,657,803.680  | 26,605,693.85        | 0.00                     | 0.00                    | 0.00       |
| 3                                  | 912810PW2   | U S TREASURY BOND<br>4.375% 02/15/2038 DD 02/15/08              | 2,400,000.000  | 3,017,896.70         | 0.00                     | 0.00                    | 0.00       |
| 8                                  | 912810PW2   | U S TREASURY BOND<br>4.375% 02/15/2038 DD 02/15/08              | 7,700,000.000  | 0.00                 | 9,744,125.00             | 9,802,296.41            | -58,171.41 |
| 11                                 | 912810PW2   | U S TREASURY BOND<br>4.375% 02/15/2038 DD 02/15/08              | 12,263,000.000 | 15,604,562.00        | 0.00                     | 0.00                    | 0.00       |
| 3                                  | 912810PX0   | U S TREASURY BOND<br>4.500% 05/15/2038 DD 05/15/08              | 1,800,000.000  | 2,322,196.03         | 0.00                     | 0.00                    | 0.00       |
| 9                                  | 912810PX0   | U S TREASURY BOND<br>4.500% 05/15/2038 DD 05/15/08              | 8,329,000.000  | 10,758,145.69        | 0.00                     | 0.00                    | 0.00       |
| 7                                  | 912810PX0   | U S TREASURY BOND<br>4.500% 05/15/2038 DD 05/15/08              | 4,000,000.000  | 0.00                 | 5,191,718.75             | 5,157,855.62            | 33,863.13  |
| 51                                 | 912810RT7   | U S TREASURY BOND<br>2.250% 08/15/2046 DD 08/15/16              | 5,648,000.000  | 4,773,578.44         | 0.00                     | 0.00                    | 0.00       |
| 54                                 | 912810RT7   | U S TREASURY BOND<br>2.250% 08/15/2046 DD 08/15/16              | 20,510,000.000 | 0.00                 | 17,561,617.81            | 17,414,366.32           | 147,251.49 |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4j

### SUPPLEMENTAL SCHEDULE OF REPORTABLE TRANSACTIONS

YEAR ENDED DECEMBER 31, 2017

| BNY MELLON                         |             | Series of Transactions in Excess of Five Percent of Plan Assets |                 |                      |                          | Report ID: T6500        |            |
|------------------------------------|-------------|-----------------------------------------------------------------|-----------------|----------------------|--------------------------|-------------------------|------------|
| TU COMBINED MANAGER - TUCG17814600 |             | 1/1/2017 - 12/31/2017                                           |                 |                      |                          | Status: FINAL           |            |
|                                    |             |                                                                 |                 |                      |                          | TEXAS UTILITIES         |            |
| Tran Count                         | Security ID | Security Description                                            | Shares          | Cost of Acquisitions | Proceeds of Dispositions | Cost of Assets Disposed | Gain/Loss  |
| 5% VALUE :                         |             | 14,646,297.33                                                   |                 |                      |                          |                         |            |
| 104                                | 912810RU4   | U S TREASURY BOND<br>2.875% 11/15/2046 DD 11/15/16              | 19,997,000.000  | 19,442,521.14        | 0.00                     | 0.00                    | 0.00       |
| 100                                | 912810RU4   | U S TREASURY BOND<br>2.875% 11/15/2046 DD 11/15/16              | 19,175,000.000  | 0.00                 | 18,644,702.51            | 18,644,579.69           | 122.82     |
| 127                                | 912810RV2   | U S TREASURY BOND<br>3.000% 02/15/2047 DD 02/15/17              | 98,510,000.000  | 100,750,129.38       | 0.00                     | 0.00                    | 0.00       |
| 99                                 | 912810RV2   | U S TREASURY BOND<br>3.000% 02/15/2047 DD 02/15/17              | 97,561,000.000  | 0.00                 | 99,997,248.62            | 99,767,112.40           | 230,136.22 |
| 2                                  | 912810RX8   | U S TREASURY BOND<br>3.000% 05/15/2047 DD 05/15/17              | 3,231,000.000   | 3,409,615.48         | 0.00                     | 0.00                    | 0.00       |
| 191                                | 912810RX8   | U S TREASURY BOND<br>3.000% 05/15/2047 DD 05/15/17              | 159,365,000.000 | 164,608,939.12       | 0.00                     | 0.00                    | 0.00       |
| 134                                | 912810RX8   | U S TREASURY BOND<br>3.000% 05/15/2047 DD 05/15/17              | 159,365,000.000 | 0.00                 | 164,624,698.77           | 164,599,130.91          | 25,567.86  |
| 1                                  | 912828R0    | U S TREASURY NOTE<br>2.250% 08/15/2027 DD 08/15/17              | 688,000.000     | 677,962.21           | 0.00                     | 0.00                    | 0.00       |
| 43                                 | 912828R0    | U S TREASURY NOTE<br>2.250% 08/15/2027 DD 08/15/17              | 26,830,000.000  | 0.00                 | 26,979,084.29            | 26,982,854.36           | -3,770.07  |
| 49                                 | 912828R0    | U S TREASURY NOTE<br>2.250% 08/15/2027 DD 08/15/17              | 26,830,000.000  | 26,982,854.36        | 0.00                     | 0.00                    | 0.00       |
| 26                                 | 912828F5    | U S TREASURY NOTE<br>2.250% 11/15/2027 DD 11/15/17              | 39,654,000.000  | 0.00                 | 39,256,093.22            | 39,261,446.95           | -5,353.73  |
| 31                                 | 912828F5    | U S TREASURY NOTE<br>2.250% 11/15/2027 DD 11/15/17              | 41,801,000.000  | 41,382,986.24        | 0.00                     | 0.00                    | 0.00       |
| 53                                 | 912828U24   | U S TREASURY NOTE<br>2.000% 11/15/2026 DD 11/15/16              | 45,517,000.000  | 43,804,474.39        | 0.00                     | 0.00                    | 0.00       |
| 33                                 | 912828U24   | U S TREASURY NOTE<br>2.000% 11/15/2026 DD 11/15/16              | 50,547,000.000  | 0.00                 | 48,880,594.24            | 48,606,386.95           | 274,207.29 |
| 1                                  | 912828V98   | U S TREASURY NOTE<br>2.250% 02/15/2027 DD 02/15/17              | 9,400,000.000   | 9,293,900.32         | 0.00                     | 0.00                    | 0.00       |
| 91                                 | 912828V98   | U S TREASURY NOTE<br>2.250% 02/15/2027 DD 02/15/17              | 179,632,000.000 | 178,483,916.55       | 0.00                     | 0.00                    | 0.00       |
| 85                                 | 912828V98   | U S TREASURY NOTE<br>2.250% 02/15/2027 DD 02/15/17              | 177,616,000.000 | 0.00                 | 176,490,298.48           | 176,458,602.24          | 31,696.24  |
| 356                                | 999J00325   | COLLECTIVE US GOV'T STIF 15<br>BPS                              | 52,062,831.150  | 52,062,831.15        | 0.00                     | 0.00                    | 0.00       |
| 295                                | 999J00325   | COLLECTIVE US GOV'T STIF 15<br>BPS                              | 51,158,298.160  | 0.00                 | 51,158,298.16            | 51,158,298.16           | 0.00       |

|                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                                                    |                                                                                           |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE SB</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Single-Employer Defined Benefit Plan</b><br><b>Actuarial Information</b><br><br>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).<br><br>▶ <b>File as an attachment to Form 5500 or 5500-SF.</b> | OMB No. 1210-0110<br><br><b>2017</b><br><br><b>This Form is Open to Public Inspection</b> |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ **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.

|                                                                                                                                           |                                                                                                                                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>A</b> Name of plan<br>VISTRA ENERGY RETIREMENT PLAN                                                                                    | <b>B</b> Three-digit plan number (PN) ▶ 002                                                                                                             |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br>VISTRA OPERATIONS COMPANY LLC                                 | <b>D</b> Employer Identification Number (EIN)<br>36-4833461                                                                                             |
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |

|                                                                                                                                                                                                                 |                                                                                                           |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|
| <b>Part I</b>                                                                                                                                                                                                   | <b>Basic Information</b>                                                                                  |
| <b>1</b> Enter the valuation date: Month 01 Day 01 Year 2017                                                                                                                                                    |                                                                                                           |
| <b>2</b> Assets:                                                                                                                                                                                                |                                                                                                           |
| <b>a</b> Market value.....                                                                                                                                                                                      | <b>2a</b> 292,925,994                                                                                     |
| <b>b</b> Actuarial value .....                                                                                                                                                                                  | <b>2b</b> 292,925,994                                                                                     |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                             |                                                                                                           |
| <b>a</b> For retired participants and beneficiaries receiving payment .....                                                                                                                                     | (1) Number of participants 315 (2) Vested Funding Target 101,005,063 (3) Total Funding Target 101,005,063 |
| <b>b</b> For terminated vested participants .....                                                                                                                                                               | 70 6,866,705 6,866,705                                                                                    |
| <b>c</b> For active participants .....                                                                                                                                                                          | 714 138,629,036 139,343,329                                                                               |
| <b>d</b> Total .....                                                                                                                                                                                            | 1,099 246,500,804 247,215,097                                                                             |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b) .....                                                                                                                   | <input type="checkbox"/>                                                                                  |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                       | <b>4a</b>                                                                                                 |
| <b>b</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 ..... | <b>4b</b>                                                                                                 |
| <b>5</b> Effective interest rate.....                                                                                                                                                                           | <b>5</b> 5.89%                                                                                            |
| <b>6</b> Target normal cost .....                                                                                                                                                                               | <b>6</b> 7,260,831                                                                                        |

**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.

|                           |                               |     |                                        |
|---------------------------|-------------------------------|-----|----------------------------------------|
| <b>SIGN HERE</b>          | Allison Logan                 | ASL | 07/09/2018                             |
|                           | Signature of actuary          |     | Date                                   |
| ALLISON LOGAN             |                               |     | 1707794                                |
|                           | Type or print name of actuary |     | Most recent enrollment number          |
| Aon Consulting, Inc.      |                               |     | 214-989-2641                           |
|                           | Firm name                     |     | Telephone number (including area code) |
| 2711 NORTH HASKELL AVENUE |                               |     |                                        |
| SUITE 800                 |                               |     |                                        |
| DALLAS TX 75204-2911      |                               |     |                                        |
|                           | 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, see the Instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2017

**Part II Beginning of Year Carryover and Prefunding Balances**

|                                                                                                                                                                      | (a) Carryover balance | (b) Prefunding balance |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| <b>7</b> Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....                                                              | 0                     | 33,670,476             |
| <b>8</b> Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                          | 0                     | 0                      |
| <b>9</b> Amount remaining (line 7 minus line 8).....                                                                                                                 | 0                     | 33,670,476             |
| <b>10</b> Interest on line 9 using prior year's actual return of <u>8.61</u> % .....                                                                                 | 0                     | 2,899,028              |
| <b>11</b> Prior year's excess contributions to be added to prefunding balance:                                                                                       |                       |                        |
| <b>a</b> Present value of excess contributions (line 38a from prior year) .....                                                                                      |                       | 0                      |
| <b>b(1)</b> 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>6.09</u> % ..... |                       | 0                      |
| <b>b(2)</b> Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                       | 0                      |
| <b>c</b> Total available at beginning of current plan year to add to prefunding balance .....                                                                        |                       | 0                      |
| <b>d</b> Portion of (c) to be added to prefunding balance.....                                                                                                       |                       | 0                      |
| <b>12</b> Other reductions in balances due to elections or deemed elections .....                                                                                    | 0                     | 0                      |
| <b>13</b> Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....                                                                          | 0                     | 36,569,504             |

**Part III Funding Percentages**

|                                                                                                                                                                            |           |         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------|
| <b>14</b> Funding target attainment percentage .....                                                                                                                       | <b>14</b> | 103.69% |
| <b>15</b> Adjusted funding target attainment percentage.....                                                                                                               | <b>15</b> | 118.49% |
| <b>16</b> Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | <b>16</b> | 107.44% |
| <b>17</b> If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage. ....                                        | <b>17</b> | %       |

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

| (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
|--------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
| <b>Totals ▶</b>          |                                   |                                 | <b>18(b)</b>             | 0                                 | <b>18(c)</b> 0                  |

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

|                                                                                                                        |            |   |
|------------------------------------------------------------------------------------------------------------------------|------------|---|
| <b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years.....                    | <b>19a</b> | 0 |
| <b>b</b> Contributions made to avoid restrictions adjusted to valuation date .....                                     | <b>19b</b> | 0 |
| <b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date..... | <b>19c</b> | 0 |

**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 |
|                                                            |         |         |         |

|                                                                                                                                                                                                                                     |                        |                        |                                                                            |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|------------------------|----------------------------------------------------------------------------|
| <b>Part V Assumptions Used to Determine Funding Target and Target Normal Cost</b>                                                                                                                                                   |                        |                        |                                                                            |
| 21 Discount rate:                                                                                                                                                                                                                   |                        |                        |                                                                            |
| a Segment rates:                                                                                                                                                                                                                    | 1st segment:<br>4.16 % | 2nd segment:<br>5.72 % | 3rd segment:<br>6.48 % <input type="checkbox"/> N/A, full yield curve used |
| b Applicable month (enter code).....                                                                                                                                                                                                |                        |                        | 21b 4                                                                      |
| 22 Weighted average retirement age .....                                                                                                                                                                                            |                        |                        | 22 61                                                                      |
| 23 Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute                                               |                        |                        |                                                                            |
| <b>Part VI Miscellaneous Items</b>                                                                                                                                                                                                  |                        |                        |                                                                            |
| 24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. .... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |                        |                        |                                                                            |
| 25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. .... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                      |                        |                        |                                                                            |
| 26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. .... <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No                            |                        |                        |                                                                            |
| 27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment .....                                                                                                       |                        |                        | 27                                                                         |
| <b>Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years</b>                                                                                                                                             |                        |                        |                                                                            |
| 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                                                                       |
| <b>Part VIII Minimum Required Contribution For Current Year</b>                                                                                                                                                                     |                        |                        |                                                                            |
| 31 Target normal cost and excess assets (see instructions):                                                                                                                                                                         |                        |                        |                                                                            |
| a Target normal cost (line 6) .....                                                                                                                                                                                                 |                        |                        | 31a 7,260,831                                                              |
| b Excess assets, if applicable, but not greater than line 31a .....                                                                                                                                                                 |                        |                        | 31b 7,260,831                                                              |
| 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                                                                         |
| 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 0                                                                       |
| 38 Present value of excess contributions for current year (see instructions)                                                                                                                                                        |                        |                        |                                                                            |
| a Total (excess, if any, of line 37 over line 36) .....                                                                                                                                                                             |                        |                        | 38a 0                                                                      |
| 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                                                                       |
| <b>Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)</b>                                                                                                                                           |                        |                        |                                                                            |
| 41 If an election was made to use PRA 2010 funding relief for this plan:                                                                                                                                                            |                        |                        |                                                                            |
| a Schedule elected ..... <input type="checkbox"/> 2 plus 7 years <input type="checkbox"/> 15 years                                                                                                                                  |                        |                        |                                                                            |
| b Eligible plan year(s) for which the election in line 41a was made ..... <input type="checkbox"/> 2008 <input type="checkbox"/> 2009 <input type="checkbox"/> 2010 <input type="checkbox"/> 2011                                   |                        |                        |                                                                            |
| 42 Amount of acceleration adjustment .....                                                                                                                                                                                          |                        |                        | 42                                                                         |
| 43 Excess installment acceleration amount to be carried over to future plan years .....                                                                                                                                             |                        |                        | 43                                                                         |

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Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at beginning of year.

| Retirement Age          | Retirement Percentage | Number of Employees Retired Per 1,000 | Weighted Age     |
|-------------------------|-----------------------|---------------------------------------|------------------|
| 55                      | 10.0%                 | 100                                   | 5,500.00         |
| 56                      | 5.0%                  | 45                                    | 2,520.00         |
| 57                      | 6.0%                  | 51                                    | 2,924.10         |
| 58                      | 8.0%                  | 64                                    | 3,729.17         |
| 59                      | 9.0%                  | 67                                    | 3,926.24         |
| 60                      | 13.0%                 | 87                                    | 5,248.29         |
| 61                      | 15.0%                 | 88                                    | 5,356.28         |
| 62                      | 35.0%                 | 174                                   | 10,797.45        |
| 63                      | 20.0%                 | 65                                    | 4,075.17         |
| 64                      | 25.0%                 | 65                                    | 4,139.85         |
| 65                      | 100.0%                | <u>194</u>                            | <u>12,613.61</u> |
| Total                   |                       | 1,000                                 | 60,830.16        |
| Average Retirement Age: |                       | 60.83016                              |                  |

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Schedule SB, line 26—Schedule of Active Participant Data

| Attained Age | Number of Participants<br>Years of Credited Service |     |     |       |       |       |       |       |       |     |
|--------------|-----------------------------------------------------|-----|-----|-------|-------|-------|-------|-------|-------|-----|
|              | <1                                                  | 1-4 | 5-9 | 10-14 | 15-19 | 20-24 | 25-29 | 30-34 | 35-39 | 40+ |
| <25          |                                                     |     |     |       |       |       |       |       |       |     |
| 25-29        |                                                     |     | 1   |       |       |       |       |       |       |     |
| 30-34        |                                                     |     | 9   | 3     |       |       |       |       |       |     |
| 35-39        |                                                     |     | 11  | 7     |       |       |       |       |       |     |
| 40-44        |                                                     |     | 11  | 11    | 2     | 1     |       |       |       |     |
| 45-49        |                                                     |     | 11  | 10    | 5     | 8     |       |       |       |     |
| 50-54        |                                                     |     | 15  | 12    | 8     | 26    | 6     | 42    |       |     |
| 55-59        |                                                     |     | 9   | 26    | 11    | 12    | 23    | 239   |       |     |
| 60-64        |                                                     |     | 8   | 5     | 19    | 10    | 9     | 35    | 81    |     |
| 65-69        |                                                     |     |     | 2     |       | 6     | 2     | 3     | 10    | 3   |
| 70+          |                                                     |     |     |       | 1     |       |       |       | 1     |     |

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Schedule SB, Part V—Statement of Actuarial Assumptions/Methods

|                                             |                                                                                                                                                                                                                                                           |
|---------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Interest Rates for Minimum Funding Purposes | Based on IRS 24-month average segments rates for September 2016, each adjusted as needed to fall within the 25-year average interest rate stabilization corridor.<br><br>1st Segment Rate: 4.16%.<br>2nd Segment Rate: 5.72%.<br>3rd Segment Rate: 6.48%. |
| Interest Rates for Maximum Tax Purposes     | Based on IRS 24-month average segments rates for September 2016, without regard to interest rate stabilization.<br><br>1st Segment Rate: 1.52%.<br>2nd Segment Rate: 3.80%.<br>3rd Segment Rate: 4.79%.                                                   |
| Pay Increases                               | 3.50%.                                                                                                                                                                                                                                                    |
| Cash Balance Interest Crediting Rate        | 4.00%.                                                                                                                                                                                                                                                    |
| Cash Balance Annuity Conversion Rate        | Underlying section 430 interest rates.                                                                                                                                                                                                                    |
| Social Security Wage Base Increases         | Future wage indices are based on a national wage increase of 3.50% per year.                                                                                                                                                                              |
| Social Security COLA Increases              | 3.00%.                                                                                                                                                                                                                                                    |
| Mortality Rates                             | 2017 Static Mortality Table for Annuitants and Non-Annuitants Per Treasury Regulation section 1.430(h)(3)-1(e).                                                                                                                                           |
| Retirement Rates                            | See Table A.                                                                                                                                                                                                                                              |
| Withdrawal Rates                            | See Table B.                                                                                                                                                                                                                                              |
| Disability Rates                            | See Table C.                                                                                                                                                                                                                                              |
| Payment Form                                |                                                                                                                                                                                                                                                           |
| Traditional Participants                    | 65% Joint and 100% survivor annuity.<br>35% Single life annuity.                                                                                                                                                                                          |
| Cash Balance Participants                   | 100% Lump sum.                                                                                                                                                                                                                                            |

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|                                               |                                                                                                                                                                             |
|-----------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Benefit Commencement Age                      |                                                                                                                                                                             |
| Active Participants                           |                                                                                                                                                                             |
| Retirement Eligible                           | Immediate.                                                                                                                                                                  |
| Not Retirement Eligible                       |                                                                                                                                                                             |
| Traditional Participants                      | Age 62 if at least 15 years of service, otherwise 65.                                                                                                                       |
| Cash Balance Participants                     | Once the 10-year service requirement is or would have been met.                                                                                                             |
| LTD Participants                              | Age 65.                                                                                                                                                                     |
| Terminated Vested Participants                |                                                                                                                                                                             |
| Traditional Participants                      | Age 62 if at least 15 years of service; otherwise 65.                                                                                                                       |
| Cash Balance Participants                     | Age 55 or, if later, once the 10-year service requirement is or would have been met.                                                                                        |
| Decrement Timing                              | Beginning of year decrements.                                                                                                                                               |
| Surviving Spouse Benefit                      | 80% of males and 80% of females have an eligible spouse; males are three years older than their spouses.                                                                    |
| Benefit and Compensation Limits               | Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$215,000 and the IRC section 401(a)(17) compensation limit of \$270,000. |
| Valuation of Plan Assets                      | Fair market value.                                                                                                                                                          |
| Trust Expenses Included in Target Normal Cost | \$977,456. Expenses are equal to the actual prior year administrative expenses plus current year PBGC premiums.                                                             |
| Actuarial Method                              | Standard unit credit cost method.                                                                                                                                           |
| Valuation Date                                | January 1, 2017.                                                                                                                                                            |

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**Table A**  
***Annual Rates of Retirement per 100 Eligible Participants***

| <b>Age</b> | <b>Rate</b> |
|------------|-------------|
| 55         | 10.00       |
| 56         | 5.00        |
| 57         | 6.00        |
| 58         | 8.00        |
| 59         | 9.00        |
| 60         | 13.00       |
| 61         | 15.00       |
| 62         | 35.00       |
| 63         | 20.00       |
| 64         | 25.00       |
| 65+        | 100.00      |

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**Table B**  
***Annual Rates of Turnover per 100 Eligible Participants***

| <b>Age</b> | <b>Male<br/>Rate</b> | <b>Female<br/>Rate</b> | <b>Age</b> | <b>Male<br/>Rate</b> | <b>Female<br/>Rate</b> |
|------------|----------------------|------------------------|------------|----------------------|------------------------|
| 15         | 7.2000               | 17.1606                | 40         | 4.9000               | 10.2636                |
| 16         | 7.2000               | 17.1606                | 41         | 4.7000               | 9.8804                 |
| 17         | 7.2000               | 17.1606                | 42         | 4.5000               | 9.4972                 |
| 18         | 7.2000               | 17.1606                | 43         | 4.2000               | 9.1141                 |
| 19         | 7.2000               | 17.1606                | 44         | 3.9000               | 8.7309                 |
| 20         | 7.2000               | 17.1606                | 45         | 3.6000               | 8.3477                 |
| 21         | 7.1000               | 17.1606                | 46         | 3.3000               | 7.9646                 |
| 22         | 7.0000               | 17.1606                | 47         | 3.0000               | 7.5814                 |
| 23         | 6.9000               | 16.7774                | 48         | 2.9000               | 7.1982                 |
| 24         | 6.8000               | 16.3943                | 49         | 2.8000               | 6.8151                 |
| 25         | 6.7000               | 16.0111                | 50         | 2.7000               | 6.4319                 |
| 26         | 6.6000               | 15.6279                | 51         | 2.6000               | 6.0487                 |
| 27         | 6.5000               | 15.2448                | 52         | 2.5000               | 5.6656                 |
| 28         | 6.4000               | 14.8616                | 53         | 2.3000               | 5.2824                 |
| 29         | 6.3000               | 14.4784                | 54         | 2.1000               | 4.8992                 |
| 30         | 6.2000               | 14.0953                | 55         | 1.9000               | 4.5161                 |
| 31         | 6.1000               | 13.7121                | 56         | 1.7000               | 4.1329                 |
| 32         | 6.0000               | 13.3289                | 57         | 1.5000               | 3.7497                 |
| 33         | 5.9000               | 12.9458                | 58         | 1.2000               | 3.3666                 |
| 34         | 5.8000               | 12.5626                | 59         | 0.9000               | 2.9834                 |
| 35         | 5.7000               | 12.1794                | 60         | 0.6000               | 2.6002                 |
| 36         | 5.6000               | 11.7963                | 61         | 0.0300               | 2.2170                 |
| 37         | 5.5000               | 11.4131                | 62         | 0.0000               | 1.8339                 |
| 38         | 5.3000               | 11.0299                | 63         | 0.0000               | 1.4507                 |
| 39         | 5.1000               | 10.6467                | 64         | 0.0000               | 1.0675                 |
|            |                      |                        | 65+        | 0.0000               | 0.0000                 |

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**Table C**  
***Annual Rates of Disability per 100 Eligible Participants***

| Age | Rate   | Age | Rate   |
|-----|--------|-----|--------|
| 15  | 0.0000 | 40  | 0.1821 |
| 16  | 0.0000 | 41  | 0.1974 |
| 17  | 0.0000 | 42  | 0.2129 |
| 18  | 0.0000 | 43  | 0.2302 |
| 19  | 0.0000 | 44  | 0.2512 |
| 20  | 0.0200 | 45  | 0.2773 |
| 21  | 0.0210 | 46  | 0.3071 |
| 22  | 0.0220 | 47  | 0.3380 |
| 23  | 0.0250 | 48  | 0.3737 |
| 24  | 0.0285 | 49  | 0.4202 |
| 25  | 0.0325 | 50  | 0.4758 |
| 26  | 0.0370 | 51  | 0.5370 |
| 27  | 0.0420 | 52  | 0.6080 |
| 28  | 0.0486 | 53  | 0.6868 |
| 29  | 0.0567 | 54  | 0.7759 |
| 30  | 0.0658 | 55  | 0.8700 |
| 31  | 0.0756 | 56  | 0.9672 |
| 32  | 0.0858 | 57  | 1.0700 |
| 33  | 0.0965 | 58  | 1.1693 |
| 34  | 0.1076 | 59  | 1.2500 |
| 35  | 0.1190 | 60  | 1.3750 |
| 36  | 0.1305 | 61  | 1.6570 |
| 37  | 0.1420 | 62  | 1.7820 |
| 38  | 0.1541 | 63  | 1.8400 |
| 39  | 0.1673 | 64  | 1.8620 |
|     |        | 65  | 1.8750 |
|     |        | 66+ | 0.0000 |

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Schedule SB, Part V—Summary of Plan Provisions

**Effective Date** January 1, 1947; amended and restated January 1, 2017.

**Participation** Completion of at least one year of service and attainment of age 21.

Employees (other than Employees of Oncor Electric Delivery), who are first hired or rehired more than twelve months following a severance from service on or after October 1, 2007, shall not be eligible to participate in the plan or to accrue any additional benefit.

Effective October 1, 2012, active, nonbargaining unit employees of Luminant, TXU Energy, and Energy Future Holdings Corp. were spun off to the EFH Active Retirement Plan.

Effective October 1, 2012, the following plan participants were spun off to the Oncor Retirement Plan: 1) active employees of Oncor; 2) retirees and beneficiaries receiving benefits from this plan as of that date; 3) other former employees and beneficiaries with vested accrued benefits from this plan on that date who had not gone into pay status; and, 4) alternate payees under qualified domestic relations orders in effect under this plan as of October 1, 2012, other than qualified domestic relations orders relating to Employees who, as of October 1, 2012, are bargaining unit Employees of Luminant.

Participants in this plan on October 1, 2012, are active, bargaining unit employees of Luminant, as of that date, and alternate payees of these employees.

**Applicable Benefit Formula**

Employees hired before January 1, 2001 were allowed a one-time choice between their then current pension benefit (generally Final Average Pay), and a new Cash Balance benefit. For those electing the Cash Balance Plan an opening balance equal to the value of their Traditional benefit was determined. All hires after December 31, 2000 automatically enter the Cash Balance formula. In addition certain employees were already covered by a "Prior Cash Balance Formula" and certain employees, acquired as a result of various acquisitions have special minimum benefit provisions. The most notable of those special provisions pertain to former Enserch employees and those are summarized later in this material.

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**Normal Retirement**

Eligibility

Attainment of age 65.

Current Vistra Energy Formulas:  
Traditional Final Average Pay  
(Pre – 1/1/2001 hires)

Monthly amount equal to the sum of (A) and (B):

(A)  $1.3\% \times (\text{average annual Earnings not in excess of } \$7,800) \times \text{Accredited Service}$ ; and

(B)  $1.5\% \times (\text{average annual Earnings in excess of } \$7,800) \times \text{Accredited Service}$ .

Prior Cash Balance Formula

Cash Balance Account is equal to the sum of (A) and (B):

(A) Pay-Based Credits equal to a percentage of Earnings for each month as an eligible employee based on the following table:

| Years of<br>Accredited Service | Percentage |
|--------------------------------|------------|
| 0, but less than 5             | 2.30%      |
| 5, but less than 10            | 3.15%      |
| 10, but less than 15           | 3.80%      |
| 15, but less than 20           | 4.60%      |
| 20, but less than 25           | 5.55%      |
| 25 or more                     | 6.75%      |

(B) Interest Credits at the end of each month based on the account balance as of the end of the prior month. The interest rate applied each month is the monthly average yield on the published rate on 30-year Treasury bonds for the twelve months ending November 30 of the previous plan (calendar) year.

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**Normal Retirement (continued)**

Current Cash Balance Formula

Cash Balance Account is equal to the sum of (A) and (B):

(A) Pay-Based Credits equal to a percentage of Earnings plus incentive pay for each month as an eligible employee based on the following table:

| Age plus Years of<br>Accredited Service | Percentage |
|-----------------------------------------|------------|
| Less than 35                            | 3.50%      |
| 35, but less than 50                    | 4.50%      |
| 50, but less than 65                    | 5.50%      |
| 65 or more                              | 6.50%      |

(B) Interest Credits at the end of each month based on the account balance as of the end of the prior month. The interest rate applied each month is the monthly average yield on the published rate on 30-year Treasury bonds for the twelve months ending November 30 of the previous plan (calendar) year.

**Early Retirement**

Eligibility

Attainment of age 55 and 15 years of Accredited Service.

Benefits

The participant's accrued benefit at the date of early retirement is payable at the Normal Retirement Age. The participant may elect an earlier commencement with early retirement reduction based on the participant's age at the annuity start date.

The early commencement benefit under the Traditional Final Average Pay formula shall be the accrued benefit under this formula reduced by 1/3% for each month the commencement date precedes the first day of the month coincident with or following their 62<sup>nd</sup> birthday.

The benefit under the Cash Balance Formula will be the account balance if the Employee has 10 years of Accredited Service or more. This benefit can be received as either a lump sum or an actuarially equivalent annuity.

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**Late Retirement**

Eligibility

Actively employed after normal retirement eligibility.

Benefits

The accrued benefit payable beginning on the first day of the month following Late Retirement is the greater of the accrued benefit calculated at termination under the applicable formula and the accrued benefit calculated at Normal Retirement Age increased actuarially to the late retirement date.

**Vested Terminations**

Eligibility

Traditional Formula

Five years of Vesting Service and termination of employment for reasons other than disability and death.

Cash Balance Formula

Three years of Vesting Service and termination of employment for reasons other than disability and death.

Benefits

The benefit under the Final Average Pay Formula shall be the accrued benefit payable at age 65. If the Employee has at least 15 years of Accredited Service at termination, the benefit can commence as early as age 55 with the same reduction as for Early Retirement.

The benefit under the Cash Balance Formula will be the account balance or an actuarially equivalent annuity that can commence immediately, provided the Employee had at least 10 years of Accredited Service at termination. For other participants commencement is delayed until the date that they would have had 10 years of Accredited Service had they not terminated.

**Disability Retirement**

Eligibility

Participant must be eligible for benefits under the company's formal long-term disability plan.

Benefits

Service for purposes of Accredited Service will continue. However, average annual Earnings at the time of disability will be used to calculate retirement benefits.

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

**Qualified Preretirement Survivor Annuity**

Eligibility

A surviving spouse is eligible for the Qualified Preretirement Survivor Annuity (QPSA) if all of the following are satisfied:

- The participant was partially or fully vested
- The participant's death occurred before the benefit commencement date of the first pension payment to the participant
- For Traditional Final Average Pay participants the participant and spouse were married for not less than one year at the time of death

Benefits

The benefit payable to the surviving spouse under the Final Average Pay plan is the greater of (A) and (B) until remarriage of the surviving spouse and the benefit under (B) thereafter:

- (A) Two-thirds of the normal retirement benefit based on average annual Earnings and years of Accredited Service at the time of the participant's death.
- (B) The retirement benefit payable as if the employee had terminated on the date of death and elected to receive the 100% Joint and Survivor Annuity Option at the earliest possible date.

The benefit payable to the surviving spouse or designated beneficiary under the Cash Balance Plan is the vested account balance in the form of a lump sum or a monthly annuity.

**Postretirement Death**

Eligibility

If a participant dies after having started receiving retirement benefits, the survivor may be eligible for a portion of the participant's benefit, depending on the form of payment originally elected and the period of time over which payments have been made.

Benefits

Benefit amounts are based on the form of payment the participant was receiving.

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

**Normal Form of Payment**

Single life annuity for single participants. 100% qualified joint and survivor annuity for married participants.

**Optional Forms of Payment**

Actuarially equivalent amounts may be paid in any of the following forms:

- Single Life Annuity
- 50% Joint and Survivor Annuity
- 100% Joint and Survivor Annuity
- 10-Year Certain and Life Annuity
- Social Security Adjustment
- Lump Sum (only if less than \$5,000 for Traditional participants)

**Employee Contributions**

No employee contributions are required or allowed.

**Pay Limits**

The Enserch plan incorporates prospective EGTRRA Limits. Pre-EGTRRA Limits are calculated under the Extended Wear-Away GATT approach.

**Ad Hoc Enhancements**

From time to time, the plan has sponsored ad hoc enhancements including severance benefits, early retirement windows, and ad hoc retiree cost-of-living increases. None of these has consistently shown a pattern of entitlement to include their valuation for future retirees.

**Definitions**

Accredited Service

Accredited Service is used to determine the amount of a participant's benefit under the plan.

Accredited Service is years and complete months of participation, up to a maximum of 40 years.

Vesting Service

Vesting Service is used to determine a participant's eligibility to receive benefits under the plan.

Vesting Service is years and complete months of service beginning no earlier than age 18.

**Earnings**

Annual remuneration, exclusive of overtime earnings or any special, incentive or other extra compensation. Includes amounts contributed to a salary reduction arrangement. Earnings for Cash Balance participants shall include cash commissions and incentive compensation.

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

However, in no event will Earnings exceed the statutory dollar limitation, adjusted for changes in the cost of living, as provided in section 401(a)(17) of the Code.

Final Average Earnings

Final Average Earnings will be calculated as one-third of the sum of the Participant's Earnings during the Participant's highest three years of Earnings.

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at beginning of year.

| Retirement Age          | Retirement Percentage | Number of Employees Retired Per 1,000 | Weighted Age     |
|-------------------------|-----------------------|---------------------------------------|------------------|
| 55                      | 10.0%                 | 100                                   | 5,500.00         |
| 56                      | 5.0%                  | 45                                    | 2,520.00         |
| 57                      | 6.0%                  | 51                                    | 2,924.10         |
| 58                      | 8.0%                  | 64                                    | 3,729.17         |
| 59                      | 9.0%                  | 67                                    | 3,926.24         |
| 60                      | 13.0%                 | 87                                    | 5,248.29         |
| 61                      | 15.0%                 | 88                                    | 5,356.28         |
| 62                      | 35.0%                 | 174                                   | 10,797.45        |
| 63                      | 20.0%                 | 65                                    | 4,075.17         |
| 64                      | 25.0%                 | 65                                    | 4,139.85         |
| 65                      | 100.0%                | <u>194</u>                            | <u>12,613.61</u> |
| Total                   |                       | 1,000                                 | 60,830.16        |
| Average Retirement Age: |                       | 60.83016                              |                  |

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

Schedule SB, Part V—Summary of Plan Provisions

**Effective Date** January 1, 1947; amended and restated January 1, 2017.

**Participation** Completion of at least one year of service and attainment of age 21.

Employees (other than Employees of Oncor Electric Delivery), who are first hired or rehired more than twelve months following a severance from service on or after October 1, 2007, shall not be eligible to participate in the plan or to accrue any additional benefit.

Effective October 1, 2012, active, nonbargaining unit employees of Luminant, TXU Energy, and Energy Future Holdings Corp. were spun off to the EFH Active Retirement Plan.

Effective October 1, 2012, the following plan participants were spun off to the Oncor Retirement Plan: 1) active employees of Oncor; 2) retirees and beneficiaries receiving benefits from this plan as of that date; 3) other former employees and beneficiaries with vested accrued benefits from this plan on that date who had not gone into pay status; and, 4) alternate payees under qualified domestic relations orders in effect under this plan as of October 1, 2012, other than qualified domestic relations orders relating to Employees who, as of October 1, 2012, are bargaining unit Employees of Luminant.

Participants in this plan on October 1, 2012, are active, bargaining unit employees of Luminant, as of that date, and alternate payees of these employees.

**Applicable Benefit Formula**

Employees hired before January 1, 2001 were allowed a one-time choice between their then current pension benefit (generally Final Average Pay), and a new Cash Balance benefit. For those electing the Cash Balance Plan an opening balance equal to the value of their Traditional benefit was determined. All hires after December 31, 2000 automatically enter the Cash Balance formula. In addition certain employees were already covered by a "Prior Cash Balance Formula" and certain employees, acquired as a result of various acquisitions have special minimum benefit provisions. The most notable of those special provisions pertain to former Enserch employees and those are summarized later in this material.

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

**Normal Retirement**

Eligibility

Attainment of age 65.

Current Vistra Energy Formulas:  
Traditional Final Average Pay  
(Pre – 1/1/2001 hires)

Monthly amount equal to the sum of (A) and (B):

(A)  $1.3\% \times (\text{average annual Earnings not in excess of } \$7,800) \times \text{Accredited Service}$ ; and

(B)  $1.5\% \times (\text{average annual Earnings in excess of } \$7,800) \times \text{Accredited Service}$ .

Prior Cash Balance Formula

Cash Balance Account is equal to the sum of (A) and (B):

(A) Pay-Based Credits equal to a percentage of Earnings for each month as an eligible employee based on the following table:

| Years of<br>Accredited Service | Percentage |
|--------------------------------|------------|
| 0, but less than 5             | 2.30%      |
| 5, but less than 10            | 3.15%      |
| 10, but less than 15           | 3.80%      |
| 15, but less than 20           | 4.60%      |
| 20, but less than 25           | 5.55%      |
| 25 or more                     | 6.75%      |

(B) Interest Credits at the end of each month based on the account balance as of the end of the prior month. The interest rate applied each month is the monthly average yield on the published rate on 30-year Treasury bonds for the twelve months ending November 30 of the previous plan (calendar) year.

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

**Normal Retirement (continued)**

Current Cash Balance Formula

Cash Balance Account is equal to the sum of (A) and (B):

(A) Pay-Based Credits equal to a percentage of Earnings plus incentive pay for each month as an eligible employee based on the following table:

| Age plus Years of<br>Accredited Service | Percentage |
|-----------------------------------------|------------|
| Less than 35                            | 3.50%      |
| 35, but less than 50                    | 4.50%      |
| 50, but less than 65                    | 5.50%      |
| 65 or more                              | 6.50%      |

(B) Interest Credits at the end of each month based on the account balance as of the end of the prior month. The interest rate applied each month is the monthly average yield on the published rate on 30-year Treasury bonds for the twelve months ending November 30 of the previous plan (calendar) year.

**Early Retirement**

Eligibility

Attainment of age 55 and 15 years of Accredited Service.

Benefits

The participant's accrued benefit at the date of early retirement is payable at the Normal Retirement Age. The participant may elect an earlier commencement with early retirement reduction based on the participant's age at the annuity start date.

The early commencement benefit under the Traditional Final Average Pay formula shall be the accrued benefit under this formula reduced by 1/3% for each month the commencement date precedes the first day of the month coincident with or following their 62<sup>nd</sup> birthday.

The benefit under the Cash Balance Formula will be the account balance if the Employee has 10 years of Accredited Service or more. This benefit can be received as either a lump sum or an actuarially equivalent annuity.

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

**Late Retirement**

Eligibility

Actively employed after normal retirement eligibility.

Benefits

The accrued benefit payable beginning on the first day of the month following Late Retirement is the greater of the accrued benefit calculated at termination under the applicable formula and the accrued benefit calculated at Normal Retirement Age increased actuarially to the late retirement date.

**Vested Terminations**

Eligibility

Traditional Formula

Five years of Vesting Service and termination of employment for reasons other than disability and death.

Cash Balance Formula

Three years of Vesting Service and termination of employment for reasons other than disability and death.

Benefits

The benefit under the Final Average Pay Formula shall be the accrued benefit payable at age 65. If the Employee has at least 15 years of Accredited Service at termination, the benefit can commence as early as age 55 with the same reduction as for Early Retirement.

The benefit under the Cash Balance Formula will be the account balance or an actuarially equivalent annuity that can commence immediately, provided the Employee had at least 10 years of Accredited Service at termination. For other participants commencement is delayed until the date that they would have had 10 years of Accredited Service had they not terminated.

**Disability Retirement**

Eligibility

Participant must be eligible for benefits under the company's formal long-term disability plan.

Benefits

Service for purposes of Accredited Service will continue. However, average annual Earnings at the time of disability will be used to calculate retirement benefits.

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

**Qualified Preretirement Survivor Annuity**

Eligibility

A surviving spouse is eligible for the Qualified Preretirement Survivor Annuity (QPSA) if all of the following are satisfied:

- The participant was partially or fully vested
- The participant's death occurred before the benefit commencement date of the first pension payment to the participant
- For Traditional Final Average Pay participants the participant and spouse were married for not less than one year at the time of death

Benefits

The benefit payable to the surviving spouse under the Final Average Pay plan is the greater of (A) and (B) until remarriage of the surviving spouse and the benefit under (B) thereafter:

- (A) Two-thirds of the normal retirement benefit based on average annual Earnings and years of Accredited Service at the time of the participant's death.
- (B) The retirement benefit payable as if the employee had terminated on the date of death and elected to receive the 100% Joint and Survivor Annuity Option at the earliest possible date.

The benefit payable to the surviving spouse or designated beneficiary under the Cash Balance Plan is the vested account balance in the form of a lump sum or a monthly annuity.

**Postretirement Death**

Eligibility

If a participant dies after having started receiving retirement benefits, the survivor may be eligible for a portion of the participant's benefit, depending on the form of payment originally elected and the period of time over which payments have been made.

Benefits

Benefit amounts are based on the form of payment the participant was receiving.

Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

**Normal Form of Payment**

Single life annuity for single participants. 100% qualified joint and survivor annuity for married participants.

**Optional Forms of Payment**

Actuarially equivalent amounts may be paid in any of the following forms:

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- Lump Sum (only if less than \$5,000 for Traditional participants)

**Employee Contributions**

No employee contributions are required or allowed.

**Pay Limits**

The Enserch plan incorporates prospective EGTRRA Limits. Pre-EGTRRA Limits are calculated under the Extended Wear-Away GATT approach.

**Ad Hoc Enhancements**

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Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

However, in no event will Earnings exceed the statutory dollar limitation, adjusted for changes in the cost of living, as provided in section 401(a)(17) of the Code.

Final Average Earnings

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Schedule SB Attachment (Form 5500)—2017 Plan Year  
Vistra Energy Retirement Plan  
EIN: 36-4833461 PN: 002

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

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**VISTRA ENERGY RETIREMENT PLAN**

EIN 36-4833461 PN 002

**SCHEDULE H, PART IV, LINE 4i**

**SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR)**

**DECEMBER 31, 2017**

Note: Refer to the enclosed Trustee statements for the required disclosures.

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                               | Schedule of Investments at End of Plan Year at Revalued Cost |                     |                     | Report ID: M1102E    |
|------------------------------------|---------------------------------------------------------------|--------------------------------------------------------------|---------------------|---------------------|----------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                               | 1/1/2017 - 12/31/2017                                        |                     |                     | Status: FINAL        |
|                                    |                                                               |                                                              |                     |                     | TEXAS UTILITIES      |
| Security ID                        | Security Description                                          | Shares                                                       | Cost                | Market Value        | Unrealized Gain/Loss |
| <b>INTEREST-BEARING CASH</b>       |                                                               |                                                              |                     |                     |                      |
| TUCF17813702 06742TAN6             | BARCLAYS BANK PLC/NY VAR RT 05/17/2018 DD 07/17/17            | 400,000.000                                                  | 400,000.00          | 400,000.00          | 0.00                 |
| TUCF17813702 999CSCUS7             | SWAP/MSD A STANDARD CHARTERED C VAR RT 01/01/2049 DD 07/01/08 | 60,000.000                                                   | 60,000.00           | 60,000.00           | 0.00                 |
| TUCF17813702 999D10673             | FUTURES CASH COLLATERAL HELD AT GOLDMAN                       | 98,000.000                                                   | 98,000.00           | 98,000.00           | 0.00                 |
| TUCF17813702 999F0BZU6             | FOBICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08           | 573,000.000                                                  | 573,000.00          | 573,000.00          | 0.00                 |
| TUCF17813702 999GSCZA2             | GS ICE CCP COLLAT VAR RT 01/01/2049 DD 07/01/08               | 282,000.000                                                  | 282,000.00          | 282,000.00          | 0.00                 |
| TUCF17813702 999J27559             | LCH CCP GOLDMAN SACHS & CO CAS VAR RT 01/01/2049 DD 07/01/08  | 72,000.000                                                   | 72,000.00           | 72,000.00           | 0.00                 |
| TUCF17813702 999VAMVE7             | CME CCP COLL HELD AT GSC                                      | 441,000.000                                                  | 441,000.00          | 441,000.00          | 0.00                 |
| TUCF17813702 LA9123451             | ARS (ARGENTINE PESO)                                          | 85,734.430                                                   | 4,790.20            | 4,554.29            | -235.91              |
| TUCF17813702 LM9123455             | MXN (MEXICAN PESO)                                            | 449,786.640                                                  | 22,902.66           | 22,988.76           | 86.10                |
| TUCF17813702 XX9123458             | EUR (EURO)                                                    | 37,573.350                                                   | 44,540.79           | 45,118.08           | 577.29               |
| TUCF17813702 XX9123482             | EUR CURRENCY AT BROKER                                        | -2,582.520                                                   | -3,083.11           | -3,101.09           | -17.98               |
| <b>TOTAL INTEREST-BEARING CASH</b> |                                                               |                                                              | <b>1,395,150.54</b> | <b>1,395,560.04</b> | <b>409.50</b>        |
| <b>U. S. GOVERNMENT SECURITIES</b> |                                                               |                                                              |                     |                     |                      |
| TUCF17813702 01F030629             | COMMIT TO PUR FNMA SF MTG 3.000% 02/01/2048 DD 02/01/18       | 2,500,000.000                                                | 2,485,937.50        | 2,496,725.00        | 10,787.50            |
| TUCF17813702 3019969L0             | FHA INSD 12TH PROJ MTG GMAC 7.430% 12/01/2021                 | 12,688.020                                                   | 12,450.80           | 12,728.36           | 277.56               |
| TUCF17813702 302998BV0             | FHA PROJ #23 REILLY MTG ASSOC 7.430% 03/25/2022               | 23,885.870                                                   | 22,765.21           | 23,961.81           | 1,196.60             |
| TUCF17813702 312903DF1             | FHLMC MULTICLASS MTG 1051 884.500% 01/15/2021 11/15/89        | 11.930                                                       | 67.70               | 94.18               | 26.48                |
| TUCF17813702 31358NCS9             | FNMA GTD REMIC P/T 92-82 IO 9.000% 05/25/2022 DD 05/01/92     | 64.487                                                       | 9.01                | 7.27                | -1.74                |
| TUCF17813702 3137FCLD4             | FHLMC MULTICLASS MTG K071 A2 3.286% 11/25/2027 DD 12/01/17    | 800,000.000                                                  | 823,951.20          | 826,416.00          | 2,464.80             |
| TUCF17813702 912803DV2             | U S TREASURY BD PRIN STRIP 0.000% 02/15/2042 DD 02/15/12      | 2,000,000.000                                                | 911,640.00          | 1,034,260.00        | 122,620.00           |
| TUCF17813702 912803DZ3             | U S TREASURY BD PRIN STRIP 0.000% 11/15/2042 DD 11/15/12      | 1,500,000.000                                                | 665,370.00          | 756,690.00          | 91,320.00            |
| TUCF17813702 912803EA7             | U S TREASURY BD PRIN STRIP 0.000% 02/15/2043 DD 02/15/13      | 300,000.000                                                  | 132,270.00          | 150,177.00          | 17,907.00            |
| TUCF17813702 912803EC3             | U S TREASURY BD PRIN STRIP 0.000% 05/15/2043 DD 05/15/13      | 3,300,000.000                                                | 1,441,902.00        | 1,638,582.00        | 196,680.00           |
| TUCF17813702 912803EF6             | U S TREASURY BD PRIN STRIP 0.000% 02/15/2044 DD 02/15/14      | 1,500,000.000                                                | 643,275.00          | 728,280.00          | 85,005.00            |
| TUCF17813702 912803EJ8             | U S TREASURY BD PRIN STRIP 0.000% 08/15/2044 DD 08/15/14      | 100,000.000                                                  | 41,961.00           | 47,841.00           | 5,880.00             |
| TUCF17813702 912803EN9             | U S TREASURY BD PRIN STRIP 0.000% 05/15/2045 DD 05/15/15      | 500,000.000                                                  | 204,695.00          | 233,735.00          | 29,040.00            |
| TUCF17813702 912810FR4             | US TREAS-CP I INFLAT 2.375% 01/15/2025 DD 07/15/04            | 180,588.180                                                  | 206,573.34          | 205,791.07          | -782.27              |
| TUCF17813702 912810PU6             | U S TREASURY BOND 5.000% 05/15/2037 DD 05/15/07               | 2,183,000.000                                                | 3,001,294.99        | 2,993,176.79        | -8,118.20            |
| TUCF17813702 912810PV2             | U S TREASURY BOND 4.375% 02/15/2038 DD 02/15/08               | 6,963,000.000                                                | 8,820,162.29        | 8,900,942.16        | 80,779.87            |
| TUCF17813702 912810PX0             | U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08               | 6,129,000.000                                                | 7,922,486.10        | 7,965,800.01        | 43,313.91            |
| TUCF17813702 912810QA9             | U S TREASURY BOND 3.500% 02/15/2039 DD 02/15/09               | 345,000.000                                                  | 394,593.75          | 394,041.75          | -552.00              |
| TUCF17813702 912810QB7             | U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09               | 1,509,000.000                                                | 1,899,935.21        | 1,907,300.55        | 7,365.34             |
| TUCF17813702 912810QD3             | U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09               | 120,000.000                                                  | 152,587.50          | 154,401.60          | 1,814.10             |
| TUCF17813702 912810RF7             | US TREAS-CP I INFLAT 1.375% 02/15/2044 DD 02/15/14            | 449,815.750                                                  | 490,047.56          | 519,285.29          | 29,237.73            |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                             |                                                              |                |               | Schedule of Investments at End of Plan Year at Revalued Cost |                      |  | Report ID: M1102E |  |
|----------------------------------------|--------------------------------------------------------------|----------------|---------------|--------------------------------------------------------------|----------------------|--|-------------------|--|
| TU COMBINED MANAGER - TUCG17814600     |                                                              |                |               | 1/1/2017 - 12/31/2017                                        |                      |  | Status: FINAL     |  |
|                                        |                                                              |                |               |                                                              |                      |  | TEXAS UTILITIES   |  |
| Security ID                            | Security Description                                         | Shares         | Cost          | Market Value                                                 | Unrealized Gain/Loss |  |                   |  |
| TUCF17813702 912810RH3                 | U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14              | 6,100,000.000  | 6,343,141.82  | 6,556,341.00                                                 | 213,199.18           |  |                   |  |
| TUCF17813702 912810RN0                 | U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15              | 3,450,000.000  | 3,319,969.50  | 3,538,147.50                                                 | 218,178.00           |  |                   |  |
| TUCF17813702 912810RS9                 | U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16              | 2,512,000.000  | 2,232,339.04  | 2,389,540.00                                                 | 157,200.96           |  |                   |  |
| TUCF17813702 912810RU4                 | U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16              | 1,172,000.000  | 1,142,607.45  | 1,202,261.04                                                 | 59,653.59            |  |                   |  |
| TUCF17813702 912810RV2                 | U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17              | 949,000.000    | 983,016.98    | 998,044.32                                                   | 15,027.34            |  |                   |  |
| TUCF17813702 912810RV0                 | US TREAS-CP I INFLAT 0.875% 02/15/2047 DD 02/15/17           | 408,740.000    | 407,948.27    | 424,742.17                                                   | 16,793.90            |  |                   |  |
| TUCF17813702 912810RX8                 | U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17              | 3,231,000.000  | 3,419,423.69  | 3,399,976.47                                                 | -22,447.22           |  |                   |  |
| TUCF17813702 912810RY6                 | U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17              | 4,293,000.000  | 4,172,909.44  | 4,298,366.25                                                 | 125,456.81           |  |                   |  |
| TUCF17813702 912828L3                  | US TREAS-CP I INFLAT 0.375% 07/15/2027 DD 07/15/17           | 1,233,248.740  | 1,220,145.35  | 1,226,687.86                                                 | 6,542.51             |  |                   |  |
| TUCF17813702 912828N9                  | U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17              | 499,000.000    | 500,327.50    | 493,076.87                                                   | -7,250.63            |  |                   |  |
| TUCF17813702 912828R0                  | U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17              | 688,000.000    | 677,962.21    | 678,326.72                                                   | 364.51               |  |                   |  |
| TUCF17813702 912828F5                  | U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17              | 1,557,000.000  | 1,540,107.08  | 1,535,046.30                                                 | -5,060.78            |  |                   |  |
| TUCF17813702 912828H45                 | US TREAS-CP I INFLAT 0.250% 01/15/2025 DD 01/15/15           | 234,321.750    | 230,519.40    | 232,248.00                                                   | 1,728.60             |  |                   |  |
| TUCF17813702 912828N71                 | US TREAS-CP I INFLAT 0.625% 01/15/2026 DD 01/15/16           | 415,248.000    | 418,804.72    | 421,896.12                                                   | 3,091.40             |  |                   |  |
| TUCF17813702 912828V49                 | US TREAS-CP I INFLAT 0.375% 01/15/2027 DD 01/15/17           | 40,846.000     | 40,674.84     | 40,551.50                                                    | -123.34              |  |                   |  |
| TUCF17813702 912828V98                 | U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17              | 11,416,000.000 | 11,319,214.63 | 11,266,222.08                                                | -52,992.55           |  |                   |  |
| TUCF17813702 912828VJ0                 | US TREAS-CP I INFLAT 0.125% 07/15/2024 DD 07/15/14           | 311,652.000    | 306,428.66    | 307,990.09                                                   | 1,561.44             |  |                   |  |
| TUCF17813702 912828XQ8                 | U S TREASURY NOTE 2.000% 07/31/2022 DD 07/31/15              | 1,200,000.000  | 1,195,596.00  | 1,190,856.00                                                 | -4,740.00            |  |                   |  |
| TUCF17813902 912810RY6                 | U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17              | 1,480,000.000  | 1,472,130.09  | 1,481,850.00                                                 | 9,719.91             |  |                   |  |
| TUCF17813902 912828F5                  | U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17              | 590,000.000    | 581,432.21    | 581,681.00                                                   | 248.79               |  |                   |  |
| TOTAL U. S. GOVERNMENT SECURITIES      |                                                              |                | 71,798,674.03 | 73,251,088.13                                                | 1,452,414.10         |  |                   |  |
| CORPORATE DEBT INSTRUMENTS - PREFERRED |                                                              |                |               |                                                              |                      |  |                   |  |
| TUCF17813702 00206RCU4                 | AT&T INC 5.650% 02/15/2047 DD 02/09/16                       | 100,000.000    | 107,250.00    | 109,442.00                                                   | 2,192.00             |  |                   |  |
| TUCF17813702 00206RDV1                 | AT&T INC VAR RT 07/15/2021 DD 05/19/17                       | 100,000.000    | 101,255.00    | 101,370.00                                                   | 115.00               |  |                   |  |
| TUCF17813702 00287YAY5                 | ABBVIE INC 3.200% 05/14/2026 DD 05/12/16                     | 200,000.000    | 190,286.00    | 199,408.00                                                   | 9,122.00             |  |                   |  |
| TUCF17813702 01609WAT9                 | ALIBABA GROUP HOLDING LTD 3.400% 12/08/2027 DD 12/06/17      | 700,000.000    | 695,772.00    | 699,825.00                                                   | 4,053.00             |  |                   |  |
| TUCF17813702 023135BA3                 | AMAZON.COM INC 144A 3.150% 08/22/2027 DD 08/22/17            | 700,000.000    | 698,747.00    | 701,057.00                                                   | 2,310.00             |  |                   |  |
| TUCF17813702 023767AA4                 | AMERICAN AIRLINES 2011-1 CLASS 5.250% 07/31/2022 DD 01/25/11 | 50,963.350     | 54,049.12     | 53,618.54                                                    | -430.58              |  |                   |  |
| TUCF17813702 031162CP3                 | AMGEN INC 2.650% 05/11/2022 DD 05/11/17                      | 400,000.000    | 399,144.00    | 398,924.00                                                   | -220.00              |  |                   |  |
| TUCF17813702 035240AG5                 | ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16 | 200,000.000    | 217,712.00    | 231,504.00                                                   | 13,792.00            |  |                   |  |
| TUCF17813702 035242AM8                 | ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16 | 1,100,000.000  | 1,157,057.00  | 1,229,965.00                                                 | 72,908.00            |  |                   |  |
| TUCF17813702 03524BAF3                 | ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14 | 300,000.000    | 312,015.00    | 331,008.00                                                   | 18,993.00            |  |                   |  |
| TUCF17813702 037833BX7                 | APPLE INC 4.650% 02/23/2046 DD 02/23/16                      | 300,000.000    | 323,955.00    | 351,312.00                                                   | 27,357.00            |  |                   |  |
| TUCF17813702 05367AAA1                 | AVIATION CAPITAL GROUP LL 144A 7.125% 10/15/2020 DD 10/07/10 | 200,000.000    | 231,000.00    | 222,920.00                                                   | -8,080.00            |  |                   |  |
| TUCF17813702 06051GGV5                 | BANK OF AMERICA CORP 144A VAR RT 12/20/2023 DD 12/20/17      | 298,000.000    | 298,056.62    | 298,765.86                                                   | 709.24               |  |                   |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |              |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|--------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |              |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |              |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost         | Market Value | Unrealized Gain/Loss |  |
| TUCF17813702 06051GGW3             | BANK OF AMERICA CORP 144A VAR RT 12/20/2028 DD 12/20/17      | 2,075,000.000                                                | 2,064,044.00 | 2,075,456.50 | 11,412.50            |  |
| TUCF17813702 079887BV0             | BECTON DICKINSON AND CO 3.363% 06/06/2024 DD 06/06/17        | 200,000.000                                                  | 200,000.00   | 200,558.00   | 558.00               |  |
| TUCF17813702 09062XAD5             | BIOGEN INC 5.200% 09/15/2045 DD 09/15/15                     | 200,000.000                                                  | 214,030.00   | 237,416.00   | 23,386.00            |  |
| TUCF17813702 09062XAF0             | BIOGEN INC 4.050% 09/15/2025 DD 09/15/15                     | 100,000.000                                                  | 102,956.00   | 105,820.00   | 2,864.00             |  |
| TUCF17813702 09681LAD2             | BOC AVIATION LTD 144A 2.750% 09/18/2022 DD 09/18/17          | 700,000.000                                                  | 696,213.00   | 685,146.00   | -11,067.00           |  |
| TUCF17813702 11134LAG4             | BROADCOM CORP / BROADCOM 144A 3.875% 01/15/2027 DD 01/19/17  | 300,000.000                                                  | 298,674.00   | 295,215.00   | -3,459.00            |  |
| TUCF17813702 125509BV0             | CIGNA CORP 3.050% 10/15/2027 DD 09/14/17                     | 400,000.000                                                  | 399,232.00   | 392,896.00   | -6,336.00            |  |
| TUCF17813702 185508AG3             | CLECO POWER LLC 6.000% 12/01/2040 DD 11/15/10                | 150,000.000                                                  | 182,427.00   | 188,461.50   | 6,034.50             |  |
| TUCF17813702 20826FAC0             | CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14              | 300,000.000                                                  | 298,413.00   | 328,074.00   | 29,661.00            |  |
| TUCF17813702 21689WDF1             | COOPERATIVE RABOBANK UA 3.950% 11/09/2022 DD 11/09/12        | 500,000.000                                                  | 514,360.00   | 521,300.00   | 6,940.00             |  |
| TUCF17813702 233861CX0             | DAIMLER FINANCE NORTH AME 144A VAR RT 05/05/2020 DD 05/05/17 | 400,000.000                                                  | 400,000.00   | 401,320.00   | 1,320.00             |  |
| TUCF17813702 247361ZH4             | DELTA AIR LINES 2010-2 CLASS A 4.950% 11/23/2020 DD 11/22/10 | 184,320.538                                                  | 193,167.92   | 189,149.74   | -4,018.18            |  |
| TUCF17813702 24736TA5              | DELTA AIR LINES 2009-1 CLASS A 7.750% 06/17/2021 DD 11/24/09 | 45,405.826                                                   | 50,286.95    | 49,092.78    | -1,194.17            |  |
| TUCF17813702 24736VAA0             | DELTA AIR LINES 2010-1 CLASS A 6.200% 01/02/2020 DD 07/02/10 | 117,588.680                                                  | 123,762.09   | 119,646.48   | -4,115.61            |  |
| TUCF17813702 268317AQ7             | ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15  | 400,000.000                                                  | 404,712.00   | 453,832.00   | 49,120.00            |  |
| TUCF17813702 26884LAF6             | EQT CORP 3.900% 10/01/2027 DD 10/04/17                       | 200,000.000                                                  | 199,836.00   | 198,826.00   | -1,010.00            |  |
| TUCF17813702 29336UAG2             | ENLINK MIDSTREAM PARTNERS LP 5.450% 06/01/2047 DD 05/11/17   | 300,000.000                                                  | 299,943.00   | 317,007.00   | 17,064.00            |  |
| TUCF17813702 375559BD4             | GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15            | 300,000.000                                                  | 310,401.00   | 347,022.00   | 36,621.00            |  |
| TUCF17813702 38141GCU6             | GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03    | 500,000.000                                                  | 604,315.00   | 637,280.00   | 32,965.00            |  |
| TUCF17813702 38239JAA9             | GOODMAN US FINANCE THREE 144A 3.700% 03/15/2028 DD 09/27/17  | 100,000.000                                                  | 99,631.00    | 99,230.00    | -401.00              |  |
| TUCF17813702 404280AF6             | HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05              | 100,000.000                                                  | 129,611.00   | 135,867.00   | 6,256.00             |  |
| TUCF17813702 404280AH2             | HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07              | 100,000.000                                                  | 123,969.00   | 131,508.00   | 7,539.00             |  |
| TUCF17813702 4042Q1AD9             | HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08               | 700,000.000                                                  | 924,959.00   | 1,034,292.00 | 109,333.00           |  |
| TUCF17813702 437076BF8             | HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14             | 300,000.000                                                  | 319,710.00   | 339,738.00   | 20,028.00            |  |
| TUCF17813702 46625HHF0             | JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08            | 1,100,000.000                                                | 1,425,358.00 | 1,513,534.00 | 88,176.00            |  |
| TUCF17813702 548861DN4             | LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16                 | 200,000.000                                                  | 186,690.00   | 200,818.00   | 14,128.00            |  |
| TUCF17813702 589055BD7             | MEDTRONIC INC 4.625% 03/15/2044 DD 02/27/14                  | 600,000.000                                                  | 644,496.00   | 687,222.00   | 42,726.00            |  |
| TUCF17813702 594918BC7             | MICROSOFT CORP 3.500% 02/12/2035 DD 02/12/15                 | 275,000.000                                                  | 264,709.50   | 286,126.50   | 21,417.00            |  |
| TUCF17813702 71654QBE1             | PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12            | 125,000.000                                                  | 104,025.00   | 114,995.00   | 10,970.00            |  |
| TUCF17813702 717081DK6             | PFIZER INC 4.400% 05/15/2044 DD 05/15/14                     | 200,000.000                                                  | 211,252.00   | 229,564.00   | 18,312.00            |  |
| TUCF17813702 718172AU3             | PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12 | 300,000.000                                                  | 278,556.00   | 299,184.00   | 20,628.00            |  |
| TUCF17813702 718172BL2             | PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14 | 450,000.000                                                  | 444,334.50   | 474,327.00   | 29,992.50            |  |
| TUCF17813702 747525AJ2             | QUALCOMM INC 4.650% 05/20/2035 DD 05/20/15                   | 275,000.000                                                  | 290,708.00   | 295,944.00   | 5,236.00             |  |
| TUCF17813702 804133AB2             | SAUDI ELECTRICITY GLOBAL 144A 5.060% 04/08/2043 DD 04/08/13  | 200,000.000                                                  | 193,220.00   | 204,300.00   | 11,080.00            |  |
| TUCF17813702 80413MAB0             | SAUDI ELECTRICITY GLOBAL 144A 5.500% 04/08/2044 DD 04/08/14  | 100,000.000                                                  | 99,661.00    | 107,544.00   | 7,883.00             |  |
| TUCF17813702 822582BF8             | SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15 | 400,000.000                                                  | 405,192.00   | 449,748.00   | 44,556.00            |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |              |              |                      | Report ID: M1102E |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|--------------|--------------|----------------------|-------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |              |              |                      | Status: FINAL     |  |
|                                    |                                                              |                                                              |              |              |                      | TEXAS UTILITIES   |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost         | Market Value | Unrealized Gain/Loss |                   |  |
| TUCF17813702 85771PAE2             | STATOIL ASA 4.250% 11/23/2041 DD 11/23/11                    | 400,000.000                                                  | 399,232.00   | 432,556.00   | 33,324.00            |                   |  |
| TUCF17813702 878091BE6             | TEACHERS INSURANCE & ANNU 144A VAR RT 09/15/2054 DD 09/18/14 | 500,000.000                                                  | 490,625.00   | 507,250.00   | 16,625.00            |                   |  |
| TUCF17813702 878091BF3             | TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17 | 400,000.000                                                  | 398,720.00   | 423,016.00   | 24,296.00            |                   |  |
| TUCF17813702 88167AAE1             | TEVAPHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16  | 300,000.000                                                  | 276,579.00   | 247,695.00   | -28,884.00           |                   |  |
| TUCF17813702 902674XK1             | UBS AG/LONDON 144A 2.450% 12/01/2020 DD 11/30/17             | 300,000.000                                                  | 299,724.00   | 299,097.00   | -627.00              |                   |  |
| TUCF17813702 90345WAA2             | US AIRWAYS 2012-1 CLASS APASS 5.900% 04/01/2026 DD 05/14/12  | 36,342.875                                                   | 40,522.30    | 40,336.96    | -185.34              |                   |  |
| TUCF17813702 92343VCX0             | VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15     | 100,000.000                                                  | 95,891.00    | 98,465.00    | 2,574.00             |                   |  |
| TUCF17813702 92343VCZ5             | VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15     | 863,000.000                                                  | 810,451.93   | 833,174.72   | 22,722.79            |                   |  |
| TUCF17813702 92826CAE2             | VISA INC 4.150% 12/14/2035 DD 12/14/15                       | 300,000.000                                                  | 314,094.00   | 333,078.00   | 18,984.00            |                   |  |
| TUCF17813702 92976GAG6             | WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07            | 200,000.000                                                  | 235,582.00   | 256,478.00   | 20,896.00            |                   |  |
| TUCF17813702 92976GAJ0             | WELLS FARGO BANK NA 6.800% 01/15/2038 DD 12/07/07            | 800,000.000                                                  | 1,017,640.00 | 1,115,824.00 | 98,184.00            |                   |  |
| TUCF17813702 94974BGQ7             | WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15               | 300,000.000                                                  | 308,136.00   | 339,534.00   | 31,398.00            |                   |  |
| TUCF17813702 94980VAG3             | WELLS FARGO BANK NA 5.950% 08/26/2036 DD 08/29/06            | 350,000.000                                                  | 412,037.60   | 448,563.50   | 36,526.00            |                   |  |
| TUCF17813902 00108WAB6             | AEP TEXAS INC 144A 3.800% 10/01/2047 DD 09/22/17             | 80,000.000                                                   | 59,310.00    | 61,689.60    | 2,379.60             |                   |  |
| TUCF17813902 002824BF6             | ABBOTT LABORATORIES 3.750% 11/30/2026 DD 11/22/16            | 125,000.000                                                  | 128,767.75   | 128,358.75   | -399.00              |                   |  |
| TUCF17813902 002824BH2             | ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16            | 505,000.000                                                  | 544,100.25   | 578,982.50   | 34,882.25            |                   |  |
| TUCF17813902 010392FB9             | ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09               | 55,000.000                                                   | 68,263.80    | 72,175.40    | 3,911.60             |                   |  |
| TUCF17813902 02364WAVV5            | AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10        | 215,000.000                                                  | 255,423.35   | 273,202.65   | 17,779.30            |                   |  |
| TUCF17813902 026874AZ0             | AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06 | 40,000.000                                                   | 47,832.80    | 51,630.00    | 3,797.20             |                   |  |
| TUCF17813902 031162CF5             | AMGEN INC 4.663% 05/15/2051 DD 12/15/16                      | 385,000.000                                                  | 384,591.75   | 430,626.35   | 46,034.60            |                   |  |
| TUCF17813902 035242AM8             | ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16 | 370,000.000                                                  | 389,191.90   | 413,715.50   | 24,523.60            |                   |  |
| TUCF17813902 035242AN6             | ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16 | 1,115,000.000                                                | 1,212,117.41 | 1,292,273.85 | 80,156.44            |                   |  |
| TUCF17813902 035242AP1             | ANHEUSER-BUSCH INBEV FINANCE I 3.650% 02/01/2026 DD 01/25/16 | 190,000.000                                                  | 192,886.10   | 196,076.20   | 3,190.10             |                   |  |
| TUCF17813902 036752AD5             | ANTHEM INC 4.375% 12/01/2047 DD 11/21/17                     | 340,000.000                                                  | 343,176.05   | 361,501.60   | 18,325.55            |                   |  |
| TUCF17813902 037411AAV5            | APACHE CORP 5.100% 09/01/2040 DD 08/20/10                    | 45,000.000                                                   | 47,398.50    | 47,942.55    | 544.05               |                   |  |
| TUCF17813902 037411AY1             | APACHE CORP 5.250% 02/01/2042 DD 12/03/10                    | 30,000.000                                                   | 31,955.10    | 32,481.60    | 526.50               |                   |  |
| TUCF17813902 037411BA2             | APACHE CORP 4.750% 04/15/2043 DD 04/09/12                    | 110,000.000                                                  | 110,984.80   | 113,051.40   | 2,066.60             |                   |  |
| TUCF17813902 037411BC8             | APACHE CORP 4.250% 01/15/2044 DD 12/03/12                    | 20,000.000                                                   | 18,931.80    | 19,375.40    | 443.60               |                   |  |
| TUCF17813902 037833AL4             | APPLE INC 3.850% 05/04/2043 DD 05/03/13                      | 300,000.000                                                  | 286,872.00   | 311,688.00   | 24,816.00            |                   |  |
| TUCF17813902 037833BA7             | APPLE INC 3.450% 02/09/2045 DD 02/09/15                      | 225,000.000                                                  | 198,596.25   | 219,584.25   | 20,988.00            |                   |  |
| TUCF17813902 037833BWA9            | APPLE INC 4.500% 02/23/2036 DD 02/23/16                      | 105,000.000                                                  | 112,132.65   | 120,360.45   | 8,227.80             |                   |  |
| TUCF17813902 037833BX7             | APPLE INC 4.650% 02/23/2046 DD 02/23/16                      | 390,000.000                                                  | 422,744.10   | 456,705.60   | 33,961.50            |                   |  |
| TUCF17813902 037833CD0             | APPLE INC 3.850% 08/04/2046 DD 08/04/16                      | 105,000.000                                                  | 103,694.05   | 109,427.85   | 5,733.80             |                   |  |
| TUCF17813902 037833CH1             | APPLE INC 4.250% 02/09/2047 DD 02/09/17                      | 25,000.000                                                   | 24,949.80    | 27,780.75    | 2,831.25             |                   |  |
| TUCF17813902 037833DD9             | APPLE INC 3.750% 09/12/2047 DD 09/12/17                      | 75,000.000                                                   | 74,252.25    | 76,860.00    | 2,607.75             |                   |  |
| TUCF17813902 055451AV0             | BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13   | 70,000.000                                                   | 79,806.95    | 85,823.50    | 6,016.55             |                   |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813902 06050TJZ6             | BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06             | 275,000.000                                                  | 331,779.25 | 358,622.00   | 26,842.75            |  |
| TUCF17813902 06051GGA1             | BANK OF AMERICA CORP 3.248% 10/21/2027 DD 10/21/16           | 535,000.000                                                  | 506,857.04 | 530,891.20   | 24,034.16            |  |
| TUCF17813902 06051GGF0             | BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17           | 70,000.000                                                   | 70,360.50  | 72,405.90    | 2,045.40             |  |
| TUCF17813902 06051GGG8             | BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17           | 25,000.000                                                   | 25,996.75  | 28,174.00    | 2,177.25             |  |
| TUCF17813902 06051GGR4             | BANK OF AMERICA CORP VAR RT 07/21/2028 DD 07/21/17           | 230,000.000                                                  | 230,351.76 | 233,783.50   | 3,431.74             |  |
| TUCF17813902 06051GGW3             | BANK OF AMERICA CORP 144A VAR RT 12/20/2028 DD 12/20/17      | 116,000.000                                                  | 115,387.51 | 116,025.52   | 638.01               |  |
| TUCF17813902 084664BV2             | BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13 | 270,000.000                                                  | 279,369.65 | 301,857.30   | 22,487.65            |  |
| TUCF17813902 084670BK3             | BERKSHIRE HATHAWAY INC 4.500% 02/11/2043 DD 02/11/13         | 35,000.000                                                   | 37,215.85  | 40,333.30    | 3,117.45             |  |
| TUCF17813902 097023AX3             | BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09                  | 385,000.000                                                  | 543,928.00 | 566,204.10   | 22,276.10            |  |
| TUCF17813902 11134LAG4             | BROADCOM CORP / BROADCOM 144A 3.875% 01/15/2027 DD 01/19/17  | 385,000.000                                                  | 383,298.30 | 378,859.25   | -4,439.05            |  |
| TUCF17813902 12189LAC5             | BURINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10  | 55,000.000                                                   | 62,415.65  | 66,353.10    | 3,937.45             |  |
| TUCF17813902 12189LAK7             | BURINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12  | 55,000.000                                                   | 57,157.10  | 61,432.25    | 4,275.15             |  |
| TUCF17813902 12189LAW1             | BURINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15  | 125,000.000                                                  | 125,750.40 | 135,836.25   | 10,085.85            |  |
| TUCF17813902 12189TAZ7             | BURINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07  | 385,000.000                                                  | 491,722.00 | 516,080.95   | 24,358.95            |  |
| TUCF17813902 136385AY7             | CANADIAN NATURAL RESOURCES LTD 4.950% 06/01/2047 DD 05/30/17 | 215,000.000                                                  | 216,870.95 | 240,615.10   | 23,744.15            |  |
| TUCF17813902 144141DB1             | DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12       | 185,000.000                                                  | 183,945.50 | 200,353.15   | 16,407.65            |  |
| TUCF17813902 149123CE9             | CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14                | 310,000.000                                                  | 330,546.80 | 364,284.10   | 33,737.30            |  |
| TUCF17813902 20030NBH3             | COMCAST CORP 4.250% 01/15/2033 DD 01/14/13                   | 45,000.000                                                   | 46,830.15  | 49,048.65    | 2,218.50             |  |
| TUCF17813902 20030NBM2             | COMCAST CORP 4.200% 08/15/2034 DD 08/12/14                   | 275,000.000                                                  | 280,904.25 | 293,834.75   | 12,930.50            |  |
| TUCF17813902 20030NBS9             | COMCAST CORP 3.150% 03/01/2026 DD 02/23/16                   | 30,000.000                                                   | 29,425.50  | 30,222.90    | 797.40               |  |
| TUCF17813902 20030NCC3             | COMCAST CORP 3.999% 11/01/2047 DD 10/19/17                   | 883,000.000                                                  | 897,816.74 | 912,209.64   | 14,392.90            |  |
| TUCF17813902 208251AE8             | CONOCOPHILLIPS HOLDING CO 6.950% 04/15/2029 DD 04/20/99      | 330,000.000                                                  | 414,994.80 | 433,425.30   | 18,430.50            |  |
| TUCF17813902 20825UAC8             | CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01              | 240,000.000                                                  | 308,121.60 | 330,969.60   | 22,848.00            |  |
| TUCF17813902 209111FK4             | CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16  | 105,000.000                                                  | 104,856.15 | 114,573.90   | 9,717.75             |  |
| TUCF17813902 21987BAR9             | CORP NACIONAL DEL COBRE D 144A 4.250% 07/17/2042 DD 07/17/12 | 240,000.000                                                  | 217,812.60 | 248,304.00   | 30,491.40            |  |
| TUCF17813902 21987BAX6             | CORP NACIONAL DEL COBRE D 144A 4.500% 08/01/2047 DD 08/01/17 | 215,000.000                                                  | 214,896.18 | 231,047.60   | 16,151.42            |  |
| TUCF17813902 225401AC2             | CREDIT SUISSE GROUP AG 144A 4.282% 01/09/2028 DD 01/09/17    | 510,000.000                                                  | 509,805.00 | 531,726.00   | 21,921.00            |  |
| TUCF17813902 233835AQ0             | DAIMLER FINANCE NORTH AMERICA 8.500% 01/18/2031 DD 01/18/01  | 55,000.000                                                   | 82,838.25  | 83,086.85    | 248.60               |  |
| TUCF17813902 25243YAV1             | DIAGEO CAPITAL PLC 3.875% 04/29/2043 DD 04/29/13             | 300,000.000                                                  | 285,786.00 | 313,941.00   | 28,155.00            |  |
| TUCF17813902 263901AA8             | DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08        | 325,000.000                                                  | 423,377.50 | 446,361.50   | 22,984.00            |  |
| TUCF17813902 263901AF7             | DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13        | 170,000.000                                                  | 188,371.90 | 204,559.30   | 16,187.40            |  |
| TUCF17813902 264399DK9             | DUKE ENERGY CAROLINAS LLC 6.000% 12/01/2028 DD 12/04/98      | 45,000.000                                                   | 55,801.80  | 55,769.40    | -32.40               |  |
| TUCF17813902 26442CAM6             | DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11      | 45,000.000                                                   | 46,034.55  | 49,528.80    | 3,494.25             |  |
| TUCF17813902 26442CAT1             | DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17      | 20,000.000                                                   | 20,375.40  | 20,602.80    | 227.40               |  |
| TUCF17813902 268317AL8             | ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2039 DD 01/22/14  | 250,000.000                                                  | 242,552.60 | 279,137.50   | 36,585.00            |  |
| TUCF17813902 268317AP9             | ELECTRICITE DE FRANCE SA 144A 4.750% 10/13/2035 DD 10/13/15  | 135,000.000                                                  | 135,444.15 | 149,073.75   | 13,629.60            |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |              |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|--------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |              |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |              |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost         | Market Value | Unrealized Gain/Loss |  |
| TUCF17813902 268317AQ7             | ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15  | 65,000.000                                                   | 65,765.70    | 73,747.70    | 7,982.00             |  |
| TUCF17813902 278062AD6             | EATON CORP 4.000% 11/02/2032 DD 11/02/13                     | 170,000.000                                                  | 167,592.80   | 175,535.20   | 7,942.40             |  |
| TUCF17813902 29364WAM0             | ENTERGY LOUISIANA LLC 4.440% 01/15/2026 DD 09/24/10          | 10,000.000                                                   | 10,601.50    | 10,837.30    | 235.80               |  |
| TUCF17813902 30219GAP3             | EXPRESS SCRIPTS HOLDING CO 4.800% 07/15/2046 DD 07/05/16     | 405,000.000                                                  | 387,183.51   | 430,834.95   | 43,651.44            |  |
| TUCF17813902 337932AJ6             | FIRSTENERGY CORP 4.850% 07/15/2047 DD 06/21/17               | 90,000.000                                                   | 89,432.10    | 100,439.10   | 11,007.00            |  |
| TUCF17813902 341081EQ6             | FLORIDA POWER & LIGHT CO 5.625% 04/01/2034 DD 04/04/03       | 20,000.000                                                   | 24,236.20    | 25,182.00    | 945.80               |  |
| TUCF17813902 341081ER4             | FLORIDA POWER & LIGHT CO 5.950% 10/01/2033 DD 10/15/03       | 45,000.000                                                   | 56,117.70    | 57,977.55    | 1,859.85             |  |
| TUCF17813902 341081FA0             | FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08       | 30,000.000                                                   | 38,451.00    | 40,099.50    | 1,648.50             |  |
| TUCF17813902 341081FG7             | FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12       | 225,000.000                                                  | 229,374.00   | 246,703.50   | 17,329.50            |  |
| TUCF17813902 341099CH0             | DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07        | 300,000.000                                                  | 386,577.00   | 417,672.00   | 31,095.00            |  |
| TUCF17813902 341099CL1             | DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08        | 55,000.000                                                   | 72,518.60    | 77,405.35    | 4,886.75             |  |
| TUCF17813902 36164QNA2             | GE CAPITAL INTERNATIONAL FUNDS 4.418% 11/15/2035 DD 05/15/16 | 1,822,000.000                                                | 1,909,292.02 | 1,971,877.72 | 62,585.70            |  |
| TUCF17813902 369604BF9             | GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12            | 215,000.000                                                  | 216,902.75   | 225,234.00   | 8,331.25             |  |
| TUCF17813902 373334JW2             | GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12               | 220,000.000                                                  | 222,626.80   | 233,917.20   | 11,290.40            |  |
| TUCF17813902 375558BA0             | GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14            | 150,000.000                                                  | 149,874.00   | 166,714.50   | 16,840.50            |  |
| TUCF17813902 375558BD4             | GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15            | 195,000.000                                                  | 201,760.64   | 225,564.30   | 23,803.66            |  |
| TUCF17813902 375558BG7             | GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15            | 240,000.000                                                  | 248,925.60   | 270,424.80   | 21,499.20            |  |
| TUCF17813902 375558BJ1             | GILEAD SCIENCES INC 4.000% 09/01/2036 DD 09/20/16            | 100,000.000                                                  | 95,887.00    | 105,793.00   | 9,906.00             |  |
| TUCF17813902 38141EC31             | GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14    | 475,000.000                                                  | 502,570.35   | 541,766.00   | 39,195.65            |  |
| TUCF17813902 38141GCU6             | GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03    | 40,000.000                                                   | 48,345.20    | 50,982.40    | 2,637.20             |  |
| TUCF17813902 38141GVS0             | GOLDMAN SACHS GROUP INC/THE 4.750% 10/21/2045 DD 10/21/15    | 120,000.000                                                  | 126,676.80   | 137,461.20   | 10,784.40            |  |
| TUCF17813902 38145GAH3             | GOLDMAN SACHS GROUP INC/THE 3.500% 11/16/2026 DD 11/16/16    | 295,000.000                                                  | 288,212.05   | 296,725.75   | 8,513.70             |  |
| TUCF17813902 38148YAA6             | GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17    | 180,000.000                                                  | 180,000.00   | 185,110.20   | 5,110.20             |  |
| TUCF17813902 404280BK4             | HSBC HOLDINGS PLC VAR RT 03/13/2028 DD 03/13/17              | 55,000.000                                                   | 55,000.00    | 57,317.70    | 2,317.70             |  |
| TUCF17813902 4042Q1AA5             | HSBC BANK USA NA NEW YORK NY 5.875% 11/01/2034 DD 10/25/04   | 90,000.000                                                   | 104,780.70   | 116,077.50   | 11,296.80            |  |
| TUCF17813902 4042Q1AB3             | HSBC BANK USA NA NEW YORK NY 5.625% 08/15/2035 DD 08/17/05   | 175,000.000                                                  | 204,710.60   | 220,566.50   | 15,855.90            |  |
| TUCF17813902 4042Q1AD9             | HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08               | 135,000.000                                                  | 178,384.95   | 199,470.60   | 21,085.65            |  |
| TUCF17813902 406216BJ9             | HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15                 | 235,000.000                                                  | 247,838.05   | 263,632.40   | 15,794.35            |  |
| TUCF17813902 406216BK6             | HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15                 | 495,000.000                                                  | 532,664.25   | 568,438.20   | 35,773.95            |  |
| TUCF17813902 427866AW8             | HERSHEY CO/THE 3.375% 08/15/2046 DD 08/09/16                 | 105,000.000                                                  | 92,961.75    | 100,019.85   | 7,058.10             |  |
| TUCF17813902 437076BD3             | HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13             | 240,000.000                                                  | 269,659.20   | 290,188.80   | 20,529.60            |  |
| TUCF17813902 458140AN0             | INTEL CORP 4.000% 12/15/2032 DD 12/11/12                     | 210,000.000                                                  | 216,501.60   | 231,084.00   | 14,582.40            |  |
| TUCF17813902 458140BF6             | INTEL CORP 144A 3.734% 12/08/2047 DD 12/08/17                | 326,000.000                                                  | 342,290.00   | 338,531.44   | -3,758.56            |  |
| TUCF17813902 460146CQ4             | INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16         | 30,000.000                                                   | 28,752.30    | 31,348.80    | 2,596.50             |  |
| TUCF17813902 46115HBB2             | INTESA SANPAOLO SPA 144A 3.875% 07/14/2027 DD 07/14/17       | 220,000.000                                                  | 219,529.20   | 219,896.60   | 367.40               |  |
| TUCF17813902 46625HHV5             | JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10            | 85,000.000                                                   | 100,403.70   | 107,047.30   | 6,643.60             |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              |                      | Report ID: M1102E |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|-------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              |                      | Status: FINAL     |
|                                    |                                                              |                                                              |            |              |                      | TEXAS UTILITIES   |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |                   |
| TUCF17813902 46625HR Y8            | JPMORGAN CHASE & CO VAR RT 02/01/2028 DD 02/01/17            | 400,000.000                                                  | 404,030.00 | 414,500.00   | 10,470.00            |                   |
| TUCF17813902 46647P AK2            | JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17            | 340,000.000                                                  | 342,267.50 | 354,582.60   | 12,315.10            |                   |
| TUCF17813902 46647P AL0            | JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17            | 150,000.000                                                  | 150,003.40 | 154,879.50   | 4,876.10             |                   |
| TUCF17813902 48126BA A1            | JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11            | 210,000.000                                                  | 246,054.90 | 263,711.70   | 17,656.80            |                   |
| TUCF17813902 48305Q AD5            | KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17    | 90,000.000                                                   | 89,145.90  | 97,248.60    | 8,102.70             |                   |
| TUCF17813902 491674BG1             | KENTUCKY UTILITIES CO 5.125% 11/01/2040 DD 05/01/11          | 440,000.000                                                  | 503,650.40 | 542,907.20   | 39,256.80            |                   |
| TUCF17813902 494368BL6             | KIMBERLY-CLARK CORP 3.700% 06/01/2043 DD 05/23/13            | 90,000.000                                                   | 85,584.60  | 89,748.00    | 4,163.40             |                   |
| TUCF17813902 548661DJ3             | LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15                 | 155,000.000                                                  | 159,679.45 | 171,316.85   | 11,637.40            |                   |
| TUCF17813902 585055BU9             | MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15                  | 295,000.000                                                  | 319,018.90 | 343,689.75   | 24,670.85            |                   |
| TUCF17813902 589331AS6             | MERCK & CO INC 3.600% 09/15/2042 DD 09/13/12                 | 70,000.000                                                   | 65,827.30  | 71,462.30    | 5,635.00             |                   |
| TUCF17813902 58933YAT2             | MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15                 | 480,000.000                                                  | 457,699.20 | 501,091.20   | 43,392.00            |                   |
| TUCF17813902 59156RBN7             | METLIFE INC 4.050% 03/01/2045 DD 03/05/15                    | 360,000.000                                                  | 345,222.00 | 377,550.00   | 32,328.00            |                   |
| TUCF17813902 594918AJ3             | MICROSOFT CORP 4.500% 10/01/2040 DD 09/27/10                 | 115,000.000                                                  | 122,197.85 | 134,405.10   | 12,207.25            |                   |
| TUCF17813902 594918BC7             | MICROSOFT CORP 3.500% 02/12/2035 DD 02/12/15                 | 55,000.000                                                   | 52,941.90  | 57,225.30    | 4,283.40             |                   |
| TUCF17813902 594918BD5             | MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15                 | 70,000.000                                                   | 65,642.50  | 73,745.00    | 8,102.50             |                   |
| TUCF17813902 594918BE3             | MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15                 | 165,000.000                                                  | 156,053.70 | 176,521.95   | 20,468.25            |                   |
| TUCF17813902 594918BS2             | MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16                 | 295,000.000                                                  | 280,356.20 | 304,142.05   | 23,785.85            |                   |
| TUCF17813902 594918BT0             | MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16                 | 465,000.000                                                  | 444,567.95 | 484,767.15   | 40,199.20            |                   |
| TUCF17813902 594918BU7             | MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16                 | 280,000.000                                                  | 264,454.40 | 298,869.20   | 34,414.80            |                   |
| TUCF17813902 594918BZ6             | MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17                 | 595,000.000                                                  | 609,248.30 | 664,323.45   | 55,075.15            |                   |
| TUCF17813902 610202BP7             | MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13      | 415,000.000                                                  | 485,060.30 | 516,662.55   | 31,602.25            |                   |
| TUCF17813902 6174468C6             | MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15                 | 320,000.000                                                  | 328,006.40 | 335,056.00   | 7,049.60             |                   |
| TUCF17813902 61744YAK4             | MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17                 | 40,000.000                                                   | 40,346.40  | 40,368.00    | 21.60                |                   |
| TUCF17813902 61744YAL2             | MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17                 | 195,000.000                                                  | 195,000.00 | 201,920.55   | 6,920.55             |                   |
| TUCF17813902 61746BEF9             | MORGAN STANLEY 3.625% 01/20/2027 DD 01/20/17                 | 75,000.000                                                   | 74,046.75  | 76,758.75    | 2,712.00             |                   |
| TUCF17813902 61761J3R8             | MORGAN STANLEY 3.125% 07/27/2026 DD 07/25/16                 | 120,000.000                                                  | 114,645.60 | 118,359.60   | 3,714.00             |                   |
| TUCF17813902 63946BAJ9             | NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12         | 55,000.000                                                   | 56,204.60  | 60,017.10    | 3,812.60             |                   |
| TUCF17813902 641423BU1             | NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07                | 15,000.000                                                   | 19,707.45  | 21,218.40    | 1,510.95             |                   |
| TUCF17813902 641423CA4             | NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11                | 70,000.000                                                   | 81,989.60  | 86,710.40    | 4,720.80             |                   |
| TUCF17813902 66572CJ6              | NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12    | 155,000.000                                                  | 142,223.35 | 153,401.95   | 11,178.60            |                   |
| TUCF17813902 667274AC8             | NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17       | 70,000.000                                                   | 70,000.00  | 71,584.10    | 1,584.10             |                   |
| TUCF17813902 668138AA8             | NORTHWESTERN MUTUAL LIFE 144A 3.850% 09/30/2047 DD 09/26/17  | 50,000.000                                                   | 49,893.60  | 50,688.00    | 794.50               |                   |
| TUCF17813902 66899AH1              | NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14          | 375,000.000                                                  | 404,415.00 | 429,941.25   | 25,526.25            |                   |
| TUCF17813902 68233JBC7             | ONCOR ELECTRIC DELIVERY C 144A 3.800% 09/30/2047 DD 09/21/17 | 810,000.000                                                  | 808,841.70 | 841,509.00   | 32,667.30            |                   |
| TUCF17813902 68389XAH8             | ORACLE CORP 6.125% 07/08/2039 DD 07/08/09                    | 45,000.000                                                   | 58,443.75  | 61,799.40    | 3,355.65             |                   |
| TUCF17813902 68389XAV7             | ORACLE CORP 4.300% 07/08/2034 DD 07/08/14                    | 455,000.000                                                  | 470,460.90 | 505,664.25   | 35,203.35            |                   |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813902 68389XBF1             | ORACLE CORP 4.125% 05/15/2045 DD 05/05/15                    | 275,000.000                                                  | 266,519.00 | 296,598.50   | 30,079.50            |  |
| TUCF17813902 695114CL0             | PACIFICORP 6.000% 01/15/2039 DD 01/08/09                     | 410,000.000                                                  | 521,688.10 | 550,945.70   | 29,257.60            |  |
| TUCF17813902 713448CC0             | PEPSICO INC 3.600% 08/13/2042 DD 08/13/12                    | 260,000.000                                                  | 242,392.80 | 260,442.00   | 18,049.20            |  |
| TUCF17813902 71654QBE1             | PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12            | 139,000.000                                                  | 115,675.80 | 127,874.44   | 12,198.64            |  |
| TUCF17813902 71654QBR2             | PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14            | 325,000.000                                                  | 291,659.75 | 326,738.75   | 35,079.00            |  |
| TUCF17813902 71654QCC4             | PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16            | 827,000.000                                                  | 792,236.60 | 863,263.95   | 71,027.35            |  |
| TUCF17813902 717081EC3             | PFIZER INC 4.000% 12/15/2036 DD 11/21/16                     | 215,000.000                                                  | 220,278.25 | 235,528.20   | 15,249.95            |  |
| TUCF17813902 717081ED1             | PFIZER INC 4.125% 12/15/2046 DD 11/21/16                     | 360,000.000                                                  | 366,213.60 | 399,646.80   | 33,433.20            |  |
| TUCF17813902 718172AU3             | PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12 | 255,000.000                                                  | 236,772.60 | 254,306.40   | 17,533.80            |  |
| TUCF17813902 718172AW9             | PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13 | 185,000.000                                                  | 179,022.65 | 190,252.15   | 11,229.50            |  |
| TUCF17813902 718172BD0             | PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13 | 220,000.000                                                  | 236,638.60 | 251,279.60   | 14,641.00            |  |
| TUCF17813902 718546AK0             | PHILLIPS 66 4.850% 11/15/2034 DD 11/17/14                    | 100,000.000                                                  | 104,092.00 | 109,565.00   | 5,473.00             |  |
| TUCF17813902 737679DB3             | POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07      | 55,000.000                                                   | 72,073.65  | 76,189.20    | 4,114.55             |  |
| TUCF17813902 737679DE7             | POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13      | 155,000.000                                                  | 157,893.85 | 169,001.15   | 11,107.30            |  |
| TUCF17813902 744448BZ3             | PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07  | 140,000.000                                                  | 179,085.20 | 190,605.80   | 11,520.60            |  |
| TUCF17813902 744448CJ8             | PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/25/13  | 410,000.000                                                  | 409,147.20 | 427,101.10   | 17,953.90            |  |
| TUCF17813902 747525AV5             | QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17                   | 180,000.000                                                  | 179,971.20 | 181,333.80   | 1,362.60             |  |
| TUCF17813902 775371AU1             | ROHM & HAAS CO 7.850% 07/15/2029 DD 07/06/99                 | 570,000.000                                                  | 770,594.40 | 781,903.20   | 11,308.80            |  |
| TUCF17813902 78413MAA6             | SFAVE COMMERCIAL 5AVE A1 144A VAR RT 01/05/2043 DD 02/01/15  | 25,000.000                                                   | 24,587.50  | 25,137.50    | 550.00               |  |
| TUCF17813902 822582AT9             | SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12 | 35,000.000                                                   | 31,635.45  | 34,556.20    | 2,920.75             |  |
| TUCF17813902 822582BE1             | SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15 | 490,000.000                                                  | 500,319.40 | 534,521.40   | 34,202.00            |  |
| TUCF17813902 822582BF8             | SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15 | 100,000.000                                                  | 101,298.00 | 112,437.00   | 11,139.00            |  |
| TUCF17813902 822582BQ4             | SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16 | 100,000.000                                                  | 96,671.18  | 106,505.00   | 9,833.82             |  |
| TUCF17813902 822582BY7             | SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16 | 115,000.000                                                  | 110,720.74 | 117,290.80   | 6,570.06             |  |
| TUCF17813902 828807CL9             | SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12        | 365,000.000                                                  | 387,620.90 | 409,530.00   | 21,909.10            |  |
| TUCF17813902 828807CT2             | SIMON PROPERTY GROUP LP 4.250% 10/01/2044 DD 09/10/14        | 45,000.000                                                   | 44,910.45  | 46,957.50    | 2,047.05             |  |
| TUCF17813902 828807CZ8             | SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16        | 15,000.000                                                   | 15,136.95  | 15,809.55    | 672.60               |  |
| TUCF17813902 837004CH1             | SOUTH CAROLINA ELECTRIC & GAS 4.500% 06/01/2064 DD 05/27/14  | 170,000.000                                                  | 167,584.30 | 176,300.20   | 8,715.90             |  |
| TUCF17813902 837004CJ7             | SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15  | 115,000.000                                                  | 126,089.45 | 131,583.00   | 5,493.55             |  |
| TUCF17813902 85771PAN2             | STATOIL ASA 3.700% 03/01/2024 DD 11/08/13                    | 135,000.000                                                  | 141,303.15 | 141,831.00   | 527.85               |  |
| TUCF17813902 87612EBA3             | TARGET CORP 4.000% 07/01/2042 DD 06/26/12                    | 255,000.000                                                  | 253,582.20 | 263,825.55   | 10,243.35            |  |
| TUCF17813902 878091BC0             | TEACHERS INSURANCE & ANNU 144A 6.850% 12/16/2039 DD 12/16/09 | 9,000.000                                                    | 11,679.48  | 12,715.56    | 1,036.08             |  |
| TUCF17813902 878091BD8             | TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14 | 230,000.000                                                  | 248,804.80 | 263,092.40   | 14,287.60            |  |
| TUCF17813902 878091BF3             | TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17 | 345,000.000                                                  | 344,322.90 | 364,851.30   | 20,528.40            |  |
| TUCF17813902 87938WVAU7            | TELEFONICA EMISIONES SAU 5.213% 03/08/2047 DD 03/08/17       | 415,000.000                                                  | 415,000.00 | 470,962.75   | 55,962.75            |  |
| TUCF17813902 88579YAZ4             | 3M CO 3.625% 10/15/2047 DD 10/02/17                          | 95,000.000                                                   | 94,105.10  | 97,495.65    | 3,390.55             |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| Schedule of Investments at End of Plan Year at Revalued Cost |                                                              |                       |               | Report ID: M1102E |                      |
|--------------------------------------------------------------|--------------------------------------------------------------|-----------------------|---------------|-------------------|----------------------|
| BNY MELLON                                                   |                                                              |                       |               | Status: FINAL     |                      |
| TU COMBINED MANAGER - TUCG17814600                           |                                                              | 1/1/2017 - 12/31/2017 |               | TEXAS UTILITIES   |                      |
| Security ID                                                  | Security Description                                         | Shares                | Cost          | Market Value      | Unrealized Gain/Loss |
| TUCF17813902 89352HAM1                                       | TRANSCANADA PIPELINES LTD 4.625% 03/01/2034 DD 02/28/14      | 295,000.000           | 311,074.55    | 329,391.10        | 18,316.55            |
| TUCF17813902 89417EAM1                                       | TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17          | 80,000.000            | 83,035.20     | 85,187.20         | 2,152.00             |
| TUCF17813902 90131HBZ7                                       | 21ST CENTURY FOX AMERICA INC 4.950% 10/15/2045 DD 10/21/15   | 55,000.000            | 56,523.50     | 64,731.70         | 8,208.20             |
| TUCF17813902 90352JAC7                                       | UBS GROUP FUNDING SWITZER 144A 4.253% 03/23/2028 DD 03/23/17 | 250,000.000           | 250,892.60    | 263,422.50        | 12,529.90            |
| TUCF17813902 904764AH0                                       | UNILEVER CAPITAL CORP 5.900% 11/15/2032 DD 11/12/02          | 225,000.000           | 291,786.75    | 292,977.00        | 1,190.25             |
| TUCF17813902 906548CJ9                                       | UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12              | 285,000.000           | 280,782.00    | 302,832.45        | 22,050.45            |
| TUCF17813902 906548CK6                                       | UNION ELECTRIC CO 3.500% 04/15/2024 DD 04/04/14              | 285,000.000           | 293,350.50    | 295,502.25        | 2,151.75             |
| TUCF17813902 907818EM6                                       | UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16             | 302,000.000           | 281,907.94    | 307,916.18        | 26,008.24            |
| TUCF17813902 913017BS7                                       | UNITED TECHNOLOGIES CORP 5.700% 04/15/2040 DD 02/26/10       | 365,000.000           | 446,172.35    | 464,937.00        | 18,764.65            |
| TUCF17813902 913017BT5                                       | UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12       | 405,000.000           | 433,512.00    | 448,889.85        | 15,377.85            |
| TUCF17813902 91324PBN1                                       | UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10         | 130,000.000           | 158,489.50    | 168,743.90        | 10,254.40            |
| TUCF17813902 91324PCA8                                       | UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12         | 75,000.000            | 73,039.50     | 77,957.25         | 4,917.75             |
| TUCF17813902 91324PCQ3                                       | UNITEDHEALTH GROUP INC 4.625% 07/15/2035 DD 07/23/15         | 140,000.000           | 152,605.60    | 163,041.20        | 10,435.60            |
| TUCF17813902 91324PCR1                                       | UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15         | 90,000.000            | 99,145.80     | 106,308.00        | 7,162.20             |
| TUCF17813902 91324PCZ3                                       | UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17         | 15,000.000            | 16,205.25     | 16,508.85         | 303.60               |
| TUCF17813902 91324PDF6                                       | UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17         | 170,000.000           | 168,429.20    | 173,445.90        | 5,016.70             |
| TUCF17813902 914886AA4                                       | UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11 | 310,000.000           | 351,391.20    | 390,401.60        | 39,010.40            |
| TUCF17813902 92343VCV4                                       | VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15     | 190,000.000           | 181,854.70    | 189,012.00        | 7,157.30             |
| TUCF17813902 92343VCX0                                       | VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15     | 1,546,000.000         | 1,479,661.54  | 1,522,268.90      | 42,607.36            |
| TUCF17813902 92343VCZ5                                       | VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15     | 279,000.000           | 260,764.74    | 269,357.76        | 8,593.02             |
| TUCF17813902 92826CAF9                                       | VISA INC 4.300% 12/14/2045 DD 12/14/15                       | 435,000.000           | 459,146.85    | 494,999.55        | 35,852.70            |
| TUCF17813902 92890HAD4                                       | WEA FINANCE LLC /WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14  | 290,000.000           | 286,321.66    | 316,178.30        | 29,856.64            |
| TUCF17813902 949746RF0                                       | WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13               | 160,000.000           | 181,286.40    | 197,264.00        | 15,977.60            |
| TUCF17813902 94974BFP0                                       | WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13               | 230,000.000           | 267,920.10    | 273,881.70        | 5,961.60             |
| TUCF17813902 94974BGE4                                       | WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14               | 235,000.000           | 231,294.05    | 256,265.15        | 24,971.10            |
| TUCF17813902 94974BGK0                                       | WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15               | 80,000.000            | 75,880.80     | 82,978.40         | 7,097.60             |
| TUCF17813902 94974BGQ7                                       | WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15               | 215,000.000           | 220,830.80    | 243,332.70        | 22,501.90            |
| TUCF17813902 94974BGT1                                       | WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16               | 335,000.000           | 320,791.15    | 353,304.40        | 32,513.25            |
| TUCF17813902 94974BGU8                                       | WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16               | 605,000.000           | 624,404.80    | 676,172.20        | 51,767.40            |
| TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED                 |                                                              |                       | 70,896,514.97 | 74,927,653.24     | 4,031,138.27         |
| CORPORATE DEBT INSTRUMENTS                                   |                                                              |                       |               |                   |                      |
| TUCF17813702 00206RBK7                                       | AT&T INC 4.350% 06/15/2045 DD 06/15/13                       | 500,000.000           | 445,515.00    | 461,300.00        | 15,785.00            |
| TUCF17813702 00206RDK5                                       | AT&T INC 4.550% 03/09/2049 DD 09/07/16                       | 1,299,000.000         | 1,173,347.73  | 1,222,592.82      | 49,245.09            |
| TUCF17813702 00206RDU3                                       | AT&T INC VAR RT 01/15/2020 DD 03/28/17                       | 700,000.000           | 700,000.00    | 704,172.00        | 4,172.00             |
| TUCF17813702 00206REN8                                       | AT&T INC 4.900% 08/14/2037 DD 08/07/17                       | 100,000.000           | 99,822.00     | 101,260.00        | 1,438.00             |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813702 00287YAR0             | ABBVIE INC 4.500% 05/14/2035 DD 05/14/15                     | 350,000.000                                                  | 343,885.50 | 384,419.00   | 40,533.50            |  |
| TUCF17813702 00772BAD3             | AERCAP IRELAND CAPITAL DAC / A 3.750% 05/15/2019 DD 05/15/15 | 300,000.000                                                  | 308,229.00 | 304,749.00   | -3,480.00            |  |
| TUCF17813702 015271AJ8             | ALEXANDRIA REAL ESTATE EQUITIE 3.950% 01/15/2027 DD 06/10/16 | 400,000.000                                                  | 398,232.00 | 408,616.00   | 10,384.00            |  |
| TUCF17813702 02005NBG4             | ALLY FINANCIAL INC 4.250% 04/15/2021 DD 04/11/16             | 100,000.000                                                  | 102,500.00 | 102,500.00   | 0.00                 |  |
| TUCF17813702 028874DA2             | AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14 | 400,000.000                                                  | 394,432.00 | 430,840.00   | 36,408.00            |  |
| TUCF17813702 028874DH7             | AMERICAN INTERNATIONAL GROUP I 3.900% 04/01/2026 DD 03/22/16 | 400,000.000                                                  | 407,032.00 | 414,804.00   | 7,772.00             |  |
| TUCF17813702 031162BE9             | AMGEN INC 4.950% 10/01/2041 DD 09/16/10                      | 600,000.000                                                  | 622,560.00 | 695,424.00   | 72,864.00            |  |
| TUCF17813702 037735CK1             | APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07           | 500,000.000                                                  | 640,720.00 | 677,830.00   | 37,110.00            |  |
| TUCF17813702 037735CM7             | APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08           | 300,000.000                                                  | 395,622.00 | 427,089.00   | 31,467.00            |  |
| TUCF17813702 04363UAD8             | ASCIANO FINANCE LTD 144A 6.000% 04/07/2023 DD 04/07/11       | 200,000.000                                                  | 215,688.00 | 220,464.00   | 4,776.00             |  |
| TUCF17813702 04650NAB0             | AT&T INC 5.350% 09/01/2040 DD 03/01/11                       | 125,000.000                                                  | 128,375.00 | 131,911.25   | 3,536.25             |  |
| TUCF17813702 052769AD8             | AUTODESK INC 4.375% 06/15/2025 DD 08/05/15                   | 200,000.000                                                  | 205,452.00 | 209,872.00   | 4,420.00             |  |
| TUCF17813702 05526DBC8             | BAT CAPITAL CORP 144A 4.390% 08/15/2037 DD 08/15/17          | 500,000.000                                                  | 500,000.00 | 525,050.00   | 25,050.00            |  |
| TUCF17813702 059438AK7             | BANK ONE CORP 8.000% 04/29/2027 DD 04/29/97                  | 300,000.000                                                  | 391,899.00 | 401,193.00   | 9,294.00             |  |
| TUCF17813702 06738EAA3             | BARCLAYS PLC VAR RT 12/31/2049 DD 11/20/13                   | 400,000.000                                                  | 427,490.00 | 419,300.00   | -8,190.00            |  |
| TUCF17813702 067901AA6             | BARRICK GOLD CORP 5.800% 11/15/2034 DD 11/12/04              | 200,000.000                                                  | 197,524.00 | 229,902.00   | 32,378.00            |  |
| TUCF17813702 06849RAC6             | BARRICK NORTH AMERICA FINANCE 7.500% 09/15/2038 DD 09/11/08  | 200,000.000                                                  | 232,056.00 | 276,170.00   | 44,114.00            |  |
| TUCF17813702 09258BAC9             | BLACKSTONE CQP HOLD CO LP 144A 6.500% 03/20/2021 DD 03/20/17 | 200,000.000                                                  | 200,000.00 | 203,000.00   | 3,000.00             |  |
| TUCF17813702 101137AR8             | BOSTON SCIENTIFIC CORP 3.850% 05/15/2025 DD 05/12/15         | 500,000.000                                                  | 500,985.00 | 514,040.00   | 13,055.00            |  |
| TUCF17813702 11134LAQ2             | BROADCOM CORP / BROADCOM 144A 3.500% 01/15/2028 DD 10/17/17  | 400,000.000                                                  | 399,820.00 | 381,324.00   | -18,496.00           |  |
| TUCF17813702 120568AZ3             | BUNGE LTD FINANCE CORP 3.750% 09/25/2027 DD 09/25/17         | 400,000.000                                                  | 398,944.00 | 394,232.00   | -4,712.00            |  |
| TUCF17813702 124857AN3             | CBS CORP 4.600% 01/15/2045 DD 01/12/15                       | 200,000.000                                                  | 192,490.00 | 203,924.00   | 11,434.00            |  |
| TUCF17813702 125581GQ5             | CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12                  | 100,000.000                                                  | 102,812.50 | 106,000.00   | 3,187.50             |  |
| TUCF17813702 125581GR3             | CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13                  | 200,000.000                                                  | 206,500.00 | 213,000.00   | 6,500.00             |  |
| TUCF17813702 126650BS8             | CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09    | 332,643.615                                                  | 405,050.16 | 407,684.69   | 2,634.53             |  |
| TUCF17813702 12667FMF9             | ALTERNATIVE LOAN TRUS 16CB 5A1 6.000% 08/25/2034 DD 06/01/04 | 274,909.715                                                  | 287,112.95 | 287,387.87   | 274.92               |  |
| TUCF17813702 15670BAB8             | CENTURYLINK 5/17 COV-LITE TLB                                | 500,000.000                                                  | 497,500.00 | 481,720.00   | -15,780.00           |  |
| TUCF17813702 161175AZ7             | CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16 | 500,000.000                                                  | 570,916.00 | 583,815.00   | 12,899.00            |  |
| TUCF17813702 161175BK9             | CHARTER COMMUNICATIONS OPERATI 4.200% 03/15/2028 DD 09/18/17 | 200,000.000                                                  | 199,514.00 | 198,514.00   | -1,000.00            |  |
| TUCF17813702 16117LBL2             | CHARTER COMM OPERATING 12/16 TLI                             | 196,999.720                                                  | 196,999.72 | 196,999.72   | 0.00                 |  |
| TUCF17813702 172967EW7             | CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09                  | 112,000.000                                                  | 166,424.16 | 179,080.16   | 12,656.00            |  |
| TUCF17813702 172967KN0             | CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16                  | 400,000.000                                                  | 388,664.00 | 402,388.00   | 13,724.00            |  |
| TUCF17813702 212015AL5             | CONTINENTAL RESOURCES INC / OK 4.500% 04/15/2023 DD 04/05/13 | 100,000.000                                                  | 98,000.00  | 102,000.00   | 4,000.00             |  |
| TUCF17813702 212015AR2             | CONTINENTAL RESOURCES INC 144A 4.375% 01/15/2028 DD 12/08/17 | 300,000.000                                                  | 300,000.00 | 296,160.00   | -3,840.00            |  |
| TUCF17813702 21684AAF3             | COOPERATIVE RABOBANK UA 3.750% 07/21/2026 DD 07/21/16        | 400,000.000                                                  | 392,100.00 | 405,216.00   | 13,116.00            |  |
| TUCF17813702 225433AT8             | CREDIT SUISSE GROUP FUNDING GU 3.800% 06/09/2023 DD 06/10/16 | 400,000.000                                                  | 399,560.00 | 412,516.00   | 12,956.00            |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              |                      | Report ID: M1102E |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|-------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              |                      | Status: FINAL     |
|                                    |                                                              |                                                              |            |              |                      | TEXAS UTILITIES   |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |                   |
| TUCF17813702 251541AQ1             | DEUTSCHE BANK AG 4.250% 10/14/2021 DD 04/14/17               | 600,000.000                                                  | 602,316.00 | 624,222.00   | 21,906.00            |                   |
| TUCF17813702 25156PAC7             | DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 | 500,000.000                                                  | 735,060.00 | 739,795.00   | 4,735.00             |                   |
| TUCF17813702 25272KAD5             | DELL INTERNATIONAL LLC / 144A 4.420% 06/15/2021 DD 06/01/16  | 700,000.000                                                  | 737,039.00 | 729,414.00   | -7,625.00            |                   |
| TUCF17813702 257375AK1             | DOMINION ENERGY GAS HOLDINGS L 2.800% 11/15/2020 DD 11/17/15 | 400,000.000                                                  | 406,124.00 | 403,072.00   | -3,052.00            |                   |
| TUCF17813702 26885BAB6             | EQT MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16      | 100,000.000                                                  | 97,475.00  | 99,582.00    | 2,107.00             |                   |
| TUCF17813702 278642AF0             | EBAY INC 4.000% 07/15/2042 DD 07/24/12                       | 375,000.000                                                  | 313,008.75 | 346,278.75   | 33,270.00            |                   |
| TUCF17813702 292505AE4             | ENCANA CORP 6.625% 08/15/2037 DD 08/13/07                    | 100,000.000                                                  | 107,825.00 | 127,304.00   | 19,479.00            |                   |
| TUCF17813702 29271LAE4             | ENDO FINANCE LLC / ENDO F 144A VAR RT 01/15/2023 DD 06/30/14 | 100,000.000                                                  | 84,500.00  | 78,000.00    | -6,500.00            |                   |
| TUCF17813702 29273RAJ8             | ENERGY TRANSFER PARTNERS LP 7.500% 07/01/2038 DD 03/28/08    | 500,000.000                                                  | 579,735.00 | 619,965.00   | 40,230.00            |                   |
| TUCF17813702 29379VBC6             | ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14  | 300,000.000                                                  | 316,395.00 | 342,321.00   | 25,926.00            |                   |
| TUCF17813702 30601AE2              | FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17 | 300,000.000                                                  | 300,000.00 | 300,840.00   | 840.00               |                   |
| TUCF17813702 31428XBB1             | FEDEX CORP 4.100% 02/01/2045 DD 01/09/15                     | 50,000.000                                                   | 46,817.00  | 51,539.00    | 4,722.00             |                   |
| TUCF17813702 31428XBN5             | FEDEX CORP 4.400% 01/15/2047 DD 01/06/17                     | 50,000.000                                                   | 51,861.00  | 53,351.50    | 1,490.50             |                   |
| TUCF17813702 33766JAF0             | FIRSTENERGY SOLUTIONS CORP 6.800% 08/15/2039 DD 08/07/09     | 300,000.000                                                  | 106,500.00 | 123,000.00   | 16,500.00            |                   |
| TUCF17813702 37045VAK6             | GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16              | 200,000.000                                                  | 228,602.00 | 243,678.00   | 15,076.00            |                   |
| TUCF17813702 37045VAP5             | GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17              | 400,000.000                                                  | 399,748.00 | 426,460.00   | 26,712.00            |                   |
| TUCF17813702 37045XAZ9             | GENERAL MOTORS FINANCIAL CO IN 4.300% 07/13/2025 DD 07/13/15 | 100,000.000                                                  | 99,199.00  | 104,209.00   | 5,010.00             |                   |
| TUCF17813702 380956AD4             | GOLDCORP INC 3.700% 03/15/2023 DD 03/20/13                   | 450,000.000                                                  | 442,714.50 | 460,975.50   | 18,261.00            |                   |
| TUCF17813702 38141GFD1             | GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07    | 300,000.000                                                  | 370,455.00 | 401,592.00   | 31,137.00            |                   |
| TUCF17813702 42307TAH1             | KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09      | 125,000.000                                                  | 159,247.50 | 169,207.50   | 9,960.00             |                   |
| TUCF17813702 42824CAY5             | HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16  | 100,000.000                                                  | 101,010.00 | 105,866.00   | 4,856.00             |                   |
| TUCF17813702 458140AY6             | INTEL CORP 4.100% 05/11/2047 DD 05/11/17                     | 200,000.000                                                  | 198,838.00 | 220,360.00   | 21,522.00            |                   |
| TUCF17813702 459745GC3             | INTERNATIONAL LEASE FINAN 144A 7.125% 09/01/2018 DD 08/20/10 | 100,000.000                                                  | 107,750.00 | 103,187.00   | -4,563.00            |                   |
| TUCF17813702 494550AQ9             | KINDER MORGAN ENERGY PARTNERS 7.300% 08/15/2033 DD 08/19/02  | 100,000.000                                                  | 117,354.00 | 124,923.00   | 7,569.00             |                   |
| TUCF17813702 494550AAV6            | KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07  | 500,000.000                                                  | 579,985.00 | 621,675.00   | 41,690.00            |                   |
| TUCF17813702 49456BAN1             | KINDER MORGAN INC/DE VAR RT 01/15/2023 DD 08/10/17           | 500,000.000                                                  | 500,000.00 | 508,280.00   | 8,280.00             |                   |
| TUCF17813702 50077LAP1             | KRAFT HEINZ FOODS CO VAR RT 02/10/2021 DD 08/10/17           | 300,000.000                                                  | 300,000.00 | 300,753.00   | 753.00               |                   |
| TUCF17813702 566849AM8             | MARATHON OIL CORP 5.200% 06/01/2045 DD 06/10/15              | 200,000.000                                                  | 188,510.00 | 221,678.00   | 33,168.00            |                   |
| TUCF17813702 571748AV4             | MARSH & MCLENNAN COS INC 3.500% 06/03/2024 DD 05/30/14       | 100,000.000                                                  | 101,758.00 | 103,323.00   | 1,565.00             |                   |
| TUCF17813702 58013MEY6             | MCDONALD'S CORP 3.700% 01/30/2026 DD 12/09/15                | 200,000.000                                                  | 203,620.00 | 208,478.00   | 4,858.00             |                   |
| TUCF17813702 59018YN64             | BANK OF AMERICA CORP 6.875% 04/25/2018 DD 04/25/08           | 200,000.000                                                  | 212,582.00 | 203,056.00   | -9,526.00            |                   |
| TUCF17813702 59020UAC9             | MERRILL LYNCH MORTGAGE A1 2A2 VAR RT 02/25/2034 DD 02/01/04  | 129,209.300                                                  | 129,646.04 | 129,046.50   | -599.54              |                   |
| TUCF17813702 59156RAF3             | METUFE INC 6.400% 12/15/2066 DD 12/21/06                     | 300,000.000                                                  | 324,000.00 | 345,093.00   | 21,093.00            |                   |
| TUCF17813702 6174467P8             | MORGAN STANLEY 5.500% 07/24/2020 DD 07/26/10                 | 400,000.000                                                  | 438,084.00 | 428,872.00   | -9,212.00            |                   |
| TUCF17813702 637417AK2             | NATIONAL RETAIL PROPERTIES INC 3.500% 10/15/2027 DD 09/14/17 | 300,000.000                                                  | 298,779.00 | 294,756.00   | -4,023.00            |                   |
| TUCF17813702 63938CAC2             | NAVIENT CORP 5.875% 03/25/2021 DD 03/27/15                   | 100,000.000                                                  | 103,750.00 | 103,250.00   | -500.00              |                   |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              |                      | Report ID: M1102E |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|-------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              |                      | Status: FINAL     |
|                                    |                                                              |                                                              |            |              |                      | TEXAS UTILITIES   |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |                   |
| TUCF17813702 651639AP1             | NEWMONT MINING CORP 4.875% 03/15/2042 DD 03/08/12            | 100,000.000                                                  | 93,825.00  | 110,970.00   | 17,145.00            |                   |
| TUCF17813702 65504LAG2             | NOBLE HOLDING INTERNATIONAL LT 6.050% 03/01/2041 DD 02/03/11 | 200,000.000                                                  | 138,000.00 | 137,000.00   | -1,000.00            |                   |
| TUCF17813702 666807BP6             | NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17          | 600,000.000                                                  | 599,064.00 | 627,060.00   | 27,996.00            |                   |
| TUCF17813702 680223AK0             | OLD REPUBLIC INTERNATIONAL COR 3.875% 08/26/2026 DD 08/26/16 | 100,000.000                                                  | 95,122.00  | 100,663.00   | 5,541.00             |                   |
| TUCF17813702 68268NAD5             | ONEOK PARTNERS LP 6.850% 10/15/2037 DD 09/28/07              | 100,000.000                                                  | 116,278.00 | 124,751.00   | 8,473.00             |                   |
| TUCF17813702 70014LAA8             | PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17 | 100,000.000                                                  | 99,500.00  | 99,375.00    | -125.00              |                   |
| TUCF17813702 70014LAB6             | PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17 | 300,000.000                                                  | 302,750.00 | 297,750.00   | -5,000.00            |                   |
| TUCF17813702 71647NAK5             | PETROBRAS GLOBAL FINANCE BV 7.250% 03/17/2044 DD 03/17/14    | 25,000.000                                                   | 22,067.50  | 26,000.00    | 3,932.50             |                   |
| TUCF17813702 71647NAR0             | PETROBRAS GLOBAL FINANCE BV 6.125% 01/17/2022 DD 01/17/17    | 300,000.000                                                  | 300,000.00 | 318,375.00   | 18,375.00            |                   |
| TUCF17813702 71647NAT6             | PETROBRAS GLOBAL FINANCE 144A 5.299% 01/27/2025 DD 09/27/17  | 100,000.000                                                  | 100,000.00 | 100,300.00   | 300.00               |                   |
| TUCF17813702 71647NAW9             | PETROBRAS GLOBAL FINANCE 144A 5.999% 01/27/2028 DD 09/27/17  | 817,000.000                                                  | 815,063.71 | 819,042.50   | 3,978.79             |                   |
| TUCF17813702 71654QCB6             | PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16            | 200,000.000                                                  | 211,000.00 | 226,750.00   | 15,750.00            |                   |
| TUCF17813702 71656LBS9             | PETROLEOS MEXICANOS 144A 6.500% 03/13/2027 DD 03/13/17       | 400,000.000                                                  | 421,948.00 | 437,200.00   | 15,252.00            |                   |
| TUCF17813702 723787AB3             | PIONEER NATURAL RESOURCES CO 7.200% 01/15/2028 DD 01/13/98   | 100,000.000                                                  | 120,805.00 | 124,622.00   | 3,817.00             |                   |
| TUCF17813702 72650RBA9             | PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12 | 300,000.000                                                  | 278,157.00 | 292,110.00   | 13,953.00            |                   |
| TUCF17813702 72650RBC5             | PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12 | 100,000.000                                                  | 82,851.00  | 88,312.00    | 5,461.00             |                   |
| TUCF17813702 74166NAA2             | ADT CORP/THE 144A 4.875% 07/15/2032 DD 05/02/16              | 200,000.000                                                  | 164,000.00 | 189,000.00   | 25,000.00            |                   |
| TUCF17813702 747262AH6             | QVC INC 5.125% 07/02/2022 DD 01/02/13                        | 600,000.000                                                  | 621,108.00 | 634,572.00   | 13,464.00            |                   |
| TUCF17813702 749685AS2             | RPM INTERNATIONAL INC 3.450% 11/15/2022 DD 10/23/12          | 600,000.000                                                  | 594,954.00 | 614,862.00   | 19,908.00            |                   |
| TUCF17813702 761713BG0             | REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15          | 300,000.000                                                  | 316,743.00 | 319,875.00   | 3,132.00             |                   |
| TUCF17813702 77340RAD9             | ROCKIES EXPRESS PIPELINE 144A 7.500% 07/15/2038 DD 06/27/08  | 100,000.000                                                  | 102,500.00 | 115,625.00   | 13,125.00            |                   |
| TUCF17813702 77340RAM9             | ROCKIES EXPRESS PIPELINE 144A 6.875% 04/15/2040 DD 03/22/10  | 150,000.000                                                  | 149,250.00 | 168,750.00   | 19,500.00            |                   |
| TUCF17813702 775109AL5             | ROGERS COMMUNICATIONS INC 7.500% 08/15/2038 DD 08/06/08      | 200,000.000                                                  | 263,034.00 | 283,780.00   | 20,746.00            |                   |
| TUCF17813702 780097BA8             | ROYAL BANK OF SCOTLAND GROUP P 4.800% 04/05/2026 DD 04/05/16 | 350,000.000                                                  | 350,395.50 | 376,061.00   | 25,665.50            |                   |
| TUCF17813702 780099CK1             | ROYAL BANK OF SCOTLAND GROUP P VAR RT 12/31/2049 DD 08/10/15 | 200,000.000                                                  | 191,500.00 | 228,750.00   | 37,250.00            |                   |
| TUCF17813702 78442FAZ1             | NAVIENT CORP 5.625% 08/01/2033 DD 07/21/03                   | 694,000.000                                                  | 572,550.00 | 605,515.00   | 32,965.00            |                   |
| TUCF17813702 80281LAA3             | SANTANDER UK GROUP HOLDIN 144A 4.750% 09/15/2025 DD 09/15/15 | 300,000.000                                                  | 293,700.00 | 314,517.00   | 20,817.00            |                   |
| TUCF17813702 81733HAB2             | SEQUA 4/17 COV-LITE TL 0.000% 11/28/2021 DD 04/04/17         | 199,000.000                                                  | 200,990.00 | 200,120.37   | -869.63              |                   |
| TUCF17813702 81744FBS5             | SEQUOIA MORTGAGE TRUST 20 5 A1 VAR RT 08/20/2034 DD 05/01/04 | 244,917.712                                                  | 235,598.80 | 241,623.57   | 6,024.97             |                   |
| TUCF17813702 842587CX3             | SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16                | 400,000.000                                                  | 395,648.00 | 425,988.00   | 30,340.00            |                   |
| TUCF17813702 84265VAJ4             | SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15           | 125,000.000                                                  | 122,716.25 | 150,980.00   | 28,263.75            |                   |
| TUCF17813702 84756NAG4             | SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15     | 350,000.000                                                  | 332,797.50 | 360,895.50   | 28,098.00            |                   |
| TUCF17813702 85172FAL3             | SPRINGLEAF FINANCE CORP 5.625% 03/15/2023 DD 12/08/17        | 400,000.000                                                  | 400,000.00 | 400,880.00   | 880.00               |                   |
| TUCF17813702 852060AG7             | SPRINT CAPITAL CORP 6.900% 05/01/2019 DD 05/06/99            | 300,000.000                                                  | 317,625.00 | 313,875.00   | -3,750.00            |                   |
| TUCF17813702 87124VAD1             | SYDNEY AIRPORT FINANCE CO 144A 3.900% 03/22/2023 DD 10/23/12 | 800,000.000                                                  | 818,424.00 | 823,336.00   | 4,912.00             |                   |
| TUCF17813702 884903BT1             | THOMSON REUTERS CORP 3.850% 09/29/2024 DD 09/29/14           | 300,000.000                                                  | 306,090.00 | 310,986.00   | 4,896.00             |                   |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              |                      | Report ID: M1102E |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|-------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              |                      | Status: FINAL     |
|                                    |                                                              |                                                              |            |              |                      | TEXAS UTILITIES   |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |                   |
| TUCF17813702 88731EAJ9             | TIME WARNER ENTERTAINMENT CO L 8.375% 07/15/2033 DD 01/15/94 | 250,000.000                                                  | 327,552.50 | 343,975.00   | 16,422.50            |                   |
| TUCF17813702 893830AF6             | TRANSOCEAN INC 7.500% 04/15/2031 DD 04/05/01                 | 100,000.000                                                  | 84,500.00  | 88,500.00    | 4,000.00             |                   |
| TUCF17813702 893830AT6             | TRANSOCEAN INC 6.800% 03/15/2038 DD 12/11/07                 | 200,000.000                                                  | 155,500.00 | 160,500.00   | 5,000.00             |                   |
| TUCF17813702 90131HBQ7             | 21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11   | 300,000.000                                                  | 354,831.00 | 398,262.00   | 43,431.00            |                   |
| TUCF17813702 90352JAD5             | UBS GROUP FUNDING SWITZER 144A VAR RT 08/15/2023 DD 08/15/17 | 300,000.000                                                  | 300,000.00 | 301,260.00   | 1,260.00             |                   |
| TUCF17813702 91911TAH6             | VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06              | 100,000.000                                                  | 113,400.00 | 122,500.00   | 9,100.00             |                   |
| TUCF17813702 91912EAA3             | VALE SA 5.625% 09/11/2042 DD 09/11/12                        | 100,000.000                                                  | 88,500.00  | 109,500.00   | 21,000.00            |                   |
| TUCF17813702 92343VCK8             | VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15     | 783,000.000                                                  | 793,406.07 | 815,588.48   | 22,182.39            |                   |
| TUCF17813702 92343VCM4             | VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15     | 391,000.000                                                  | 388,951.16 | 400,380.09   | 11,428.93            |                   |
| TUCF17813702 92343VDR2             | VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17     | 86,000.000                                                   | 96,157.64  | 89,974.06    | -6,183.58            |                   |
| TUCF17813702 92343VDZ4             | VERIZON COMMUNICATIONS INC VAR RT 05/22/2020 DD 05/22/17     | 400,000.000                                                  | 400,000.00 | 402,324.00   | 2,324.00             |                   |
| TUCF17813702 92343VEB6             | VERIZON COMMUNICATIONS IN 144A 3.376% 02/15/2025 DD 08/16/17 | 173,000.000                                                  | 170,579.72 | 173,653.94   | 3,074.22             |                   |
| TUCF17813702 931427AQ1             | WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16   | 100,000.000                                                  | 98,160.00  | 98,886.00    | 726.00               |                   |
| TUCF17813702 94106LBC2             | WASTE MANAGEMENT INC 4.100% 03/01/2045 DD 02/26/15           | 450,000.000                                                  | 445,351.50 | 483,237.00   | 37,885.50            |                   |
| TUCF17813702 962166BR4             | WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02                | 100,000.000                                                  | 139,757.00 | 138,128.00   | -1,629.00            |                   |
| TUCF17813702 969457BM1             | WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03           | 341,000.000                                                  | 411,757.50 | 450,120.00   | 38,362.50            |                   |
| TUCF17813702 980236AM5             | WOODSIDE FINANCE LTD 144A 3.650% 03/05/2025 DD 03/05/15      | 575,000.000                                                  | 561,706.00 | 578,484.50   | 16,778.50            |                   |
| TUCF17813702 980236AP8             | WOODSIDE FINANCE LTD 144A 3.700% 03/15/2028 DD 09/13/17      | 500,000.000                                                  | 499,655.00 | 496,565.00   | -3,090.00            |                   |
| TUCF17813702 98417EAR1             | GLENCORE FINANCE CANADAL 144A VAR RT 10/25/2042 DD 10/25/12  | 250,000.000                                                  | 240,210.00 | 276,235.00   | 36,025.00            |                   |
| TUCF17813702 98956PAF9             | ZIMMER BIOMET HOLDINGS INC 3.550% 04/01/2025 DD 03/19/15     | 575,000.000                                                  | 560,044.25 | 574,620.50   | 14,576.25            |                   |
| TUCF17813702 98978VAB9             | ZOETIS INC 3.250% 02/01/2023 DD 08/01/13                     | 200,000.000                                                  | 199,562.00 | 203,078.00   | 3,516.00             |                   |
| TUCF17813702 99AA13119             | *CENTENE 10/17 BRIDGE                                        | 300,000.000                                                  | 298,875.00 | 300,000.00   | 1,125.00             |                   |
| TUCF17813702 99AAA7268             | *LIGHTSTONE 3/17 COV-LITE TLB                                | 646,623.650                                                  | 645,007.09 | 648,983.83   | 3,976.74             |                   |
| TUCF17813702 99AAA7433             | *LIGHTSTONE 3/17 COV-LITE TLC                                | 41,058.730                                                   | 40,956.08  | 41,208.59    | 252.51               |                   |
| TUCF17813702 99AA8423              | *ENDO PHARMACEUTICALS 4/17 TLB 0.000% 04/29/2024 DD 04/04/17 | 298,250.630                                                  | 296,759.38 | 299,741.88   | 2,982.50             |                   |
| TUCF17813702 99AAB7432             | *PETROBRAS 6/14 ADVANCE TL                                   | 200,000.000                                                  | 193,300.00 | 198,319.20   | 5,019.20             |                   |
| TUCF17813702 EIBF92958             | WIND TRE SPA 144A VAR RT 01/20/2024                          | 300,000.000                                                  | 352,830.00 | 354,195.17   | 1,365.17             |                   |
| TUCF17813702 ENBDH3TG5             | UNITED GROUP BV 144A VAR RT 07/01/2023                       | 100,000.000                                                  | 114,040.00 | 120,819.69   | 6,779.69             |                   |
| TUCF17813702 EXBH4P3B8             | BARCLAYS PLC VAR RT 12/31/2049                               | 400,000.000                                                  | 444,952.62 | 552,368.00   | 107,415.38           |                   |
| TUCF17813702 L21779AA8             | CSN RESOURCES SA REGS 6.500% 07/21/2020 DD 07/21/10          | 100,000.000                                                  | 84,500.00  | 93,750.00    | 9,250.00             |                   |
| TUCF17813902 00206RBK7             | AT&T INC 4.350% 06/15/2045 DD 06/15/13                       | 530,000.000                                                  | 472,245.90 | 488,978.00   | 16,732.10            |                   |
| TUCF17813902 00206RCG5             | AT&T INC 4.800% 06/15/2044 DD 06/10/14                       | 140,000.000                                                  | 132,153.10 | 138,471.20   | 6,318.10             |                   |
| TUCF17813902 00206RCP5             | AT&T INC 4.500% 05/15/2035 DD 05/04/15                       | 600,000.000                                                  | 579,702.00 | 596,442.00   | 16,740.00            |                   |
| TUCF17813902 00206RCQ3             | AT&T INC 4.750% 05/15/2046 DD 05/04/15                       | 410,000.000                                                  | 390,354.70 | 401,000.50   | 10,645.80            |                   |
| TUCF17813902 00206RDE9             | AT&T INC 6.350% 03/15/2040 DD 03/15/16                       | 100,000.000                                                  | 113,936.00 | 118,214.00   | 4,278.00             |                   |
| TUCF17813902 00206RDF6             | AT&T INC 6.000% 08/15/2040 DD 02/15/16                       | 155,000.000                                                  | 170,483.10 | 175,411.95   | 4,928.85             |                   |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813902 00206RDJ8             | AT&T INC 4.500% 03/09/2048 DD 09/07/16                       | 299,000.000                                                  | 268,672.43 | 280,157.02   | 11,484.59            |  |
| TUCF17813902 00206RDK5             | AT&T INC 4.550% 03/09/2049 DD 09/07/16                       | 407,000.000                                                  | 367,630.89 | 383,060.26   | 15,429.37            |  |
| TUCF17813902 00206REN8             | AT&T INC 4.900% 08/14/2037 DD 08/07/17                       | 65,000.000                                                   | 65,291.85  | 65,819.00    | 527.15               |  |
| TUCF17813902 00206REP3             | AT&T INC 5.150% 02/14/2050 DD 08/07/17                       | 95,000.000                                                   | 94,912.30  | 96,183.70    | 1,271.40             |  |
| TUCF17813902 00206REQ1             | AT&T INC 5.300% 08/14/2058 DD 08/07/17                       | 150,000.000                                                  | 149,649.00 | 150,492.00   | 843.00               |  |
| TUCF17813902 00287YAR0             | ABBVIE INC 4.500% 05/14/2035 DD 05/14/15                     | 615,000.000                                                  | 604,255.95 | 675,479.10   | 71,223.15            |  |
| TUCF17813902 00287YAS8             | ABBVIE INC 4.700% 05/14/2045 DD 05/14/15                     | 85,000.000                                                   | 83,396.05  | 95,308.80    | 11,912.75            |  |
| TUCF17813902 00507UAH4             | ALLERGAN FUNDING SCS 4.850% 06/15/2044 DD 06/19/14           | 40,000.000                                                   | 39,660.00  | 42,817.20    | 3,157.20             |  |
| TUCF17813902 00507UAU5             | ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15           | 131,000.000                                                  | 132,596.13 | 139,457.36   | 6,861.23             |  |
| TUCF17813902 013716AU9             | RIO TINTO ALCAN INC 6.125% 12/15/2033 DD 12/08/03            | 100,000.000                                                  | 110,683.00 | 127,426.00   | 16,743.00            |  |
| TUCF17813902 016271AH2             | ALEXANDRIA REAL ESTATE EQUITIE 4.300% 01/15/2026 DD 11/17/15 | 85,000.000                                                   | 87,357.90  | 89,061.30    | 1,703.40             |  |
| TUCF17813902 02209SAV5             | ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16               | 230,000.000                                                  | 220,835.65 | 228,231.30   | 7,395.65             |  |
| TUCF17813902 023135BD7             | AMAZON.COM INC 144A 3.875% 08/22/2037 DD 08/22/17            | 315,000.000                                                  | 314,215.65 | 334,246.50   | 20,030.85            |  |
| TUCF17813902 023135BG0             | AMAZON.COM INC 144A 4.050% 08/22/2047 DD 08/22/17            | 430,000.000                                                  | 426,822.30 | 463,419.60   | 36,597.30            |  |
| TUCF17813902 026874DA2             | AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14 | 615,000.000                                                  | 600,939.00 | 662,416.50   | 61,477.50            |  |
| TUCF17813902 031162BZ2             | AMGEN INC 4.400% 05/01/2045 DD 05/01/15                      | 110,000.000                                                  | 105,440.60 | 119,684.40   | 14,243.80            |  |
| TUCF17813902 032479AD9             | ANADARKO FINANCE CO 7.500% 05/01/2031 DD 04/26/01            | 585,000.000                                                  | 744,500.25 | 750,906.00   | 6,405.75             |  |
| TUCF17813902 032511BP1             | ANADARKO PETROLEUM CORP 6.600% 03/15/2046 DD 03/17/16        | 155,000.000                                                  | 191,429.85 | 199,373.40   | 7,943.55             |  |
| TUCF17813902 04650NAB0             | AT&T INC 5.350% 09/01/2040 DD 03/01/11                       | 35,000.000                                                   | 35,945.00  | 36,935.15    | 990.15               |  |
| TUCF17813902 05526DBC8             | BAT CAPITAL CORP 144A 4.390% 08/15/2037 DD 08/15/17          | 265,000.000                                                  | 272,859.90 | 278,276.50   | 5,416.60             |  |
| TUCF17813902 05526DBE4             | BAT CAPITAL CORP 144A 4.540% 08/15/2047 DD 08/15/17          | 725,000.000                                                  | 730,190.60 | 763,359.75   | 33,169.15            |  |
| TUCF17813902 05723KAC4             | BAKER HUGHES A GE CO LLC 144A 4.080% 12/15/2047 DD 12/11/17  | 145,000.000                                                  | 145,000.00 | 147,475.15   | 2,475.15             |  |
| TUCF17813902 05964HAF2             | BANCO SANTANDER SA 3.800% 02/23/2028 DD 10/23/17             | 110,000.000                                                  | 109,492.90 | 110,015.40   | 522.50               |  |
| TUCF17813902 06051GFC8             | BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14           | 60,000.000                                                   | 65,705.40  | 72,478.80    | 6,773.40             |  |
| TUCF17813902 06051GFU8             | BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16           | 70,000.000                                                   | 72,137.80  | 74,718.00    | 2,580.20             |  |
| TUCF17813902 06051GJC7             | BANK OF AMERICA CORP 4.183% 11/25/2027 DD 11/25/16           | 40,000.000                                                   | 40,025.60  | 41,770.80    | 1,745.20             |  |
| TUCF17813902 06738EAV7             | BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17                   | 300,000.000                                                  | 299,721.00 | 332,901.00   | 33,180.00            |  |
| TUCF17813902 06849UAD7             | BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09 | 60,000.000                                                   | 63,457.79  | 74,847.00    | 11,389.21            |  |
| TUCF17813902 07177MAN3             | BAXALTA INC 5.250% 06/23/2045 DD 12/23/15                    | 330,000.000                                                  | 352,248.60 | 384,591.90   | 32,343.30            |  |
| TUCF17813902 116663AC9             | BRUCE MANSFIELD UNIT 1 2007 PA 6.850% 06/01/2034 DD 07/13/07 | 40,651.810                                                   | 12,195.54  | 13,415.10    | 1,219.56             |  |
| TUCF17813902 126650CN8             | CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15                | 165,000.000                                                  | 183,884.25 | 189,104.85   | 5,220.60             |  |
| TUCF17813902 126650CU2             | CVS HEALTH CORP 2.875% 06/01/2026 DD 05/25/16                | 120,000.000                                                  | 114,380.40 | 115,051.20   | 670.80               |  |
| TUCF17813902 13645RAX2             | CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15    | 655,000.000                                                  | 784,224.95 | 874,529.80   | 90,304.85            |  |
| TUCF17813902 14149YBD9             | CARDINAL HEALTH INC 4.900% 09/15/2045 DD 06/23/15            | 95,000.000                                                   | 96,646.35  | 102,110.75   | 5,464.40             |  |
| TUCF17813902 161175AZ7             | CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16 | 515,000.000                                                  | 588,043.48 | 601,329.45   | 13,285.97            |  |
| TUCF17813902 172967BL4             | CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02                  | 70,000.000                                                   | 84,916.30  | 89,203.10    | 4,286.80             |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813902 172967JC8             | CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14                  | 80,000.000                                                   | 80,730.40  | 83,657.60    | 2,927.20             |  |
| TUCF17813902 172967KA8             | CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15                  | 580,000.000                                                  | 589,239.32 | 614,046.00   | 24,806.68            |  |
| TUCF17813902 172967KJ9             | CITIGROUP INC 4.600% 03/09/2026 DD 03/09/16                  | 210,000.000                                                  | 216,866.30 | 223,486.20   | 6,619.90             |  |
| TUCF17813902 172967KR1             | CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16                  | 175,000.000                                                  | 174,621.46 | 192,911.25   | 18,289.79            |  |
| TUCF17813902 172967KY6             | CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16                  | 120,000.000                                                  | 114,746.40 | 119,062.80   | 4,316.40             |  |
| TUCF17813902 172967LD1             | CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17                  | 80,000.000                                                   | 82,202.40  | 82,806.40    | 604.00               |  |
| TUCF17813902 172967LP4             | CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17                  | 165,000.000                                                  | 166,078.40 | 167,400.75   | 1,322.35             |  |
| TUCF17813902 172967LS8             | CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17                  | 405,000.000                                                  | 405,044.15 | 406,911.60   | 1,867.45             |  |
| TUCF17813902 198280AH2             | COLUMBIAPIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15     | 190,000.000                                                  | 218,494.30 | 237,154.20   | 18,659.90            |  |
| TUCF17813902 20030NAF8             | COMCAST CORP 5.650% 06/15/2035 DD 06/09/05                   | 170,000.000                                                  | 203,175.60 | 211,967.90   | 8,792.40             |  |
| TUCF17813902 202795JG6             | COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15         | 470,000.000                                                  | 491,629.40 | 527,241.30   | 35,611.90            |  |
| TUCF17813902 21036PAT5             | CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17       | 80,000.000                                                   | 79,647.20  | 87,750.40    | 8,103.20             |  |
| TUCF17813902 210371AF7             | EXELON CORP 7.600% 04/01/2032 DD 03/26/02                    | 230,000.000                                                  | 302,956.00 | 302,601.80   | -354.20              |  |
| TUCF17813902 225433AF8             | CREDIT SUISSE GROUP FUNDING GU 4.875% 05/15/2045 DD 11/15/15 | 40,000.000                                                   | 44,812.40  | 46,041.60    | 1,229.20             |  |
| TUCF17813902 25156PAC7             | DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 | 200,000.000                                                  | 294,024.00 | 295,918.00   | 1,894.00             |  |
| TUCF17813902 251799AA0             | DEVON ENERGY CORP 7.950% 04/15/2032 DD 03/25/02              | 325,000.000                                                  | 411,521.60 | 445,659.50   | 34,138.00            |  |
| TUCF17813902 25272KAR4             | DELL INTERNATIONAL LLC / 144A8.350% 07/15/2046 DD 06/01/16   | 300,000.000                                                  | 370,238.40 | 386,562.00   | 16,323.60            |  |
| TUCF17813902 25470DAS8             | DISCOVERY COMMUNICATIONS LLC 5.000% 09/20/2037 DD 09/21/17   | 120,000.000                                                  | 119,880.00 | 124,330.80   | 4,450.80             |  |
| TUCF17813902 25470DAT6             | DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17   | 325,000.000                                                  | 325,117.30 | 339,209.00   | 14,091.70            |  |
| TUCF17813902 26441CAY1             | DUKE ENERGY CORP 3.950% 08/15/2047 DD 08/10/17               | 195,000.000                                                  | 194,216.10 | 200,389.80   | 6,173.70             |  |
| TUCF17813902 28370TAF6             | KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12  | 40,000.000                                                   | 38,286.00  | 38,723.20    | 437.20               |  |
| TUCF17813902 29103DAM8             | EMERAUS FINANCE LP 4.750% 06/15/2046 DD 12/15/16             | 165,000.000                                                  | 180,587.55 | 180,645.30   | 57.75                |  |
| TUCF17813902 29273RAZ2             | ENERGY TRANSFER PARTNERS LP 5.950% 10/01/2043 DD 09/19/13    | 140,000.000                                                  | 144,288.20 | 148,852.20   | 4,564.00             |  |
| TUCF17813902 29273RBE8             | ENERGY TRANSFER PARTNERS LP 4.900% 03/15/2035 DD 03/12/15    | 155,000.000                                                  | 144,852.15 | 153,324.45   | 8,472.30             |  |
| TUCF17813902 29273RBF5             | ENERGY TRANSFER PARTNERS LP 5.150% 03/15/2045 DD 03/12/15    | 230,000.000                                                  | 220,588.40 | 223,640.50   | 3,052.10             |  |
| TUCF17813902 29273RBJ7             | ENERGY TRANSFER PARTNERS LP 6.125% 12/15/2045 DD 06/23/15    | 180,000.000                                                  | 191,509.20 | 195,465.60   | 3,956.40             |  |
| TUCF17813902 29273RBL2             | ENERGY TRANSFER PARTNERS LP 5.300% 04/15/2047 DD 01/17/17    | 220,000.000                                                  | 218,576.67 | 218,297.20   | -279.47              |  |
| TUCF17813902 293791AF6             | ENTERPRISE PRODUCTS OPERATING 6.875% 03/01/2033 DD 02/14/03  | 90,000.000                                                   | 109,988.10 | 118,302.30   | 8,314.20             |  |
| TUCF17813902 293791AP4             | ENTERPRISE PRODUCTS OPERATING 6.850% 10/15/2034 DD 10/04/04  | 170,000.000                                                  | 204,515.10 | 221,149.60   | 16,634.50            |  |
| TUCF17813902 29379VAV5             | ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11  | 70,000.000                                                   | 76,722.80  | 84,653.10    | 7,930.30             |  |
| TUCF17813902 29379VBE2             | ENTERPRISE PRODUCTS OPERATING 3.750% 02/15/2025 DD 10/14/14  | 390,000.000                                                  | 395,623.35 | 402,129.00   | 6,505.65             |  |
| TUCF17813902 29379VBF9             | ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14  | 150,000.000                                                  | 145,369.60 | 164,112.00   | 18,742.50            |  |
| TUCF17813902 29379VBJ1             | ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15  | 5,000.000                                                    | 5,132.50   | 5,509.00     | 376.50               |  |
| TUCF17813902 30161MAN3             | EXELON GENERATION CO LLC 5.600% 06/15/2042 DD 12/15/12       | 440,000.000                                                  | 407,374.00 | 482,446.80   | 75,072.80            |  |
| TUCF17813902 30161NAQ4             | EXELON CORP 4.950% 06/15/2035 DD 12/15/15                    | 205,000.000                                                  | 217,486.55 | 233,771.75   | 16,285.20            |  |
| TUCF17813902 30219GAN8             | EXPRESS SCRIPTS HOLDING CO 3.400% 03/01/2027 DD 07/05/16     | 100,000.000                                                  | 93,691.00  | 98,131.00    | 4,440.00             |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |              |              |                      | Report ID: M1102E |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|--------------|--------------|----------------------|-------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |              |              |                      | Status: FINAL     |
|                                    |                                                              |                                                              |              |              |                      | TEXAS UTILITIES   |
| Security ID                        | Security Description                                         | Shares                                                       | Cost         | Market Value | Unrealized Gain/Loss |                   |
| TUCF17813902 345277AE7             | FORD HOLDINGS LLC 9.300% 03/01/2030 DD 03/01/98              | 134,000.000                                                  | 182,076.52   | 189,370.14   | 7,293.62             |                   |
| TUCF17813902 345370BR0             | FORD MOTOR CO 7.400% 11/01/2046 DD 11/01/98                  | 105,000.000                                                  | 137,225.55   | 143,580.15   | 6,354.60             |                   |
| TUCF17813902 345370CA6             | FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99                  | 140,000.000                                                  | 175,707.00   | 183,009.40   | 7,302.40             |                   |
| TUCF17813902 345370CS7             | FORD MOTOR CO 5.291% 12/08/2046 DD 12/08/16                  | 160,000.000                                                  | 161,508.46   | 174,113.60   | 12,605.14            |                   |
| TUCF17813902 35177PAX5             | ORANGE SA 5.375% 01/13/2042 DD 01/13/12                      | 275,000.000                                                  | 307,697.60   | 331,735.25   | 24,037.75            |                   |
| TUCF17813902 37045VAF7             | GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14              | 310,000.000                                                  | 342,950.35   | 367,185.70   | 24,235.35            |                   |
| TUCF17813902 37045VAK6             | GENERAL MOTORS CO 6.800% 04/01/2036 DD 02/23/16              | 150,000.000                                                  | 171,451.50   | 182,758.50   | 11,307.00            |                   |
| TUCF17813902 37045VAP5             | GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17              | 290,000.000                                                  | 291,538.55   | 309,183.50   | 17,644.95            |                   |
| TUCF17813902 38148LAF3             | GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15    | 375,000.000                                                  | 394,372.50   | 434,868.75   | 40,496.25            |                   |
| TUCF17813902 416515AP9             | HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06 | 50,000.000                                                   | 59,277.90    | 66,332.50    | 7,054.60             |                   |
| TUCF17813902 416515BA1             | HARTFORD FINANCIAL SERVICES GR 6.625% 03/30/2040 DD 03/23/10 | 430,000.000                                                  | 530,645.80   | 598,130.00   | 67,484.20            |                   |
| TUCF17813902 437076BS0             | HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17             | 330,000.000                                                  | 331,995.40   | 348,018.00   | 16,022.60            |                   |
| TUCF17813902 444859BE1             | HUMANA INC 4.950% 10/01/2044 DD 09/19/14                     | 65,000.000                                                   | 68,319.55    | 74,865.05    | 6,545.50             |                   |
| TUCF17813902 460146CN1             | INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15         | 150,000.000                                                  | 159,297.60   | 173,703.00   | 14,405.40            |                   |
| TUCF17813902 460146CS0             | INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17         | 115,000.000                                                  | 114,882.70   | 120,064.60   | 5,181.90             |                   |
| TUCF17813902 46625HLL2             | JPMORGAN CHASE & CO 4.950% 06/01/2045 DD 05/29/15            | 75,000.000                                                   | 79,973.25    | 87,169.50    | 7,196.25             |                   |
| TUCF17813902 46625HRX0             | JPMORGAN CHASE & CO 3.625% 12/01/2027 DD 11/16/16            | 140,000.000                                                  | 135,826.60   | 141,509.20   | 5,682.60             |                   |
| TUCF17813902 46647PAA4             | JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17            | 15,000.000                                                   | 15,737.25    | 16,235.40    | 498.15               |                   |
| TUCF17813902 478375AL2             | JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2044 DD 07/02/2016 | 190,000.000                                                  | 188,614.90   | 209,283.10   | 20,668.20            |                   |
| TUCF17813902 478375AN8             | JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016 | 190,000.000                                                  | 177,186.40   | 209,296.40   | 32,110.00            |                   |
| TUCF17813902 494550AAV6            | KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07  | 205,000.000                                                  | 250,218.90   | 254,886.75   | 4,667.85             |                   |
| TUCF17813902 494550BN5             | KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12  | 25,000.000                                                   | 24,829.75    | 25,370.00    | 540.25               |                   |
| TUCF17813902 494550BS4             | KINDER MORGAN ENERGY PARTNERS 4.150% 02/01/2024 DD 08/05/13  | 1,290,000.000                                                | 1,307,608.50 | 1,337,884.80 | 30,276.30            |                   |
| TUCF17813902 49456BAH4             | KINDER MORGAN INC/DE 5.550% 06/01/2045 DD 11/26/14           | 175,000.000                                                  | 186,534.50   | 191,518.25   | 4,983.75             |                   |
| TUCF17813902 50077LAB2             | KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16           | 540,000.000                                                  | 508,129.20   | 534,897.00   | 26,767.80            |                   |
| TUCF17813902 50077LAL0             | KRAFT HEINZ FOODS CO 5.000% 07/15/2035 DD 07/15/16           | 290,000.000                                                  | 304,239.00   | 316,613.30   | 12,374.30            |                   |
| TUCF17813902 53079EAZ7             | LIBERTY MUTUAL GROUP INC 144A 6.500% 05/01/2042 DD 05/04/12  | 335,000.000                                                  | 424,532.65   | 447,020.65   | 22,488.00            |                   |
| TUCF17813902 539830AZ2             | LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11           | 55,000.000                                                   | 60,527.50    | 62,868.85    | 2,341.35             |                   |
| TUCF17813902 539830BK4             | LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15           | 70,000.000                                                   | 74,422.60    | 78,491.00    | 4,068.40             |                   |
| TUCF17813902 55336VAL4             | MPLX LP 5.200% 03/01/2047 DD 02/10/17                        | 110,000.000                                                  | 109,675.01   | 120,717.30   | 11,042.29            |                   |
| TUCF17813902 565849AB2             | MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02              | 65,000.000                                                   | 77,107.55    | 79,086.80    | 1,979.25             |                   |
| TUCF17813902 565849AM8             | MARATHON OIL CORP 5.200% 06/01/2045 DD 06/10/15              | 145,000.000                                                  | 148,176.80   | 160,716.55   | 12,539.75            |                   |
| TUCF17813902 565849AP1             | MARATHON OIL CORP 4.400% 07/15/2027 DD 07/24/17              | 100,000.000                                                  | 100,685.50   | 104,507.00   | 3,821.50             |                   |
| TUCF17813902 58013MEV2             | MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15                | 260,000.000                                                  | 268,465.60   | 290,243.20   | 21,777.60            |                   |
| TUCF17813902 585055BT2             | MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15                  | 291,000.000                                                  | 307,857.63   | 328,047.21   | 20,189.58            |                   |
| TUCF17813902 59562EAH8             | MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06          | 30,000.000                                                   | 36,303.30    | 38,647.20    | 2,343.90             |                   |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813902 60871RAG5             | MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16        | 195,000.000                                                  | 184,335.45 | 190,862.10   | 6,526.65             |  |
| TUCF17813902 60871RAH3             | MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16        | 105,000.000                                                  | 97,894.65  | 106,997.10   | 9,102.45             |  |
| TUCF17813902 6174467Y9             | MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14                 | 100,000.000                                                  | 102,475.00 | 104,786.00   | 2,311.00             |  |
| TUCF17813902 61747YDY8             | MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15                 | 415,000.000                                                  | 413,576.55 | 447,610.70   | 34,034.15            |  |
| TUCF17813902 617482V92             | MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12                 | 160,000.000                                                  | 205,627.20 | 222,456.00   | 16,828.80            |  |
| TUCF17813902 62854AAP9             | MYLAN NV 5.250% 06/15/2046 DD 12/15/16                       | 180,000.000                                                  | 177,875.06 | 197,227.80   | 19,352.74            |  |
| TUCF17813902 651639AE6             | NEWMONT MINING CORP 5.875% 04/01/2035 DD 03/22/05            | 255,000.000                                                  | 272,842.35 | 308,998.80   | 36,156.45            |  |
| TUCF17813902 651639AM8             | NEWMONT MINING CORP 6.250% 10/01/2039 DD 09/18/09            | 205,000.000                                                  | 230,569.60 | 262,141.70   | 31,572.10            |  |
| TUCF17813902 65473QBF9             | NISOURCE INC 4.375% 05/15/2047 DD 05/22/17                   | 250,000.000                                                  | 249,795.00 | 274,020.00   | 24,225.00            |  |
| TUCF17813902 655044AG0             | NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13               | 35,000.000                                                   | 37,064.30  | 38,736.60    | 1,672.30             |  |
| TUCF17813902 655044AJ4             | NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14               | 185,000.000                                                  | 185,545.75 | 198,162.75   | 12,617.00            |  |
| TUCF17813902 655044AN5             | NOBLE ENERGY INC 4.950% 08/15/2047 DD 08/15/17               | 135,000.000                                                  | 137,864.60 | 144,471.60   | 6,607.00             |  |
| TUCF17813902 655844BR8             | NORFOLK SOUTHERN CORP 4.650% 01/15/2046 DD 11/03/15          | 75,000.000                                                   | 79,744.49  | 85,654.50    | 5,910.01             |  |
| TUCF17813902 655844BU1             | NORFOLK SOUTHERN CORP 144A 4.050% 08/15/2052 DD 08/15/17     | 398,000.000                                                  | 405,828.65 | 412,515.06   | 6,686.41             |  |
| TUCF17813902 655844BW7             | NORFOLK SOUTHERN CORP 144A 3.942% 11/01/2047 DD 11/16/17     | 25,000.000                                                   | 25,113.25  | 25,658.50    | 545.25               |  |
| TUCF17813902 666807BH4             | NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13          | 440,000.000                                                  | 479,380.00 | 508,173.60   | 28,793.60            |  |
| TUCF17813902 666807BP6             | NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17          | 280,000.000                                                  | 279,563.20 | 292,628.00   | 13,064.80            |  |
| TUCF17813902 667748AF4             | NORTHWEST PIPELINE LLC 7.125% 12/01/2025 DD 12/05/95         | 50,000.000                                                   | 59,457.50  | 59,873.50    | 416.00               |  |
| TUCF17813902 677052AA0             | OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10          | 425,000.000                                                  | 476,820.25 | 503,841.75   | 27,021.50            |  |
| TUCF17813902 68389XBP9             | ORACLE CORP 3.800% 11/15/2037 DD 11/09/17                    | 150,000.000                                                  | 149,436.00 | 157,315.50   | 7,879.50             |  |
| TUCF17813902 68389XBQ7             | ORACLE CORP 4.000% 11/15/2047 DD 11/09/17                    | 290,000.000                                                  | 288,639.90 | 308,815.20   | 20,175.30            |  |
| TUCF17813902 694308HX8             | PACIFIC GAS & ELECTRIC CO 144A 3.950% 12/01/2047 DD 11/29/17 | 210,000.000                                                  | 209,084.40 | 208,716.90   | -367.50              |  |
| TUCF17813902 713448DP0             | PEPSICO INC 3.450% 10/06/2046 DD 10/06/16                    | 390,000.000                                                  | 355,286.10 | 378,350.70   | 23,064.60            |  |
| TUCF17813902 71656LBQ3             | PETROLEOS MEXICANOS 144A 6.500% 03/13/2027 DD 12/13/16       | 175,000.000                                                  | 179,624.37 | 191,275.00   | 11,650.63            |  |
| TUCF17813902 718546AL8             | PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14                    | 135,000.000                                                  | 142,569.45 | 154,627.65   | 12,058.20            |  |
| TUCF17813902 725906AN1             | BARRICK GOLD CORP 6.450% 10/15/2035 DD 04/15/04              | 60,000.000                                                   | 63,067.80  | 75,729.60    | 12,661.80            |  |
| TUCF17813902 744320AX0             | PRUDENTIAL FINANCIAL INC 144A 3.905% 12/07/2047 DD 12/07/17  | 266,000.000                                                  | 273,307.02 | 271,322.66   | -1,984.36            |  |
| TUCF17813902 761713AZ9             | REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13          | 95,000.000                                                   | 115,659.65 | 122,103.50   | 6,443.85             |  |
| TUCF17813902 761713BB1             | REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15          | 260,000.000                                                  | 308,223.05 | 324,680.20   | 16,457.15            |  |
| TUCF17813902 775109BB6             | ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14      | 170,000.000                                                  | 181,849.00 | 196,334.70   | 14,485.70            |  |
| TUCF17813902 80281LAG0             | SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17 | 145,000.000                                                  | 145,000.00 | 145,336.40   | 336.40               |  |
| TUCF17813902 82481LAD1             | SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16 | 405,000.000                                                  | 378,407.70 | 395,988.75   | 17,581.05            |  |
| TUCF17813902 84265VAJ4             | SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15           | 180,000.000                                                  | 177,606.86 | 217,411.20   | 39,804.34            |  |
| TUCF17813902 867229AC0             | SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02              | 220,000.000                                                  | 279,877.40 | 295,134.40   | 15,257.00            |  |
| TUCF17813902 86765BAP4             | SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14 | 50,000.000                                                   | 49,347.00  | 49,345.00    | -2.00                |  |
| TUCF17813902 86765BAQ2             | SUNOCO LOGISTICS PARTNERS OPER 5.350% 05/15/2045 DD 11/17/14 | 445,000.000                                                  | 429,718.70 | 442,200.95   | 12,482.25            |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| Schedule of Investments at End of Plan Year at Revalued Cost |                                                              |                       |               | Report ID: M1102E |                      |
|--------------------------------------------------------------|--------------------------------------------------------------|-----------------------|---------------|-------------------|----------------------|
| BNY MELLON                                                   |                                                              |                       |               | Status: FINAL     |                      |
| TU COMBINED MANAGER - TUCG17814600                           |                                                              | 1/1/2017 - 12/31/2017 |               | TEXAS UTILITIES   |                      |
| Security ID                                                  | Security Description                                         | Shares                | Cost          | Market Value      | Unrealized Gain/Loss |
| TUCF17813902 86765BAV1                                       | SUNOCO LOGISTICS PARTNERS OPER 5.400% 10/01/2047 DD 09/21/17 | 145,000.000           | 144,869.57    | 145,978.75        | 1,109.18             |
| TUCF17813902 87165BAM5                                       | SYNCHRONY FINANCIAL 3.950% 12/01/2027 DD 12/01/17            | 185,000.000           | 184,470.90    | 184,221.15        | -249.75              |
| TUCF17813902 880451AS8                                       | TENNESSEE GAS PIPELINE CO LLC 7.000% 03/15/2027 DD 03/13/97  | 35,000.000            | 40,735.80     | 41,647.55         | 911.75               |
| TUCF17813902 880451AV1                                       | TENNESSEE GAS PIPELINE CO LLC 7.000% 10/15/2028 DD 10/09/98  | 250,000.000           | 292,102.50    | 302,925.00        | 10,822.50            |
| TUCF17813902 882389CC1                                       | TEXAS EASTERN TRANSMISSION LP 7.000% 07/15/2032 DD 07/02/02  | 100,000.000           | 122,124.00    | 127,749.00        | 5,625.00             |
| TUCF17813902 887317AR6                                       | TIME WARNER INC 4.050% 12/15/2023 DD 12/16/13                | 355,000.000           | 366,100.85    | 371,333.55        | 5,232.70             |
| TUCF17813902 887317BB0                                       | TIME WARNER INC 3.800% 02/15/2027 DD 12/08/16                | 100,000.000           | 99,432.00     | 99,906.00         | 474.00               |
| TUCF17813902 88732JAN8                                       | TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08          | 115,000.000           | 141,466.10    | 144,147.90        | 2,681.80             |
| TUCF17813902 88732JAU2                                       | TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09          | 130,000.000           | 151,135.40    | 155,984.40        | 4,849.00             |
| TUCF17813902 88732JAY4                                       | TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10          | 130,000.000           | 138,638.50    | 141,048.70        | 2,410.20             |
| TUCF17813902 88732JBD9                                       | TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12          | 155,000.000           | 140,377.30    | 145,424.10        | 5,046.80             |
| TUCF17813902 893574AF0                                       | TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12 | 80,000.000            | 54,794.40     | 62,781.00         | 7,986.60             |
| TUCF17813902 90131HAB1                                       | 21ST CENTURYFOX AMERICA INC 5.400% 10/01/2043 DD 09/30/13    | 80,000.000            | 86,144.00     | 98,948.00         | 12,804.00            |
| TUCF17813902 90131HBD6                                       | 21ST CENTURYFOX AMERICA INC 6.550% 03/15/2033 DD 09/15/03    | 100,000.000           | 121,390.00    | 131,437.00        | 10,047.00            |
| TUCF17813902 90131HBK0                                       | 21ST CENTURYFOX AMERICA INC 6.150% 03/01/2037 DD 03/02/07    | 190,000.000           | 222,349.40    | 248,831.60        | 26,482.20            |
| TUCF17813902 90131HBQ7                                       | 21ST CENTURYFOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11    | 120,000.000           | 141,932.40    | 159,304.80        | 17,372.40            |
| TUCF17813902 92343VCM4                                       | VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15     | 249,000.000           | 250,630.74    | 254,973.51        | 4,342.77             |
| TUCF17813902 92343VDS0                                       | VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17     | 140,000.000           | 137,052.60    | 146,830.60        | 9,778.00             |
| TUCF17813902 92343VDU5                                       | VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17     | 405,000.000           | 401,881.50    | 445,370.40        | 43,488.90            |
| TUCF17813902 92343VEA8                                       | VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17     | 155,000.000           | 154,562.90    | 162,568.65        | 8,005.75             |
| TUCF17813902 925524AX8                                       | VIACOM INC 6.875% 04/30/2036 DD 04/12/06                     | 65,000.000            | 70,879.25     | 73,752.90         | 2,873.65             |
| TUCF17813902 92553PAU6                                       | VIACOM INC 5.850% 09/01/2043 DD 08/19/13                     | 590,000.000           | 579,018.25    | 610,484.80        | 31,466.55            |
| TUCF17813902 931427AB4                                       | WALGREENS BOOTS ALLIANCE INC 4.500% 11/18/2034 DD 11/18/14   | 105,000.000           | 105,656.25    | 109,637.85        | 3,981.60             |
| TUCF17813902 94973VBF3                                       | ANTHEM INC 5.100% 01/15/2044 DD 08/06/13                     | 125,000.000           | 133,193.75    | 145,891.25        | 12,697.50            |
| TUCF17813902 95040QAC8                                       | WELLTOWER INC 4.250% 04/01/2026 DD 03/01/16                  | 155,000.000           | 160,671.45    | 162,266.40        | 1,594.95             |
| TUCF17813902 96949LAC9                                       | WILLIAMS PARTNERS LP 5.100% 09/15/2045 DD 03/03/15           | 240,000.000           | 242,204.50    | 263,944.80        | 21,740.30            |
| TUCF17813902 96950FAF1                                       | WILLIAMS PARTNERS LP 6.300% 04/15/2040 DD 02/09/10           | 335,000.000           | 382,724.95    | 412,029.90        | 29,304.95            |
| TUCF17813902 96950FAK0                                       | WILLIAMS PARTNERS LP 5.800% 11/15/2043 DD 11/15/13           | 85,000.000            | 93,263.70     | 100,119.80        | 6,856.10             |
| TUCF17813902 96950FAP9                                       | WILLIAMS PARTNERS LP 4.900% 01/15/2045 DD 06/27/14           | 115,000.000           | 114,728.15    | 122,000.05        | 7,271.90             |
| TOTAL CORPORATE DEBT INSTRUMENTS                             |                                                              |                       | 83,287,196.97 | 87,322,696.18     | 4,035,499.21         |
| CORPORATE STOCK - PREFERRED                                  |                                                              |                       |               |                   |                      |
| TUCF17813702 172967GD7                                       | CITIGROUP INC VAR RT 12/31/2049 DD 10/29/12                  | 250,000.000           | 253,437.50    | 265,937.50        | 12,500.00            |
| TUCF17813702 172967KD2                                       | CITIGROUP INC VAR RT 12/31/2049 DD 11/13/15                  | 50,000.000            | 51,750.00     | 53,187.50         | 1,437.50             |
| TUCF17813702 902973AZ9                                       | US BANCORP VAR RT 12/31/2049 DD 02/13/17                     | 100,000.000           | 100,000.00    | 108,255.00        | 8,255.00             |
| TOTAL CORPORATE STOCK - PREFERRED                            |                                                              |                       | 405,187.50    | 427,380.00        | 22,192.50            |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| Schedule of Investments at End of Plan Year at Revalued Cost |                                                              |                       |            | Report ID: M1102E |                      |
|--------------------------------------------------------------|--------------------------------------------------------------|-----------------------|------------|-------------------|----------------------|
| BNY MELLON                                                   |                                                              |                       |            | Status: FINAL     |                      |
| TU COMBINED MANAGER - TUCG17814600                           |                                                              | 1/1/2017 - 12/31/2017 |            | TEXAS UTILITIES   |                      |
| Security ID                                                  | Security Description                                         | Shares                | Cost       | Market Value      | Unrealized Gain/Loss |
| OTHER INVESTMENTS                                            |                                                              |                       |            |                   |                      |
| TUCF17813702 02765UDN1                                       | AMERICAN MUNI PWR-OHIO INC OHR 5.939% 02/15/2047 DD 09/29/10 | 600,000.000           | 706,218.00 | 787,908.00        | 81,690.00            |
| TUCF17813702 12082TAL8                                       | BURBANK CA WTR & PWR ELEC REVE 6.323% 06/01/2040 DD 03/31/10 | 300,000.000           | 363,789.00 | 385,251.00        | 21,462.00            |
| TUCF17813702 13063DAE8                                       | CALIFORNIA ST VAR RT 04/01/2047 DD 04/27/17                  | 700,000.000           | 700,000.00 | 701,722.00        | 1,722.00             |
| TUCF17813702 13077CTL8                                       | CALIFORNIA ST UNIV REVENUE 6.484% 11/01/2041 DD 04/06/10     | 400,000.000           | 504,376.00 | 550,720.00        | 46,344.00            |
| TUCF17813702 5446526E5                                       | LOS ANGELES CA WSTWTR SYS REVE 5.713% 06/01/2039 DD 10/21/10 | 400,000.000           | 477,544.00 | 506,080.00        | 28,536.00            |
| TUCF17813702 54473ENS9                                       | LOS ANGELES CNTY CA PUBLIC WKS 7.618% 08/01/2040 DD 11/23/10 | 500,000.000           | 708,025.00 | 776,690.00        | 68,665.00            |
| TUCF17813702 59259NZN6                                       | MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10 | 100,000.000           | 126,840.00 | 133,792.00        | 6,952.00             |
| TUCF17813702 6499022E2                                       | NEW YORK ST DORM AUTH ST PERSO 5.289% 03/15/2033 DD 10/14/10 | 400,000.000           | 465,044.00 | 469,188.00        | 4,144.00             |
| TUCF17813702 650035TD0                                       | NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09 | 400,000.000           | 481,204.00 | 489,028.00        | 7,824.00             |
| TUCF17813702 682051AD9                                       | OMAN GOVERNMENT INTERNATI 144A 3.875% 03/08/2022 DD 03/08/17 | 400,000.000           | 397,952.00 | 402,400.00        | 4,448.00             |
| TUCF17813702 79765RTK5                                       | SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 08/04/10 | 200,000.000           | 244,036.00 | 257,572.00        | 13,536.00            |
| TUCF17813702 80413TAF6                                       | SAUDI GOVERNMENT INTERNAT 144A 4.625% 10/04/2047 DD 10/04/17 | 400,000.000           | 397,560.00 | 408,520.00        | 10,960.00            |
| TUCF17813702 88880LAA1                                       | TOBACCO SETTLEMENT FIN AUTH WV 7.467% 06/01/2047 DD 06/26/07 | 395,000.000           | 375,743.75 | 383,943.95        | 8,200.20             |
| TUCF17813702 89602NVM3                                       | TRIBOROUGH NY BRIDGE & TUNNEL 5.550% 11/15/2040 DD 10/28/10  | 600,000.000           | 714,786.00 | 761,424.00        | 46,638.00            |
| TUCF17813702 91412GEA9                                       | UNIV OF CALIFORNIA CA REVENUES 6.296% 05/15/2050 DD 09/30/10 | 200,000.000           | 227,278.00 | 244,796.00        | 17,518.00            |
| TUCF17813702 99F133C8A                                       | US LONG BOND FUTURE (CBT) EXP MAR 18                         | 11.000                | 0.00       | 3,609.38          | 3,609.38             |
| TUCF17813702 99F139C8A                                       | US 10YR NOTE FUTURE (CBT) EXP MAR 18                         | 109.000               | 0.00       | -66,718.76        | -66,718.76           |
| TUCF17813702 99F700C8A                                       | US ULTRABOND (CBT) EXP MAR 18                                | 7.000                 | 0.00       | 10,718.75         | 10,718.75            |
| TUCF17813702 99QAC65J0                                       | CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20             | 200,000.000           | -3,065.82  | 2,857.86          | 5,923.68             |
| TUCF17813702 99QAC8CL3                                       | CCP_IRS R LIB3M 100BPS P 2.25% 2046 DEC 21 CME               | 1,800,000.000         | 144,672.30 | 124,424.35        | -20,247.95           |
| TUCF17813702 99QADF492                                       | CCP CDX SP UL CDX.NA IG 28 1.000% 06/20/2022 DD 03/20/17     | 2,500,000.000         | 43,145.62  | 55,787.50         | 12,641.88            |
| TUCF17813702 EDF306C8S                                       | EURO-BUND FUTURE (EUX) EXP MAR 18                            | -12.000               | 0.00       | 25,144.75         | 25,144.75            |
| TUCF17813702 LABD37817                                       | ARGENTINA BONAR BONDS VAR RT 04/03/2022                      | 74,000.000            | 4,309.24   | 3,911.29          | -397.95              |
| TUCF17813702 LABF116H4                                       | ARGENTINA POM POLITICA MONETAR VAR RT 06/21/2020             | 1,200,000.000         | 73,830.29  | 68,207.17         | -5,623.12            |
| TUCF17813702 LABZ4F1X6                                       | ARGENTINE REPUBLIC GOVERNMENT 6.250% 11/09/2047              | 500,000.000           | 579,781.89 | 608,313.27        | 28,531.38            |
| TUCF17813702 LB9QF54W6                                       | CCP_ZCS. P BRL-CDI 1D CME REC 8.18% 2020 JAN 02              | 3,600,000.000         | 0.01       | 2,489.72          | 2,489.71             |
| TUCF17813702 LM9QE7Q62                                       | CCP_IRS P TIE28D 100BPS R 6.08 6.080% R 10 CME               | 8,100,000.000         | 0.00       | -47,118.03        | -47,118.03           |
| TUCF17813702 LM9QEX5S0                                       | CCP_IRS. P MXN-TIE-BANXICO 28 REC 5.99% 2026 JAN 30          | 800,000.000           | 0.00       | -4,824.92         | -4,824.92            |
| TUCF17813702 LM9QFM298                                       | CCP_IRS. P MXN-TIE-BANXICO 28 REC 7.32% 2021 NOV 09          | 12,600,000.000        | 0.00       | -11,784.90        | -11,784.90           |
| TUCF17813702 LM9QFPZV4                                       | CCP_IRS. P MXN-TIE-BANXICO 28 7.740% 74% 2027 FEB 22         | 7,500,000.000         | 0.00       | -5,525.21         | -5,525.21            |
| TUCF17813702 NA9QC70P4                                       | CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2018 DEC 20           | 100,000.000           | -327.24    | 527.78            | 855.02               |
| TUCF17813702 NA9QD9AT0                                       | CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20             | 600,000.000           | -4,263.49  | 8,237.71          | 12,501.20            |
| TUCF17813702 NA9QD9D00                                       | CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20             | 600,000.000           | -4,263.49  | 8,237.71          | 12,501.20            |
| TUCF17813702 NA9QD9GHO                                       | CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20             | 100,000.000           | -710.58    | 1,372.95          | 2,083.53             |

# VISTRA ENERGY RETIREMENT PLAN

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## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                         | Schedule of Investments at End of Plan Year at Revalued Cost |            |              | Report ID: M1102E    |  |
|------------------------------------|---------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                         | 1/1/2017 - 12/31/2017                                        |            |              | Status: FINAL        |  |
|                                    |                                                         |                                                              |            |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                    | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |  |
| TUCF17813702 NA9QDCHE5             | CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2018 DEC 20      | 400,000.000                                                  | -1,308.94  | 2,111.10     | 3,420.04             |  |
| TUCF17813702 NA9QDJ0M4             | CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 MAR 20        | 1,400,000.000                                                | 587.83     | 12,585.99    | 11,998.16            |  |
| TUCF17813702 NA9QDRL43             | CDS SP UL PETROLEO BRASILEIRO R 100BPS 2019 JUN 20      | 100,000.000                                                  | -4,959.24  | 244.59       | 5,203.83             |  |
| TUCF17813702 NA9QDU9A6             | CXT SP UL CDX.NA.IG.21 R 100BPS 2018 DEC 20             | 1,100,000.000                                                | 18,855.90  | 10,557.07    | -8,298.83            |  |
| TUCF17813702 NA9QE3428             | CDS SP UL BHP BILLITON LIMITE R 100BP S 2021 JUN 20     | 100,000.000                                                  | 22.92      | 2,334.25     | 2,311.33             |  |
| TUCF17813702 NA9QE3BM6             | CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20        | 200,000.000                                                  | -3,065.82  | 2,857.86     | 5,923.68             |  |
| TUCF17813702 NA9QE3C03             | CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20        | 200,000.000                                                  | -3,065.82  | 2,857.86     | 5,923.68             |  |
| TUCF17813702 NA9QE6XP8             | CCP_IRS. R USD-LIBOR-BBA3M CM PAY 1.75% 2026 DEC 21     | 1,500,000.000                                                | 79,708.62  | 75,654.86    | -4,053.66            |  |
| TUCF17813702 NA9QEFSK5             | CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 SEP 20        | 200,000.000                                                  | -1,787.51  | 2,843.98     | 4,631.49             |  |
| TUCF17813702 NA9QEJAV2             | CCP_IRS. R USD-LIBOR-BBA3M CM PAY 2.33% 2025 AUG 19     | 900,000.000                                                  | -3,637.21  | 853.54       | 4,490.75             |  |
| TUCF17813702 NA9QJG20              | CCP_IRS. R USD-LIBOR-BBA3M CM PAY 2.34% 2025 AUG 24     | 500,000.000                                                  | -2,167.14  | 316.85       | 2,483.99             |  |
| TUCF17813702 NA9QEN0F9             | CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 DEC 20        | 1,100,000.000                                                | -11,797.56 | 16,170.48    | 27,968.04            |  |
| TUCF17813702 NA9QEVVW9             | CCP_IRS. R USD-LIBOR-BBA3M CM PAY 2.50% 2046 JUN 15     | 4,600,000.000                                                | 25,025.13  | 70,682.36    | 45,657.23            |  |
| TUCF17813702 NA9QEXVL0             | CCP_CDS. SP UL BERKSHIRE HATHAREC 100BPS 2020 DEC 20    | 300,000.000                                                  | 3,974.40   | 6,325.80     | 2,351.40             |  |
| TUCF17813702 NA9QF16E3             | CDS SP UL ARGENTINE REPUBLIC R 500BPS 2022 JUN 20       | 100,000.000                                                  | 10,498.80  | 11,702.61    | 1,204.01             |  |
| TUCF17813702 NA9QF4268             | CCP_CDX. SP UL CDX.NA.IG.29_V1 1.000% 00BPS 2022 DEC 20 | 100,000.000                                                  | 2,297.20   | 2,383.70     | 86.50                |  |
| TUCF17813702 NA9QF4904             | CCP_CDS. SP UL METLIFE INC. C REC 100BP S 2022 DEC 20   | 500,000.000                                                  | 10,068.73  | 11,915.50    | 1,846.77             |  |
| TUCF17813702 NA9QF4GX4             | CDS SP UL REPUBLIC OF COLOMBI R 100BPS 2022 DEC 20      | 200,000.000                                                  | 0.00       | -416.56      | -416.56              |  |
| TUCF17813702 NA9QF4H54             | CDS SP UL UNITED MEXICAN STAT R 100BPS 2022 DEC 20      | 1,300,000.000                                                | 0.00       | -3,603.95    | -3,603.95            |  |
| TUCF17813702 NA9QF4H28             | CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2022 DEC 20      | 600,000.000                                                  | 0.00       | -16,733.53   | -16,733.53           |  |
| TUCF17813702 NA9QF4J60             | CDS SP UL UNITED MEXICAN STAT R 100BPS 2022 DEC 20      | 100,000.000                                                  | 0.00       | -277.23      | -277.23              |  |
| TUCF17813702 NA9QF4TR3             | CDS SP UL REPUBLIC OF COLOMBI R 100BP S 2022 DEC 20     | 200,000.000                                                  | 0.00       | -416.56      | -416.56              |  |
| TUCF17813702 NA9QF5679             | CXT SP UL CDX.NA.HY.29 R 500BPS 2022 DEC 20             | 600,000.000                                                  | 97,316.67  | 102,300.11   | 4,983.44             |  |
| TUCF17813702 NA9QF5C64             | CCP_CDX. BP UL CDX.NA.HY.29_V1 PAY 500BPS 2022 DEC 20   | 600,000.000                                                  | 0.03       | -49,707.00   | -49,707.03           |  |
| TUCF17813702 NA9QF5VE6             | CCP_CDS. SP UL THE SHERWIN-WAL REC 100BPS 2022 DEC 20   | 100,000.000                                                  | 1,536.05   | 2,017.40     | 481.35               |  |
| TUCF17813702 NA9QF6D38             | CCP_CDS. SP UL BRK CME REC 100BPS 2022 DEC 20           | 200,000.000                                                  | 4,280.03   | 4,485.60     | 205.57               |  |
| TUCF17813702 NA9QFA0A7             | CCP_CDS. SP UL CHESAPEAKE ENER REC 500BPS 2018 JUN 20   | 100,000.000                                                  | 5,167.30   | 1,678.10     | -3,489.20            |  |
| TUCF17813702 NA9QFASL3             | CDX SP UL CMBX.NA.BBB_9_1 R 300BPS 2058 SEP 17          | 400,000.000                                                  | -52,531.47 | -44,376.08   | 8,155.39             |  |
| TUCF17813702 NA9QFC062             | CCP_CDS. SP UL BERKSHIRE HATHAREC 100BPS 2021 DEC 20    | 300,000.000                                                  | 2,329.20   | 6,961.20     | 4,632.00             |  |
| TUCF17813702 NA9QFDED0             | CXT SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20             | 450,000.000                                                  | 57,073.96  | 72,156.07    | 15,082.11            |  |
| TUCF17813702 NA9QFDTV4             | CXT SP UL CDX.NA.HY.27 R 0BPS 2021 DEC 20               | 350,000.000                                                  | 44,390.86  | 56,121.39    | 11,730.53            |  |
| TUCF17813702 NA9QFE5E6             | CCP_CDS. SP UL VIACOM INC. CME REC 100BP S 2021 MAR 20  | 100,000.000                                                  | -274.70    | 603.20       | 877.90               |  |
| TUCF17813702 NA9QFE5S5             | CCP_CDS. SP UL METLIFE INC. C REC 100BP S 2020 MAR 20   | 250,000.000                                                  | 3,652.50   | 4,592.75     | 940.25               |  |
| TUCF17813702 NA9QFE9K8             | CXT SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20             | 300,000.000                                                  | 38,049.31  | 48,104.05    | 10,054.74            |  |
| TUCF17813702 NA9QFENU0             | CCP_CDS. SP UL ANADARKO PETROL REC 100BPS 2020 DEC 20   | 100,000.000                                                  | -246.90    | 1,623.50     | 1,870.40             |  |
| TUCF17813702 NA9QFESA9             | CCP_CDS. SP UL PRUDENTIAL FINA REC 100BPS 2020 DEC 20   | 500,000.000                                                  | 6,836.50   | 10,800.00    | 3,963.50             |  |

# VISTRA ENERGY RETIREMENT PLAN

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## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                              | Schedule of Investments at End of Plan Year at Revalued Cost |              |              | Report ID: M1102E    |  |
|------------------------------------|--------------------------------------------------------------|--------------------------------------------------------------|--------------|--------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                              | 1/1/2017 - 12/31/2017                                        |              |              | Status: FINAL        |  |
|                                    |                                                              |                                                              |              |              | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                         | Shares                                                       | Cost         | Market Value | Unrealized Gain/Loss |  |
| TUCF17813702 NA9QFEWV8             | CCP_CDS. SP UL PRUDENTIAL FINA REC 100BPS 2020 JUN 20        | 300,000.000                                                  | 4,586.40     | 5,822.40     | 1,236.00             |  |
| TUCF17813702 NA9QFQ033             | CCP_CDS. SP UL METLIFE INC. C REC 100BPS 2022 JUN 20         | 450,000.000                                                  | 4,537.37     | 11,114.55    | 6,577.18             |  |
| TUCF17813702 NA9QFSX79             | CDS SP UL UNITED MEXICAN STAT R 100BPS 2022 JUN 20           | 200,000.000                                                  | 0.00         | 441.00       | 441.00               |  |
| TUCF17813702 NA9QFT495             | CDS SP UL KINGDOM OF SAUDI AR R 100BPS 2022 JUN 20           | 400,000.000                                                  | 3,013.37     | 2,916.36     | -97.01               |  |
| TUCF17813702 NA9QFTAL1             | CCP_CDS. SP UL MORGAN STANLEY REC 100BPS 2020 DEC 20         | 300,000.000                                                  | 4,542.84     | 5,747.10     | 1,204.26             |  |
| TUCF17813702 NA9QFTN45             | CCP_CDS. SP UL THE GOLDMAN SAC REC 100BPS 2022 JUN 20        | 400,000.000                                                  | 4,458.10     | 8,914.00     | 4,455.90             |  |
| TUCF17813702 NA9QFTN94             | CDS SP UL UNITED MEXICAN STAT R 100BPS 2022 JUN 20           | 100,000.000                                                  | 0.00         | 220.50       | 220.50               |  |
| TUCF17813702 NA9QFTPH4             | CCP_CDS. SP UL UNITED STATES S REC 500BPS 2022 JUN 20        | 200,000.000                                                  | 0.02         | 23,190.40    | 23,190.38            |  |
| TUCF17813702 NA9QFTTK3             | CCP_CDS. SP UL GS CME REC 100BPS 2020 DEC 20                 | 300,000.000                                                  | 4,641.90     | 5,769.00     | 1,127.10             |  |
| TUCF17813702 NA9QFUA04             | CDS SP UL KINGDOM OF SAUDI AR R 100BPS 2022 JUN 20           | 400,000.000                                                  | 2,801.71     | 2,916.36     | 114.65               |  |
| TUCF17813702 NA9QFUAQ7             | CDS SP UL PETROLEOS MEXICANOS R 100BPS 2022 JUN 20           | 400,000.000                                                  | 0.00         | -9,305.88    | -9,305.88            |  |
| TUCF17813702 NA9QFW472             | CCP_CDS. SP UL ANADARKO PETROL REC 100BPS 2022 JUN 20        | 100,000.000                                                  | 0.01         | 588.80       | 588.79               |  |
| TUCF17813702 NA9QFY0R8             | CCP_IRS. R USD-LIBOR-BBA3M CM PAY 2.00% 2023 JUL 12          | 2,800,000.000                                                | 14,547.98    | 39,713.41    | 25,165.43            |  |
| TUCF17813702 NA9QFY0U1             | CCP_IRS. R USD-LIBOR-BBA3M CM PAY 2.00% 2019 DEC 20          | 2,200,000.000                                                | 0.01         | 2,812.50     | 2,812.49             |  |
| TUCF17813702 XX9QF4NC1             | CCP_CDX. BP ULITRAXX_EUROPE_2PAY 100BPS 2022 DEC 20          | 3,700,000.000                                                | 0.06         | -120,630.81  | -120,630.87          |  |
| TUCF17813702 XX9QFCX65             | CCP_BP_CDX ITRAXX MAIN26 5Y P 100BPS 2021 DEC 20             | 2,900,000.000                                                | 0.01         | -95,415.57   | -95,415.58           |  |
| TUCF17813702 XX9QFM7E5             | CCP_IRS. P EUR-EURIBOR-REUTERS REC 1.50% 2048 MAR 21         | 100,000.000                                                  | 1,505.23     | -472.50      | -1,977.73            |  |
| TUCF17813702 XX9QFMQF1             | CDS SP UL UNICREDIT SOCIETAR 100BPS 2019 DEC 20              | 100,000.000                                                  | 0.00         | 496.24       | 496.24               |  |
| TUCF17813702 XX9QFSRM2             | CCP_CDS. SP UL TELEFONICAS.A REC 100BPS 2022 JUN 20          | 200,000.000                                                  | 1,061.81     | 3,661.96     | 2,600.15             |  |
| TUCF17813902 072024ND0             | BAY AREA C TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09  | 200,000.000                                                  | 271,703.99   | 295,464.00   | 23,760.01            |  |
| TUCF17813902 13063A5G5             | CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09                  | 900,000.000                                                  | 1,336,509.00 | 1,416,249.00 | 79,740.00            |  |
| TUCF17813902 13063BJC7             | CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10                  | 75,000.000                                                   | 111,082.50   | 119,769.75   | 8,687.25             |  |
| TUCF17813902 168863CE6             | CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17 | 125,000.000                                                  | 124,801.25   | 128,375.00   | 3,573.75             |  |
| TUCF17813902 195325BR5             | COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14 | 340,000.000                                                  | 350,200.00   | 389,300.00   | 39,100.00            |  |
| TUCF17813902 195325CU7             | COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15 | 475,000.000                                                  | 467,769.00   | 502,312.50   | 34,543.50            |  |
| TUCF17813902 54438CPA4             | LOS ANGELES CACMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10   | 675,000.000                                                  | 969,914.25   | 1,047,714.75 | 77,800.50            |  |
| TUCF17813902 544646XZ0             | LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09   | 250,000.000                                                  | 308,215.00   | 318,797.50   | 10,582.50            |  |
| TUCF17813902 57604TAD8             | MASSACHUSETTS ST TRANSPRTN FUN 5.731% 06/01/2040 DD 12/23/10 | 325,000.000                                                  | 411,521.50   | 423,858.50   | 12,337.00            |  |
| TUCF17813902 646139W35             | NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09    | 290,000.000                                                  | 417,753.70   | 447,620.80   | 29,867.10            |  |
| TUCF17813902 64972FT30             | NEW YORK CITY NY MUNI WTR FIN 5.724% 06/15/2042 DD 06/30/10  | 350,000.000                                                  | 444,738.00   | 474,400.50   | 29,662.50            |  |
| TUCF17813902 698299BG8             | PANAMA GOVERNMENT INTERNATIONA 4.500% 05/15/2047 DD 05/15/17 | 100,000.000                                                  | 99,924.65    | 107,650.00   | 7,725.35             |  |
| TUCF17813902 73359WJA3             | PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/01/12 | 285,000.000                                                  | 295,513.65   | 329,098.05   | 33,584.40            |  |
| TUCF17813902 760942BA9             | URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14 | 475,000.000                                                  | 427,500.00   | 527,250.00   | 99,750.00            |  |
| TUCF17813902 80413TAF6             | SAUDI GOVERNMENT INTERNAT 144A 4.625% 10/04/2047 DD 10/04/17 | 505,000.000                                                  | 501,919.50   | 515,756.50   | 13,837.00            |  |
| TUCF17813902 882722VN8             | TEXAS ST 4.681% 04/01/2040 DD 09/29/10                       | 450,000.000                                                  | 509,980.50   | 532,471.50   | 22,491.00            |  |
| TUCF17813902 91086QAZ1             | MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2039 DD 10/12/10 | 440,000.000                                                  | 405,900.00   | 468,600.00   | 62,700.00            |  |

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| BNY MELLON                         |                                                               | Schedule of Investments at End of Plan Year at Revalued Cost |               |               | Report ID: M1102E    |  |
|------------------------------------|---------------------------------------------------------------|--------------------------------------------------------------|---------------|---------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                               | 1/1/2017 - 12/31/2017                                        |               |               | Status: FINAL        |  |
|                                    |                                                               |                                                              |               |               | TEXAS UTILITIES      |  |
| Security ID                        | Security Description                                          | Shares                                                       | Cost          | Market Value  | Unrealized Gain/Loss |  |
| TUCF17813902 91086QBF4             | MEXICO GOVERNMENT INTERNATIONAL 4.800% 01/23/2046 DD 01/23/15 | 110,000.000                                                  | 98,725.00     | 108,460.00    | 9,735.00             |  |
| TUCF17813902 91087BAB6             | MEXICO GOVERNMENT INTERNATIONAL 4.350% 01/15/2047 DD 08/11/16 | 420,000.000                                                  | 368,925.00    | 401,100.00    | 32,175.00            |  |
| TUCF17813902 91412F7Y7             | UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09  | 250,000.000                                                  | 305,665.00    | 326,990.00    | 21,325.00            |  |
| TUCF17813902 91412GDZ5             | UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/2045 DD 09/30/10  | 300,000.000                                                  | 369,852.00    | 392,907.00    | 23,055.00            |  |
| TUCF17813702 99QAC59NC             | IRS P USD 30Y 47BPS R 3.23% PUT FEB 19 003.230 ED 021919      | 800,000.000                                                  | 46,178.80     | 9,580.80      | -36,598.00           |  |
| TUCF17813702 99QAC59OK             | IRS P USD 30Y 5BPS R 3.2% PUT MAR 19 003.200 ED 031819        | 500,000.000                                                  | 30,531.75     | 7,082.75      | -23,449.00           |  |
| TUCF17813702 99QAC69QC             | IRS P USD 30Y R 100 BPS 2.7% PUT MAY 19 002.700 ED 05/13/19   | 700,000.000                                                  | 74,473.35     | 33,519.50     | -40,953.85           |  |
| TUCF17813702 99QAC69RV             | IRS P USD 30Y R 100 BPS 2.45% PUT JUN 19 002.450 ED 062819    | 300,000.000                                                  | 41,058.36     | 23,464.11     | -17,594.25           |  |
| TUCF17813702 99QAC69RY             | IRS P 30R 100 BPS 2.45% PUT JUN 19 002.450 ED 062819          | 800,000.000                                                  | 109,488.96    | 62,570.96     | -46,918.00           |  |
| TUCF17813702 99QAC69TE             | IRS P USD 30Y R 100 BPS 2.71% PUT AUG 19 002.710 ED 082619    | 2,300,000.000                                                | 254,287.08    | 122,486.50    | -131,800.58          |  |
| TUCF17813702 99QAD69KK             | CCP IRS C US0006M R 1.85% CALL NOV 18 001.850 ED 111518       | 6,500,000.000                                                | 26,982.15     | 2,574.00      | -24,408.15           |  |
| TUCF17813702 99QADJ9RC             | IRS R 2.7000000 P US0003M PUT JUN 18 002.700 ED 6/11/18       | 1,400,000.000                                                | 16,940.00     | 8,082.06      | -8,857.94            |  |
| TUCF17813702 99QADJ9RL             | IRS R 2.6950000 P US0003M PUT JUN 18 002.695 ED 060818        | 1,800,000.000                                                | 22,815.00     | 10,486.08     | -12,328.92           |  |
| TUCF17813702 01F032625             | COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2048 DD 02/01/18       | -1,300,000.000                                               | -1,328,031.25 | -1,332,656.00 | -4,624.75            |  |
| TUCF17813702 99QCBKUS7             | SWAP/SD ACITI CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08   | -260,000.000                                                 | -260,000.00   | -260,000.00   | 0.00                 |  |
| TUCF17813702 99QJPMUS3             | SWAP/SD AJPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08    | -160,000.000                                                 | -160,000.00   | -160,000.00   | 0.00                 |  |
| TUCF17813702 99QAC0AY4             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 SEP 20              | -200,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 99QAC8CM1             | CCP IRS R LIB3M 100BPS P 2.25% 12/21/2046 DD 12/21/16         | -1,800,000.000                                               | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 99QADBQE6             | CXT_SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20                   | -300,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 99QADF5A8             | CCP_CD X SP UL CDX.NA.IG.28 R 100BPS 2022 JUN 20              | -2,500,000.000                                               | -0.15         | 0.00          | 0.15                 |  |
| TUCF17813702 LB9QF54X4             | CCP_ZCS_P BRL-CDI 1D CME REC 8.18% 2020 JAN 02                | -3,600,000.000                                               | -364.49       | 0.00          | 364.49               |  |
| TUCF17813702 LM9QE7Q54             | CCP_IRS_P TIE28D R 8.08% VAR RT R 10 CME                      | -8,100,000.000                                               | -45,966.00    | 0.00          | 45,966.00            |  |
| TUCF17813702 LM9QEX5T8             | CCP_IRS_P MXN-TIIE-BANXICO 28 REC 5.99% 2026 JAN 30           | -800,000.000                                                 | -4,738.78     | 0.00          | 4,738.78             |  |
| TUCF17813702 LM9QFM3B2             | CCP_IRS_P MXN-TIIE-BANXICO 28 REC 7.32% 2021 NOV 09           | -12,600,000.000                                              | -3,928.89     | 0.00          | 3,928.89             |  |
| TUCF17813702 LM9QFPZX2             | CCP_IRS_P MXN-TIIE-BANXICO 28 REC 7.74% 2027 FEB 22           | -7,500,000.000                                               | -1,516.15     | 0.00          | 1,516.15             |  |
| TUCF17813702 NA9QC70Q2             | CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2018 DEC 20            | -100,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QD9AU7             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20              | -600,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QD9D34             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20              | -600,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QD9GJ6             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20              | -100,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QDCEJ1             | CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2018 DEC 20            | -400,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QDJ0N2             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 MAR 20              | -1,400,000.000                                               | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QDRL50             | CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2019 JUN 20            | -100,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QDU9B4             | CXT_SP UL CDX.NA.IG.21 R 100BPS 2018 DEC 20                   | -1,100,000.000                                               | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QE28H3             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20              | -200,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QE3436             | CDS_SP UL BHP BILLITON UMITE R 100BPS 2021 JUN 20             | -100,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |
| TUCF17813702 NA9QE3BR5             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20              | -200,000.000                                                 | 0.00          | 0.00          | 0.00                 |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                      | Schedule of Investments at End of Plan Year at Revalued Cost |            |              |                      | Report ID: M1102E |
|------------------------------------|------------------------------------------------------|--------------------------------------------------------------|------------|--------------|----------------------|-------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                      | 1/1/2017 - 12/31/2017                                        |            |              |                      | Status: FINAL     |
|                                    |                                                      |                                                              |            |              |                      | TEXAS UTILITIES   |
| Security ID                        | Security Description                                 | Shares                                                       | Cost       | Market Value | Unrealized Gain/Loss |                   |
| TUCF17813702 NA9QE3C45             | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20     | -200,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QE6XS2             | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 1.75% 2026 DEC 21   | -1,500,000.000                                               | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QJAY5              | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 2.33% 2025 AUG 19   | -900,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QJG79              | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 2.34% 2025 AUG 24   | -500,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QENH5              | CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 DEC 20     | -1,100,000.000                                               | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QEVW09             | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 2.50% 2046 JUN 15   | -4,600,000.000                                               | -33,463.83 | 0.00         | 33,463.83            |                   |
| TUCF17813702 NA9QEXVM8             | CCP_CDS_SP UL BERKSHIRE HATHAREC 100BPS 2020 DEC 20  | -300,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QF16H6             | CDS_SP UL ARGENTINE REPUBLIC R 500BPS 2022 JUN 20    | -100,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QF4276             | CCP_CDX_SP UL CDX.NA.IG.29_V1 REC 100BPS 2022 DEC 20 | -100,000.000                                                 | -0.01      | 0.00         | 0.01                 |                   |
| TUCF17813702 NA9QF4912             | CCP_CDS_SP UL METLIFE INC. C REC 100BPS 2022 DEC 20  | -500,000.000                                                 | -0.01      | 0.00         | 0.01                 |                   |
| TUCF17813702 NA9QF4G14             | CDS_SP UL REPUBLIC OF COLOMBI R 100BPS 2022 DEC 20   | -200,000.000                                                 | -2,573.82  | 0.00         | 2,573.82             |                   |
| TUCF17813702 NA9QF4H39             | CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2022 DEC 20   | -600,000.000                                                 | -29,512.10 | 0.00         | 29,512.10            |                   |
| TUCF17813702 NA9QF4J86             | CDS_SP UL UNITED MEXICAN STAT R 100BPS 2022 DEC 20   | -100,000.000                                                 | -597.81    | 0.00         | 597.81               |                   |
| TUCF17813702 NA9QF4JA1             | CDS_SP UL UNITED MEXICAN STAT R 100BPS 2022 DEC 20   | -1,300,000.000                                               | -8,466.15  | 0.00         | 8,466.15             |                   |
| TUCF17813702 NA9QF4TT9             | CDS_SP UL REPUBLIC OF COLOMBI R 100BPS 2022 DEC 20   | -200,000.000                                                 | -3,108.80  | 0.00         | 3,108.80             |                   |
| TUCF17813702 NA9QF5695             | CXT_SP UL CDX.NA.HY.29 R 500BPS 2022 DEC 20          | -600,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QF5C72             | CCP_CDX_BP UL CDX.NA.HY.29_V1 PAY 500BPS 2022 DEC 20 | -600,000.000                                                 | -48,621.04 | 0.00         | 48,621.04            |                   |
| TUCF17813702 NA9QF5VG1             | CCP_CDS_SP UL THE SHERWMN-WML REC 100BPS 2022 DEC 20 | -100,000.000                                                 | -0.01      | 0.00         | 0.01                 |                   |
| TUCF17813702 NA9QF6D46             | CCP_CDS_SP UL BRK CME REC 100BPS 2022 DEC 20         | -200,000.000                                                 | -0.02      | 0.00         | 0.02                 |                   |
| TUCF17813702 NA9QFA0B5             | CCP_CDS_SP UL CHESAPEAKE ENER REC 500BPS 2018 JUN 20 | -100,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QFASM1             | CDX_SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17       | -400,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QFC070             | CCP_CDS_SP UL BERKSHIRE HATHAREC 100BPS 2021 DEC 20  | -300,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QFDEF5             | CXT_SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20          | -450,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QFDTW2             | CXT_SP UL CDX.NA.HY.27 R 0BPS 2021 DEC 20            | -350,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QFE5G1             | CCP_CDS_SP UL VIACOM INC. CME REC 100BPS 2021 MAR 20 | -100,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QFE5T3             | CCP_CDS_SP UL METLIFE INC. C REC 100BPS 2020 MAR 20  | -250,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QFENV8             | CCP_CDS_SP UL ANADARKO PETROL REC 100BPS 2020 DEC 20 | -100,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QFESB7             | CCP_CDS_SP UL PRUDENTIAL FINA REC 100BPS 2020 DEC 20 | -500,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QFEWX4             | CCP_CDS_SP UL PRUDENTIAL FINA REC 100BPS 2020 JUN 20 | -300,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QFQ6J7             | CCP_CDS_SP UL METLIFE INC. C REC 100BPS 2022 JUN 20  | -450,000.000                                                 | -0.01      | 0.00         | 0.01                 |                   |
| TUCF17813702 NA9QFSX95             | CDS_SP UL UNITED MEXICAN STAT R 100BPS 2022 JUN 20   | -200,000.000                                                 | -2,881.96  | 0.00         | 2,881.96             |                   |
| TUCF17813702 NA9QFT5A1             | CDS_SP UL KINGDOM OF SAUDI AR R 100BPS 2022 JUN 20   | -400,000.000                                                 | 0.00       | 0.00         | 0.00                 |                   |
| TUCF17813702 NA9QFTAN7             | CCP_CDS_SP UL MORGAN STANLEY REC 100BPS 2020 DEC 20  | -300,000.000                                                 | -0.01      | 0.00         | 0.01                 |                   |
| TUCF17813702 NA9QFTN60             | CCP_CDS_SP UL THE GOLDMAN SAC REC 100BPS 2022 JUN 20 | -400,000.000                                                 | -0.01      | 0.00         | 0.01                 |                   |
| TUCF17813702 NA9QFTPC5             | CDS_SP UL UNITED MEXICAN STAT R 100BPS 2022 JUN 20   | -100,000.000                                                 | -1,395.74  | 0.00         | 1,395.74             |                   |
| TUCF17813702 NA9QFTPJ0             | CCP_CDS_SP UL UNITED STATES S REC 500BPS 2022 JUN 20 | -200,000.000                                                 | -8,741.20  | 0.00         | 8,741.20             |                   |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

| BNY MELLON                         |                                                               | Schedule of Investments at End of Plan Year at Revalued Cost |             |              |                      | Report ID: M1102E |  |
|------------------------------------|---------------------------------------------------------------|--------------------------------------------------------------|-------------|--------------|----------------------|-------------------|--|
| TU COMBINED MANAGER - TUCG17814600 |                                                               | 1/1/2017 - 12/31/2017                                        |             |              |                      | Status: FINAL     |  |
|                                    |                                                               |                                                              |             |              |                      | TEXAS UTILITIES   |  |
| Security ID                        | Security Description                                          | Shares                                                       | Cost        | Market Value | Unrealized Gain/Loss |                   |  |
| TUCF17813702 NA9QFTTN7             | CCP_CDS_SP UL GS CME REC 100BPS 2020 DEC 20                   | -300,000.000                                                 | -0.01       | 0.00         | 0.01                 |                   |  |
| TUCF17813702 NA9QFUA53             | CDS_SP UL KINGDOM OF SAUDI AR R 100BPS 2022 JUN 20            | -400,000.000                                                 | 0.00        | 0.00         | 0.00                 |                   |  |
| TUCF17813702 NA9QFUAT1             | CDS_SP UL PETROLEOS MEXICANOS R 100BPS 2022 JUN 20            | -400,000.000                                                 | -20,220.87  | 0.00         | 20,220.87            |                   |  |
| TUCF17813702 NA9QFW480             | CCP_CDS_SP UL ANADARKO PETROL REC 100BPS 2022 JUN 20          | -100,000.000                                                 | -3,613.75   | 0.00         | 3,613.75             |                   |  |
| TUCF17813702 NA9QFY0T4             | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 2.00% 2023 JUL 12            | -2,800,000.000                                               | -0.01       | 0.00         | 0.01                 |                   |  |
| TUCF17813702 NA9QFY0V7             | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 2.00% 2019 DEC 20            | -2,200,000.000                                               | -11,615.40  | 0.00         | 11,615.40            |                   |  |
| TUCF17813702 XX9QF4ND9             | CCP_CD_X_BP UL ITRAXX_EUROPE_2 PAY 100BPS 2022 DEC 20         | -3,700,000.000                                               | -98,318.60  | 0.00         | 98,318.60            |                   |  |
| TUCF17813702 XX9QFCX99             | CCP_BP CDX ITRAXX MAIN26 5Y P 100BPS 2021 DEC 20              | -2,900,000.000                                               | -51,056.96  | 0.00         | 51,056.96            |                   |  |
| TUCF17813702 XX9QFM7D7             | CCP_IRS_R EUR-EURIBOR-REUTERS PAY 1.50% 2048 MAR 21           | -100,000.000                                                 | -0.01       | 0.00         | 0.01                 |                   |  |
| TUCF17813702 XX9QFMQ99             | CDS_SP UL UNICREDIT SOCIETA R 100BPS 2019 DEC 20              | -100,000.000                                                 | -5,272.78   | 0.00         | 5,272.78             |                   |  |
| TUCF17813702 XX9QFSRP5             | CCP_CDS_SP UL TELEFONICAS A REC 100BPS 2022 JUN 20            | -200,000.000                                                 | -0.01       | 0.00         | 0.01                 |                   |  |
| TUCF17813702 99F1389AC             | US 10YR TREAS NTS FUT MAR 18 CALL FEB 18 126.000 ED 012618    | -5.000                                                       | -774.25     | -234.38      | 539.87               |                   |  |
| TUCF17813702 99F1389BW             | US 10YR TREAS NTS FUT MAR 18 CALL MAR 18 126.500 ED 2/23/18   | -7.000                                                       | -1,740.62   | -656.25      | 1,084.37             |                   |  |
| TUCF17813702 99F1389NT             | US 10YR TREAS NTS FUT MAR 18 PUT MAR 18 122.500 ED 02/23/18   | -7.000                                                       | -1,303.12   | -1,312.50    | -9.38                |                   |  |
| TUCF17813702 99F1399MT             | US 10YR NOTE FUT (CBT) MAR 18 PUT FEB 18 123.000 ED 01/26/18  | -5.000                                                       | -1,086.75   | -625.00      | 461.75               |                   |  |
| TUCF17813702 99F1399NS             | US 10YR TREAS NTS FUT MAR 18 PUT MAR 18 123.000 ED 02/23/18   | -4.000                                                       | -993.84     | -1,187.50    | -193.66              |                   |  |
| TUCF17813702 99QABG9OD             | INF FLR CPURNSA 215.949 PUT MAR 20 002.15949 ED 031220        | -2,400,000.000                                               | -139.44     | -0.24        | 139.20               |                   |  |
| TUCF17813702 99QAC59ND             | IRS P USD 5Y 10BPS R 3% PUT FEB 19 003.000 ED 021919          | -4,000,000.000                                               | -59,512.80  | -11,716.80   | 47,796.00            |                   |  |
| TUCF17813702 99QAC59OM             | IRS P USD 5Y 10BPS R 3.05% PUT MAR 19 03.050 ED 03/18/19      | -2,500,000.000                                               | -36,764.75  | -7,308.25    | 29,456.50            |                   |  |
| TUCF17813702 99QAC69QJ             | IRS P USD 5Y 18BPS R 2.5% PUT MAY 19 002.500 ED 051319        | -3,350,000.000                                               | -85,930.85  | -36,020.21   | 49,910.64            |                   |  |
| TUCF17813702 99QAC89RW             | IRS P USD 5Y 100 BPS 2.10% PUT JUN 19 002.100 ED 062819       | -4,100,000.000                                               | -149,954.63 | -89,601.40   | 60,353.23            |                   |  |
| TUCF17813702 99QAC89RX             | IRS P USD 5Y R 100 BPS 2.10% PUT JUN 19 002.100 ED 062819     | -1,500,000.000                                               | -54,861.45  | -32,781.00   | 22,080.45            |                   |  |
| TUCF17813702 99QAC99TD             | IRS P USD 5Y R 100BPS 2.5% PUT AUG 19 002.500 ED 082619       | -11,500,000.000                                              | -319,701.15 | -145,596.90  | 174,104.25           |                   |  |
| TUCF17813702 99QACZ9PB             | IRS P US0003M R 3.00% 04/05/48 PUT APR 18 003.000 ED 04/03/18 | -200,000.000                                                 | -10,465.28  | -503.76      | 9,961.52             |                   |  |
| TUCF17813702 99QADB9KJ             | CCP IRS C US0006M R 2.00% CALL NOV 18 002.000 ED 111518       | -1,400,000.000                                               | -25,912.18  | -7,231.56    | 18,680.62            |                   |  |
| TUCF17813702 99QADM9ND             | CDX_SP CDX.NAIG.29 5Y 122022 PUT FEB 18 000.750 ED 022118     | -600,000.000                                                 | -798.00     | -176.29      | 621.71               |                   |  |
| TUCF17813702 99QADM9NL             | CDX_SP CDX.NAIG.29 5Y 122022 PUT FEB 18 000.750 ED 022118     | -600,000.000                                                 | -798.00     | -176.29      | 621.71               |                   |  |
| TUCF17813702 EDF3069BP             | EURO-BUND FUTURE MAR 18 CALL MAR 18 165.500 ED 2/23/18        | -11.000                                                      | 0.00        | -924.62      | -924.62              |                   |  |
| TUCF17813702 EDF3069NL             | EURO-BUND FUTURE MAR 18 PUT MAR 18 161.500 ED 02/23/18        | -11.000                                                      | 0.00        | -12,152.10   | -12,152.10           |                   |  |
| TUCF17813702 NA9TV29AG             | BRLAUSD SPOT OPTION 2018 CALL JAN 18 003.400 ED 010918        | -300,000.000                                                 | -1,701.00   | -474.30      | 1,226.70             |                   |  |
| TUCF17813702 NA9TV29AJ             | BRLAUSD SPOT OPTION 2018 CALL JAN 18 003.400 ED 012918        | -248,000.000                                                 | -1,510.32   | -1,611.50    | -101.18              |                   |  |
| TUCF17813702 NA9VE09AM             | MXNAUSD SPOT OPTION 2018 CALL JAN 18 019.600 ED 011918        | -400,000.000                                                 | -1,844.00   | -4,916.00    | -3,072.00            |                   |  |
| TUCF17813702 NA9VN99AB             | RUBAUSD SPOT OPTION 2018 CALL JAN 18 060.500 ED 011018        | -300,000.000                                                 | -1,860.00   | -49.50       | 1,810.50             |                   |  |
| TUCF17813702 NA9VN99AE             | RUBAUSD SPOT OPTION 2018 CALL JAN 18 060.080 ED 011918        | -300,000.000                                                 | -1,230.00   | -324.00      | 906.00               |                   |  |
| TUCF17813702 XX9TE29AA             | USD.EUR SPOT OPTION 2018 CALL JAN 18 001.216 ED 012918        | -500,000.000                                                 | -2,561.60   | -2,111.01    | 450.59               |                   |  |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR) DECEMBER 31, 2017

|  |                                                                     | Schedule of Investments at End of Plan Year at Revalued Cost |                |                | Report ID: M1102E    |  |
|-----------------------------------------------------------------------------------|---------------------------------------------------------------------|--------------------------------------------------------------|----------------|----------------|----------------------|--|
| TU COMBINED MANAGER - TUCG17814600                                                |                                                                     | 1/1/2017 - 12/31/2017                                        |                |                | Status: FINAL        |  |
|                                                                                   |                                                                     |                                                              |                |                | TEXAS UTILITIES      |  |
| Security ID                                                                       | Security Description                                                | Shares                                                       | Cost           | Market Value   | Unrealized Gain/Loss |  |
| TOTAL OTHER INVESTMENTS                                                           |                                                                     |                                                              | 14,421,448.90  | 15,897,358.75  | 1,385,909.85         |  |
| COMMON/COLLECTIVE TRUST                                                           |                                                                     |                                                              |                |                |                      |  |
| TUCF17811902                                                                      | 996189775 SIGMA ERISALIQUDATING P OOL VAR RT 12/31/2049 DD 05/01/01 | 1,111,588.390                                                | 1,111,588.39   | 0.00           | -1,111,588.39        |  |
| TUCF17812702                                                                      | 996J00325 COLLECTIVE US GOV'T STIF 15 BPS                           | 3,381,278.460                                                | 3,381,278.46   | 3,381,278.46   | 0.00                 |  |
| TUCF17813502                                                                      | 99VVAQ5X5 NT COLLECTIVE MSCI ACWI EX-US INDEXFUND-NON LENDING       | 177,465.520                                                  | 22,728,528.33  | 30,885,211.77  | 8,156,683.44         |  |
| TUCF17813502                                                                      | 99VVAQ5Y3 NT COLLECTIVE RUSSELL 2000 IND NON LENDING                | 175,310.520                                                  | 4,066,468.35   | 6,758,558.02   | 2,692,089.67         |  |
| TUCF17813502                                                                      | 99VVAQSL6 NT COLLECTIVE S&P500INDEX FUND-NON LENDING                | 3,086.710                                                    | 16,186,568.41  | 28,252,378.83  | 12,065,810.42        |  |
| TUCF17813702                                                                      | 996J00325 COLLECTIVE US GOV'T STIF 15 BPS                           | 527,697.450                                                  | 527,697.45     | 527,697.45     | 0.00                 |  |
| TUCF17813902                                                                      | 996J00325 COLLECTIVE US GOV'T STIF 15 BPS                           | 481,973.360                                                  | 481,973.36     | 481,973.36     | 0.00                 |  |
| TOTAL COMMON/COLLECTIVE TRUST                                                     |                                                                     |                                                              | 48,484,102.75  | 70,287,097.89  | 21,802,995.14        |  |
| REGISTERED INVESTMENT COMPANIES                                                   |                                                                     |                                                              |                |                |                      |  |
| TUCF17813502                                                                      | 996257785 COLTV SHORT TERM INVT FD                                  | 300.640                                                      | 300.64         | 300.64         | 0.00                 |  |
| TUCF17813702                                                                      | 72201P613 PIMCO FDS SHORT TERM FLTG NAV PORT II                     | 136,740.420                                                  | 1,368,420.45   | 1,368,361.38   | -59.07               |  |
| TUCF17813702                                                                      | 72201P878 PIMCO FDS LONG DURATION CORP BD PORTFOLIO                 | 991,705.587                                                  | 11,868,463.44  | 11,979,803.49  | 111,340.05           |  |
| TOTAL REGISTERED INVESTMENT COMPANIES                                             |                                                                     |                                                              | 13,237,184.53  | 13,348,465.51  | 111,280.98           |  |
| GRAND TOTAL                                                                       |                                                                     |                                                              | 304,525,460.19 | 337,367,299.74 | 32,841,839.55        |  |
|                                                                                   |                                                                     |                                                              |                |                | 25,525.85 C          |  |
|                                                                                   |                                                                     |                                                              |                |                | 32,816,313.70 I      |  |

**VISTRA ENERGY RETIREMENT PLAN**

EIN 36-4833461 PN 002

**SCHEDULE H, PART IV, LINE 4i**

**SUPPLEMENTAL SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)**

**YEAR ENDED DECEMBER 31, 2017**

Note: Refer to the enclosed Trustee statements for the required disclosures.

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i

### SUPPLEMENTAL SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)

YEAR ENDED DECEMBER 31, 2017

| BNY MELLON                         |                                                               | 5500 Acquisitions & Dispositions of Assets within Plan Year |                      |                          | Report ID: M2574E |
|------------------------------------|---------------------------------------------------------------|-------------------------------------------------------------|----------------------|--------------------------|-------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                               | 1/1/2017 - 12/31/2017                                       |                      |                          | Status: FINAL     |
|                                    |                                                               |                                                             |                      |                          | TEXAS UTILITIES   |
| Security ID                        | Security Description                                          | Shares                                                      | Cost of Acquisitions | Proceeds of Dispositions |                   |
| 01F0309HM                          | COMMIT TO PUR FNMA SF MTG CALL AUG 17 103.48437 ED 08/17      | 900,000.000                                                 | 2,039.06             | -2,039.06                |                   |
| 023135BK1                          | AMAZON.COM INC 144A 4.250% 08/22/2057 DD 08/22/17             | 115,000.000                                                 | -114,059.30          | 115,000.00               |                   |
| 03349MAB1                          | ANDEAVOR 4.500% 04/01/2048 DD 12/21/17                        | 60,000.000                                                  | -59,144.40           | 59,692.40                |                   |
| 03350WAB5                          | ANDEAVOR LOGISTICS LP /TESORO 5.200% 12/01/2047 DD 11/28/17   | 70,000.000                                                  | -69,787.80           | 70,623.95                |                   |
| 12189LBB6                          | BURLINGTON NORTHERN SANTA FE L 4.125% 06/15/2047 DD 03/09/17  | 65,000.000                                                  | -63,374.35           | 64,609.35                |                   |
| 12636YAB8                          | CRH AMERICA FINANCE INC 144A 4.400% 05/09/2047 DD 05/09/17    | 70,000.000                                                  | -69,595.40           | 70,926.80                |                   |
| 15135UAN9                          | CENOVUS ENERGY INC 144A 5.250% 06/15/2037 DD 04/07/17         | 75,000.000                                                  | -72,630.00           | 72,202.65                |                   |
| 15135UAQ2                          | CENOVUS ENERGY INC 144A 5.400% 06/15/2047 DD 04/07/17         | 110,000.000                                                 | -106,717.05          | 102,141.70               |                   |
| 172967LJ8                          | CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17                   | 125,000.000                                                 | -123,623.40          | 131,626.25               |                   |
| 195325DL6                          | COLOMBIA GOVERNMENT INTERNATIO 3.875% 04/25/2027 DD 01/25/17  | 255,000.000                                                 | -251,419.80          | 252,840.65               |                   |
| 20030NCB5                          | COMCAST CORP 144A 3.969% 11/01/2047 DD 10/19/17               | 536.200                                                     | -545.20              | 536.20                   |                   |
| 2027A0JN0                          | COMMONWEALTH BANK OF AUST 144A 3.900% 07/12/2047 DD 07/12/17  | 210,000.000                                                 | -209,225.10          | 209,577.80               |                   |
| 269246BQ6                          | E*TRADE FINANCIAL CORP 3.800% 08/24/2027 DD 08/24/17          | 40,000.000                                                  | -39,940.80           | 40,642.80                |                   |
| 29278GAC2                          | ENEL FINANCE INTERNATIONAL 144A 4.750% 05/25/2047 DD 05/25/17 | 115,000.000                                                 | -114,817.15          | 117,630.95               |                   |
| 46566LAL8                          | ITAU UNIBANCO HOLDING SA/144A VAR RT 12/31/2049 DD 12/12/17   | 400,000.000                                                 | -400,000.00          | 403,900.00               |                   |
| 478160CM4                          | JOHNSON & JOHNSON 3.500% 01/15/2048 DD 11/10/17               | 180,000.000                                                 | -179,321.40          | 182,921.40               |                   |
| 584918CA0                          | MICROSOFT CORP 4.250% 02/06/2047 DD 02/06/17                  | 105,000.000                                                 | -104,717.55          | 114,691.70               |                   |
| 716768AC0                          | PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17               | 100,000.000                                                 | -100,000.00          | 79,500.00                |                   |
| 92343VDN1                          | VERIZON COMMUNICATIONS IN 144A 4.812% 03/15/2039 DD 02/03/17  | 324.800                                                     | -300.70              | 324.80                   |                   |
| 983130AX3                          | WYNN LAS VEGAS LLC /WYNN 144A 5.250% 05/15/2027 DD 05/11/17   | 400,000.000                                                 | -400,000.00          | 414,500.00               |                   |
| 99F133F7A                          | US TREAS BD FUTURE (CBT) EXP JUN 17                           | 11.000                                                      | 0.00                 | 40,147.15                |                   |
| 99F133I7A                          | US TREAS BD FUTURE (CBT) EXP SEP 17                           | 11.000                                                      | 0.00                 | 43,656.25                |                   |
| 99F133L7A                          | US TREAS BD FUTURE (CBT) EXP DEC 17                           | 11.000                                                      | 0.00                 | -16,239.84               |                   |
| 99F1399ED                          | US 10YR TREAS NTS FUT JUN 17 CALL JUN 17 126.000 ED 5/26/17   | 8.000                                                       | 6,193.63             | -1,634.56                |                   |
| 99F1399FU                          | US 10YR TREAS NTS FUT SEP 17 CALL JUL 17 121.500 ED 6/23/17   | 4.000                                                       | 1,439.00             | -67.28                   |                   |
| 99F1399QJ                          | US 10YR TREAS NTS FUT JUN 17 PUT JUN 17 121.000 ED 05/26/17   | 3.000                                                       | 980.82               | -50.46                   |                   |
| 99F1399RM                          | US 10YR NOTE FUT (CBT) SEP 17 PUT JUL 17 122.000 ED 06/23/17  | 4.000                                                       | 970.24               | -67.28                   |                   |
| 99F1399RN                          | US 10YR NOTE FUT (CBT) SEP 17 PUT JUL 17 123.500 ED 06/23/17  | 10.000                                                      | 2,695.15             | -480.70                  |                   |
| 99F1399SA                          | US 10YR TREAS NTS FUT SEP 17 PUT AUG 17 125.00 ED 07/21/17    | 6.000                                                       | 1,305.36             | -383.54                  |                   |
| 99F139F7A                          | US 10YR TREAS NTS FUTURE(CBT) EXP JUN 17                      | 38.000                                                      | 0.00                 | 60,875.01                |                   |
| 99F139I7A                          | US 10YR TREAS NTS FUTURE(CBT) EXP SEP 17                      | 54.000                                                      | 0.00                 | 44,265.07                |                   |
| 99F139L7A                          | US 10YR TREAS NTS FUTURE (CBT) EXP DEC 17                     | 93.000                                                      | 0.00                 | -64,671.62               |                   |
| 99F700F7A                          | US ULTRABOND (CBT) EXP JUN 17                                 | 7.000                                                       | 0.00                 | 33,250.00                |                   |
| 99F700I7A                          | US ULTRABOND (CBT) EXP SEP 17                                 | 7.000                                                       | 0.00                 | 30,734.52                |                   |
| 99F700L7A                          | US ULTRABOND (CBT) EXP DEC 17                                 | 7.000                                                       | 0.00                 | -9.73                    |                   |
| 99QADF9OP                          | IRS R 2.9700 P US0003M PUT MAR 19 002.970 ED 03/08/19         | 5,700,000.000                                               | 88,448.28            | -20,083.89               |                   |
| 99QADF9OQ                          | IRS R 3.1000 P US0003M PUT MAR 19 003.100 ED 03/08/19         | 1,300,000.000                                               | -87,750.00           | 31,630.17                |                   |
| 99QADG9PJ                          | IRS R 2.9000 P US0003M PUT APR 18 002.900 ED 04/17/18         | 4,600,000.000                                               | 49,922.48            | -9,627.91                |                   |

# VISTRA ENERGY RETIREMENT PLAN

EIN 36-4833461 PN 002

## SCHEDULE H, PART IV, LINE 4i SUPPLEMENTAL SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR) YEAR ENDED DECEMBER 31, 2017

| BNY MELLON                         |                                                          | 5500 Acquisitions & Dispositions of Assets within Plan Year |                      |                          | Report ID: M2574E |
|------------------------------------|----------------------------------------------------------|-------------------------------------------------------------|----------------------|--------------------------|-------------------|
| TU COMBINED MANAGER - TUCG17814600 |                                                          | 1/1/2017 - 12/31/2017                                       |                      |                          | Status: FINAL     |
|                                    |                                                          |                                                             |                      |                          | TEXAS UTILITIES   |
| Security ID                        | Security Description                                     | Shares                                                      | Cost of Acquisitions | Proceeds of Dispositions |                   |
| 99QADG9PK                          | IRS R 3.12000 P US0003M PUT APR 18 003.120 ED 04/17/18   | 2,100,000.000                                               | -48,650.00           | 10,920.00                |                   |
| 99QADG9PL                          | IRS R 3.1200 P US0003M PUT APR 18 003.120 ED 04/17/18    | 2,200,000.000                                               | -49,866.67           | 12,124.72                |                   |
| 99QADG9PM                          | CME IRS P US0003M R 2.9% PUT APR 18 002.900 ED 04/17/18  | 4,600,000.000                                               | 61,348.84            | -10,672.13               |                   |
| EDF306F7S                          | EURO-BUND FUTURE (EUX) EXP JUN 17                        | 12.000                                                      | 0.00                 | -11,602.25               |                   |
| EDF306I7S                          | EURO-BUND FUTURE (EUX) EXP SEP 17                        | 11.000                                                      | 0.00                 | -16,414.75               |                   |
| EDF306L7S                          | EURO-BUND FUTURE (EUX) EXP DEC 17                        | 12.000                                                      | 0.00                 | -15,207.81               |                   |
| EN9UUIX85                          | UNITED GROUP BV 144A VAR RT 07/01/2023                   | 100,000.000                                                 | -114,040.00          | 118,210.40               |                   |
| LMBD9C3N1                          | MEXICO CETES 0.000% 03/01/2018                           | 6,000,000.000                                               | -281,192.39          | 299,244.66               |                   |
| NA9QFGAT2                          | CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2021 DEC 20       | 300,000.000                                                 | 19,650.93            | -14,766.98               |                   |
| NA9QFKPK6                          | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 1.25% 2022 JUN 21       | 3,600,000.000                                               | -150,711.73          | 127,644.66               |                   |
| NA9QFKPL4                          | CCP_IRS_R USD-LIBOR-BBA3M CM PAY 1.25% 2022 JUN 21       | 3,600,000.000                                               | 0.04                 | -0.04                    |                   |
| NA9QFMQ05                          | CCP_CDS_SP UL UNITED STATES S REC 500BPS 2021 DEC 20     | 100,000.000                                                 | 0.01                 | -0.02                    |                   |
| NA9QFMQU9                          | CCP_CDS_SP UL UNITED STATES S REC 500BPS 2021 DEC 20     | 100,000.000                                                 | -2,737.49            | 5,853.83                 |                   |
| NA9QFMY55                          | CCP_CD_X_BP UL CDX.NA.HY.27_V2 PAY 500BPS 2021 DEC 20    | 700,000.000                                                 | -0.01                | 0.05                     |                   |
| NA9QFMY63                          | CCP_CD_X_BP UL CDX.NA.HY.27_V2 5.000% 00BPS 2021 DEC 20  | 700,000.000                                                 | 46,966.17            | -57,224.51               |                   |
| NA9QFNME7                          | CCP_IRS_P USD-LIBOR-BBA3M CM REC 2.40% 2027 FEB 21       | 450,000.000                                                 | -0.01                | 0.01                     |                   |
| NA9QFNMG2                          | CCP_IRS_P USD-LIBOR-BBA3M CM REC 2.40% 2027 FEB 21       | 450,000.000                                                 | 0.01                 | -733.51                  |                   |
| NA9QFR887                          | CDS SP UL IMEX R 100BPS 2022 JUN 20                      | 1,400,000.000                                               | 0.00                 | 625.98                   |                   |
| NA9QFRCN9                          | CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2022 JUN 20       | 600,000.000                                                 | 38,880.13            | -21,183.75               |                   |
| NA9QFSN54                          | CCP_CDS_SP UL FREEPORT-MCMORA REC 100BPS 2022 JUN 20     | 200,000.000                                                 | -0.01                | 0.02                     |                   |
| NA9QFSN62                          | CCP_CDS_SP UL FREEPORT-MCMORA REC 100BPS 2022 JUN 20     | 200,000.000                                                 | 23,528.11            | -11,283.76               |                   |
| NA9QFSU80                          | CDS SP UL THE GOLDMAN SACHS G R 100BPS 2022 JUN 20       | 400,000.000                                                 | -4,664.08            | 4,813.64                 |                   |
| NA9UN99GC                          | RUBAUD SPOT OPTION 2017 CALL JUL 17 061.000 ED 072517    | 700,000.000                                                 | 6,454.00             | -140.00                  |                   |
| XX9QFD9QB                          | CDX SP CDX ITRAXX MAIN26 5Y PUT MAY 17 000.950 ED 051717 | 2,900,000.000                                               | 4,468.23             | -284.70                  |                   |
| XX9QFM7B1                          | CCP_IRS_R EUR-EURIBOR-REUTERS PAY 1.50% 2048 MAR 21      | 100,000.000                                                 | -1,505.23            | 1,506.91                 |                   |
| XX9QFSTK4                          | CCP_CD_X_BP ITRAXX MAIN27 5Y P 100BPS 2022 JUN 20        | 3,700,000.000                                               | -0.03                | 0.08                     |                   |
| XX9QFSTL2                          | CCP_CD_X_BP ITRAXX MAIN27 5Y P 100BPS 2022 JUN 20        | 3,700,000.000                                               | 63,727.26            | -104,962.55              |                   |
| XX9QFT9QB                          | CDX SP UL ITRAXX MAIN27 V1 PUT MAY 17 000.950 ED 051717  | 1,100,000.000                                               | 1,382.78             | -119.99                  |                   |
| XX9QFT9QL                          | CDX SP UL ITRAXX MAIN27 V1 PUT MAY 17 095.000 ED 051717  | 600,000.000                                                 | 636.44               | -65.45                   |                   |