

AMERICAN ELECTRIC POWER CO INC
Form 11-K
June 23, 2017

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

FORM 11-K

(Mark One)

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

For the year
ended
December 31,
2016

OR

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

For the
transition
period from
_____ to

Commission
File Number: 1
- 3525

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

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

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Note: All other schedules required by Section 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 have been omitted because they are not applicable.

SIGNATURES

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

By: /s/ Lonni Dieck

Lonni Dieck, SVP and Treasurer

Date: June 23, 2017

REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

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

We have audited the accompanying statements of net assets available for benefits of the American Electric Power System Retirement Savings Plan (the "Plan") as of December 31, 2016 and 2015, and the related statements of changes in net assets available for benefits for the years then ended. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits.

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

In our opinion, such financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2016 and 2015, and the changes in net assets available for benefits for the years then ended in conformity with accounting principles generally accepted in the United States of America.

The supplemental schedules listed in the table of contents have been subjected to audit procedures performed in conjunction with the audit of the Plan's financial statements. The supplemental schedules are the responsibility of the Plan's management. Our audit procedures included determining whether the supplemental schedules reconcile to the financial statements or the underlying accounting and other records, as applicable, and performing procedures to test the completeness and accuracy of the information presented in the supplemental schedules. In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. In our opinion, such schedules are fairly stated, in all material respects, in relation to the financial statements as a whole.

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

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

December 31, 2016 and 2015

| | 2016 | 2015 |
|--|------------------------|------------------------|
| ASSETS | | |
| Investments at Fair Value | \$3,377,447,950 | \$3,192,088,609 |
| Investments at Contract Value | 717,227,064 | 734,837,295 |
| Notes Receivable from Participants | 84,946,911 | 87,524,769 |
| NET ASSETS AVAILABLE FOR BENEFITS | \$4,179,621,925 | \$4,014,450,673 |

See Notes to Financial Statements beginning on page 6.

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN
 STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
 For the Years Ended December 31, 2016 and 2015

| | 2016 | 2015 |
|--|-----------------|-----------------|
| INVESTMENT INCOME | | |
| Net Appreciation (Depreciation) in Investments | \$270,252,489 | \$(7,668,543) |
| Interest and Dividends | 23,721,274 | 30,016,946 |
| Total Investment Income | 293,973,763 | 22,348,403 |
| CONTRIBUTIONS | | |
| Participants | 173,725,207 | 170,142,439 |
| Employer | 73,094,370 | 72,420,999 |
| Total Contributions | 246,819,577 | 242,563,438 |
| DISTRIBUTIONS TO PARTICIPANTS | | |
| | (325,639,867) | (304,736,006) |
| Administrative and Management Fees | | |
| Professional Fees | (696,174) | (639,628) |
| Investment Advisory and Management Fees | (5,765,750) | (6,123,841) |
| Other Fees | (440,666) | (427,954) |
| Total Administrative and Management Fees | (6,902,590) | (7,191,423) |
| INTEREST INCOME ON NOTES RECEIVABLE FROM PARTICIPANTS | 4,122,637 | 3,977,463 |
| NET INCREASE (DECREASE) IN PLAN ASSETS BEFORE TRANSFERS | 212,373,520 | (43,038,125) |
| TRANSFERS INTO PLAN | 20,407,529 | — |
| TRANSFERS FROM PLAN | (67,609,797) | — |
| INCREASE (DECREASE) IN NET ASSETS | 165,171,252 | (43,038,125) |
| NET ASSETS AVAILABLE FOR BENEFITS BEGINNING OF YEAR | 4,014,450,673 | 4,057,488,798 |
| NET ASSETS AVAILABLE FOR BENEFITS END OF YEAR | \$4,179,621,925 | \$4,014,450,673 |

See Notes to Financial Statements beginning on page 6.

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN
NOTES TO FINANCIAL STATEMENTS
For the Years Ended December 31, 2016 and 2015

1. PLAN DESCRIPTION

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

General

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

Contributions

Newly eligible employees are automatically enrolled in the Plan with a 3% pretax deferral. Employees may opt out of the automatic enrollment or revise their elections after they are notified of their right not to have such pretax deferrals made on their behalf and how their account will be invested in the absence of their making an investment election. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA). Generally, eligible employees participating in the Plan may make contributions (pretax, after-tax or Roth 401(k) contributions) in 1% increments up to 50% of their eligible pay (within Internal Revenue Service (IRS) limits). Participants who are age 50 and older are eligible to contribute additional pretax or Roth 401(k) amounts as catch-up contributions. The catch-up contribution limit was \$6,000 for 2016 and 2015. An employee who is eligible to participate in the Plan also may roll eligible retirement benefits into the Plan. The participating employers contribute to the Plan, on behalf of each participant, an amount equal to 100% of the participant's non-rollover contributions up to 1% of the participant's eligible compensation for each payroll period, plus 70% of the participant's contributions for the next 5% of the participant's eligible compensation for each payroll period, subject to certain limitations. All contributions that are withheld from a participant's pay or are made by the participating employers are deposited in the American Electric Power System Retirement Savings Plan Trust after each pay period. The Plan, in a manner consistent with the requirements under section 401 of the Internal Revenue Code (IRC), restricts the amount that certain participants who are deemed highly compensated may contribute to the Plan, provided that it is AEPSC's intent that the Plan include a "qualified automatic contribution arrangement" (as defined in Section 401(k)(13) of the IRC), such that only the after-tax contributions made by such highly compensated participants may be subject to such restrictions.

Dolet Hills Lignite Company, LLC (DHLC) is wholly -owned by Southwestern Electric Power Company, which is a wholly-owned Subsidiary of AEP. In January 2016, DHLC employees became eligible to participate in the Plan.

In connection with that transition, DHLIC and the Plan Sponsor decided that DHLIC's 401(k) savings plan would be merged into the Plan and as a result, \$20.4 million in assets were transferred to the Plan in January 2016.

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

Investments

The investment options offered by the Plan are a series of separately managed accounts, interests in commingled and collective trusts, Target Date Funds, the AEP Stock Fund and self-directed mutual fund brokerage accounts. Affiliates of JPMorgan and Empower Retirement provide custody, trustee, recordkeeping and other services with regard to investments.

Notes Receivable from Participants

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

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

Participant Accounts

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

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

Vesting and Distribution

Participants are immediately vested in their pretax, after-tax, Roth 401(k) and the Company matching contributions, including earnings thereon. Excluding participants' pretax and Roth 401(k) contributions, and post-2008 Company matching contributions, all participants may make an unlimited number of withdrawals of their interest in the Plan,

including their pre-2009 Company matching contributions. Pretax and Roth 401(k) contributions are eligible for withdrawal by participants only after age 59-1/2, or earlier upon hardship (as defined by the Plan) or following termination of employment. Post-2008 Company matching contributions are eligible for withdrawal by participants only after age 59-1/2, or earlier following earlier termination of employment, but not upon hardship.

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

2. ACCOUNTING POLICIES

Basis of Accounting

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

Investment Valuation and Income Recognition

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

Purchases and sales of securities have been recorded on a trade-date basis. Net appreciation includes the Plan's gains or losses on investments bought or sold as well as held throughout the year. Interest income is recorded on an accrual basis. Dividends are recorded on the ex-dividend date. These amounts are reinvested by the Trustee in the funds that generated such income with the exception of the AEP Stock Fund, which pays or reinvests dividends at the direction of each participant.

Notes Receivable from Participants

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

Administrative and Management Fees

Administrative and Management Fees incurred relating to JPMorgan and Empower Retirement during 2016 and 2015 totaled \$2,566,217 and \$2,532,903, respectively. The Plan directly pays for administrative, recordkeeping and management fees.

Distributions to Participants

Distributions to participants are recorded when paid. There were no material amounts of distributions due to participants who requested distributions from the Plan as of December 31, 2016 and 2015.

Use of Estimates

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

Fair Value Measurements of Assets

The accounting guidance for “Fair Value Measurements and Disclosures” establishes a fair value hierarchy that prioritizes the inputs used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). AEPSC’s staff independently monitors valuation policies and procedures and provides members of the Benefits Finance Committee (BFC) and its Investment Subcommittee (IC) various monthly and quarterly reports, regarding compliance with policies and procedures. The BFC consists of AEPSC’s Chief Financial Officer, Treasurer, Chief Administrative Officer, Chief Risk Officer, Executive Vice President General Counsel in addition to the Executive Vice President - Energy Supply of AEP and the President of AEP Ohio. The IC consists of AEPSC’s Treasurer, Chief Risk Officer (until May 22, 2017), Director of Trusts and Investments and two Managing Directors of Corporate Finance (one that was appointed August 22, 2016 and the other May 22, 2017).

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

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

The Trustee uses multiple pricing vendors for the assets held in trust. The Trustee’s pricing vendors calculate bond valuations using financial models and matrices. The models use observable inputs including yields on benchmark securities, quotes by securities brokers, rating agency actions, discounts or premiums on securities compared to par prices, changes in yields for U.S. Treasury securities, corporate actions by bond issuers, prepayment schedules and histories, economic events and, for certain securities, adjustments to yields to reflect changes in the rate of inflation. Cash equivalent funds are held to provide liquidity and meet short term cash needs. The underlying holdings in the cash funds consist of commercial paper, certificates of deposit, treasury bills, and other short-term debt securities. Short-term debt securities are valued based on observable market data by the trust banks pricing vendor. Other securities with model-derived valuation inputs that are observable are also classified as Level 2 investments. Investments with unobservable valuation inputs are classified as Level 3 investments.

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

JPMorgan US Treasury Plus and US Government Money Market Funds

The objective of these funds is to provide liquidity and meet short-term cash needs while preserving principal. The underlying holdings in the JPMorgan US Treasury Plus fund include U.S. Treasury obligations, including Treasury bills, bonds and notes and other obligations issued or guaranteed by the U.S. Treasury, and repurchase agreements fully collateralized by U.S. Treasury securities. The underlying holdings in the JPMorgan US Government fund include debt securities issued or guaranteed by the U.S. government, or by U.S. government agencies or instrumentalities or Government-Sponsored Enterprises (“GSEs”), and repurchase agreements fully collateralized by U.S. Treasury and U.S. government securities.

Metlife Separate Account No. 690

The objective of the fund is to exceed the performance of the Barclays Capital 1-3 year Government/Credit Index. The fund seeks to preserve principal and an above average level of income with the goal of minimizing overall portfolio risk. Fixed income securities do not trade on an exchange and do not have an official closing price.

3. PLAN TERMINATION

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

4. INVESTMENT CONTRACTS

The Managed Income Fund provides a stable value investment option that includes fully benefit-responsive wrap contracts which assure the book value of investments for plan participants. The fund’s underlying assets, which are held in a trust, utilize wrap contracts issued by four financial institutions as of December 31, 2016 and 2015. The contracts provide that participants execute plan transactions at contract value. Contract value represents contributions made to the fund, plus credited interest, less participant withdrawals, without regard to changes in the fair value of the investments and securities underlying the fund. The rates for crediting interest are reset periodically based on market rates of other similar investments, the current yield of the underlying investments and the spread between the market value and contract value. The interest crediting rate cannot be less than 0%. Certain events initiated by the Plan Sponsor, such as plan termination or a plan merger, would limit the ability of the Plan to administer participant-level transactions at contract value or may allow for the termination of the wrap contract at market value, rather than contract value.

The Plan Sponsor does not believe that any events that may limit the ability of the plan to transact at contract value are probable as of December 31, 2016 or the date these financial statements are issued.

5. PARTY-IN-INTEREST TRANSACTIONS

Certain transactions involving the Plan and its assets involved parties in interest with respect to the Plan, but most of those transactions were not prohibited transactions under ERISA because of the applicability of one or more exemptions. The exempt party-in-interest transactions involving the Plan included the following: JPMorgan Chase Bank, N.A. has acted as trustee and custodian under the Plan, while its affiliates have acted as (a) investment managers for a number of the Plan's investment options; and (2) Great West Trust Company, LLC, has been acting as a trustee and custodian under the Plan since May 23, 2016, while its affiliates have acted as (a) the Plan's record keeper and (b) investment advisor or investment manager for a number of plan participants with respect to the amounts held in their Plan accounts.

As of December 31, 2016 and 2015, the Plan held 5,229,663 and 5,503,327 shares, respectively, of common stock of American Electric Power Company, Inc., the parent company of the Plan Sponsor, with a cost basis of \$220,285,746 and \$219,608,258, respectively. During the years ended December 31, 2016 and 2015, the Plan recorded dividend income of \$11,775,399 and \$12,146,882, respectively, related to its investment in that common stock.

The Plan entered into a non-exempt prohibited transaction when it made a series of overpayments to the Trustee between October 2006 and July 2014. ERISA Section 406(a)(1)(D) prohibits the use of plan assets by, or transfer of plan assets to, a party in interest (such as a fiduciary investment manager or Trustee). Although an exemption under ERISA 408(b)(2) generally is applicable to contracts with parties (such as Trustees) for services necessary for the operation of a plan where no more than reasonable compensation is paid therefor, the described payments represent the amount invoiced and paid by the Plan in excess of the amount required by the applicable contract.

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

The Plan Administrator reviewed whether certain legal fees paid by the Plan in September 2012 entailed a non-exempt prohibited transaction. It concluded that those fees did in fact relate to services for the operation of the Plan and therefore are not a prohibited transaction under ERISA.

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

which “corrected” the transaction per applicable tax regulations. (See Temporary Treasury Regulation Section 141.4975-13 and Treasury Regulation Section 53.4941(e)-1(c)(1).)

6. FAIR VALUE MEASUREMENTS

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

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

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

(a)

Amounts in “Other” column represent investments for which fair value is measured using net asset value per share in accordance with ASU 2015-07, Disclosure for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent), which was retrospectively applied to prior periods.

Plan Assets within the Fair Value Hierarchy as of December 31, 2015

| | Level 1 | Level 2 | Level 3 | Other | Total |
|---|----------------------|---------------------|-----------|-------------------------|------------------------|
| Equities | | | | | |
| Corporate Stocks | \$651,023,438 | \$— | \$ | —\$— | \$651,023,438 |
| AEP Stock | 320,678,864 | — | — | — | 320,678,864 |
| Subtotal Equities | 971,702,302 | — | — | — | 971,702,302 |
| Fixed Income | | | | | |
| Government Bonds | — | 22,185,387 | — | — | 22,185,387 |
| Corporate Debt Securities | — | 12,881,747 | — | — | 12,881,747 |
| Mortgage Backed Securities | — | 13,834,151 | — | — | 13,834,151 |
| Subtotal Fixed Income | — | 48,901,285 | — | — | 48,901,285 |
| Common/Collective Trusts | | | | | |
| JPMorgan Liquidity Fund (a) | — | — | — | 12,470,523 | 12,470,523 |
| Mellon Capital Small Cap Stock Index Fund (a) | — | — | — | 168,768,573 | 168,768,573 |
| Mellon Capital Mid Cap Stock Index Fund (a) | — | — | — | 65,664,948 | 65,664,948 |
| Mellon Capital Stock Index Fund (a) | — | — | — | 679,723,905 | 679,723,905 |
| Mellon Capital International Stock Index Fund (a) | — | — | — | 390,982,224 | 390,982,224 |
| Mellon Capital REIT Index Fund (a) | — | — | — | 26,129,855 | 26,129,855 |
| Mellon Capital Aggregate Bond Index Fund (a) | — | — | — | 565,276,859 | 565,276,859 |
| Mellon Capital Treasury Inflation-Protected Securities Fund (a) | — | — | — | 18,154,304 | 18,154,304 |
| JPMorgan Strategic Property Fund (a) | — | — | — | 46,781,444 | 46,781,444 |
| Mellon Capital Emerging Markets Stock Index Fund (a) | — | — | — | 24,600,662 | 24,600,662 |
| Subtotal Common/Collective Trusts | — | — | — | 1,998,553,297 | 1,998,553,297 |
| Registered Investment Companies (a) | — | — | — | 159,986,702 | 159,986,702 |
| Cash Equivalents (a) | — | — | — | 13,495,014 | 13,495,014 |
| Accrued Items and Unsettled Trades (a) | (2,427,977) | 1,742,397 | — | 135,589 | (549,991) |
| Total Assets Reflecting Investments at Fair Value | \$969,274,325 | \$50,643,682 | \$ | —\$2,172,170,602 | \$3,192,088,609 |

Amounts in “Other” column represent investments for which fair value is measured using net asset value per share in (a) accordance with ASU 2015-07, Disclosure for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent), which was retrospectively applied to prior periods.

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The following tables set forth a summary of the Plan's investments with a reported Net Asset Value as of December 31, 2016 and 2015:

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

| Common/Collective Trusts | Fair Value | Redemption Frequency (If currently eligible) | Redemption Notice Period |
|---|------------------|--|--------------------------|
| JPMorgan Liquidity Fund | \$ 12,947,585 | Daily | 1 Day |
| Mellon Capital Small Cap Stock Index Fund | 181,257,716 | Daily | Trade Date + 1 |
| Mellon Capital Mid Cap Stock Index Fund | 239,275,406 | Daily | Trade Date + 1 |
| Mellon Capital Stock Index Fund | 744,575,161 | Daily | Trade Date + 1 |
| Mellon Capital International Stock Index Fund | 463,841,234 | Daily | Trade Date + 1 |
| Mellon Capital REIT Index Fund | 27,607,567 | Daily | Trade Date + 1 |
| Mellon Capital Aggregate Bond Index Fund | 451,234,688 | Daily | Trade Date + 1 |
| Mellon Capital Treasury Inflation-Protected Securities Fund | 19,303,861 | Daily | Trade Date + 1 |
| JPMorgan Strategic Property Fund | 43,720,839 | Quarterly | 45 Days |
| Mellon Capital Emerging Markets Stock Index Fund | 26,607,569 | Daily | Trade Date + 1 |
| Total Assets | \$ 2,210,371,626 | | |

Fair Value Estimated Using Net Asset Value per Share as of December 31, 2015

| Common/Collective Trusts | Fair Value | Redemption Frequency (If currently eligible) | Redemption Notice Period |
|---|---------------|--|--------------------------|
| JPMorgan Liquidity Fund | \$ 12,470,523 | Daily | 1 Day |
| Mellon Capital Small Cap Stock Index Fund | 168,768,573 | Daily | Trade Date + 1 |
| Mellon Capital Mid Cap Stock Index Fund | 65,664,948 | Daily | Trade Date + 1 |
| Mellon Capital Stock Index Fund | 679,723,905 | Daily | Trade Date + 1 |
| Mellon Capital International Stock Index Fund | 390,982,224 | Daily | Trade Date + 1 |
| Mellon Capital REIT Index Fund | 26,129,855 | Daily | Trade Date + 1 |
| Mellon Capital Aggregate Bond Index Fund | 565,276,859 | Daily | Trade Date + 1 |
| Mellon Capital Treasury Inflation-Protected Securities Fund | 18,154,304 | Daily | Trade Date + 1 |
| JPMorgan Strategic Property Fund | 46,781,444 | Quarterly | 45 Days |

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| | | | |
|--|------------------|-------|-------------------|
| Mellon Capital Emerging Markets Stock Index Fund | 24,600,662 | Daily | Trade Date + 1 |
| Total Assets | \$ 1,998,553,297 | | |

14

It is the Plan's policy to record transfers in and transfers out of each level at the end of each reporting period. There have been no transfers between Level 1, Level 2, and Level 3 during the years ended December 31, 2016 and 2015.

7. RISK AND UNCERTAINTIES

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

8. FEDERAL INCOME TAX

The IRS has issued a favorable determination letter dated September 24, 2013 with respect to the Plan. A favorable determination letter indicates that, in the opinion of the IRS, the terms of the Plan meets the requirements of Section 401(a) of the IRC, and thereby recognizes the exempt status of the Plan's trust pursuant to Section 501(a) of the IRC.

The Plan has been amended subsequent to the issuance of that IRS determination letter. On January 30, 2017, the Plan Sponsor filed with the IRS an application for an updated determination letter that would address the amendments made to the Plan not covered by the 2013 determination letter. Plan management believes that the Plan is currently designed and operated in compliance with the applicable requirements of the IRC and that the Plan's trust continues to be tax-exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

GAAP requires Plan management to evaluate tax positions taken by the Plan and to recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan Administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2016 and 2015, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions. However, there are currently no audits for any tax periods in progress. The Plan Administrator believes it is no longer subject to income tax examinations for years prior to 2013.

9. RECONCILIATION OF FINANCIAL STATEMENTS TO THE FORM 5500

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

| Participant Loans - Schedule H, Part I, Line 1c(8), Column (a) | January 1, | |
|--|--------------|--------------|
| | 2016 | 2015 |
| Beginning Balance per Financial Statements | \$87,524,769 | \$85,735,539 |
| Less: Loans Deemed Distributed with No Post-Default Payments | (2,532,695) | (2,386,756) |
| Balance Reported on Form 5500 | \$84,992,074 | \$83,348,783 |

| | | | |
|---|-----------------|-----------------|-----------------|
| | | December 31, | |
| Participant Loans - Schedule H, Part I, Line 1c(8), Column (b) | | 2016 | 2015 |
| Ending Balance per Financial Statements | | \$84,946,911 | \$87,524,769 |
| Less: Assets and Activity Related to Loans Deemed Distributed with No Post-Default Payments | | (3,731,609) | (2,532,695) |
| Balance Reported on Form 5500 | | \$81,215,302 | \$84,992,074 |
| | January 1, | | |
| Net Assets - Schedule H, Part I, Line 11, Column (a) | 2016 | 2015 | |
| Beginning Balance per Financial Statements | \$4,014,450,673 | \$4,057,488,798 | |
| Plus: Adjustment from Contract Value to Fair Value | — | 7,328,563 | |
| Less: Loans Deemed Distributed with No Post-Default Payments | (2,532,695) | (2,386,756) | |
| Beginning Balance Reported on Form 5500 | \$4,011,917,978 | \$4,062,430,605 | |
| | | December 31, | |
| Net Assets - Schedule H, Part I, Line 11, Column (b) | | 2016 | 2015 |
| Ending Balance per Financial Statements | | \$4,179,621,925 | \$4,014,450,673 |
| Less: Assets and Activity Related to Loans Deemed Distributed with No Post-Default Payments | | (3,731,609) | (2,532,695) |
| Balance Reported on Form 5500 | | \$4,175,890,316 | \$4,011,917,978 |
| | December 31, | | |
| Increase (Decrease) in Net Assets - Schedule H, Part II, Line 2k | 2016 | 2015 | |
| Per Financial Statements | \$212,373,520 | \$(43,038,125) | |
| Plus (Less): Change in Contract Value to Fair Value | — | (7,328,563) | |
| Less: Loans Deemed Distributed | (1,198,914) | (145,939) | |
| Reported on Form 5500 | \$211,174,606 | \$(50,512,627) | |

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN
 PLAN #002 EIN #13-4922641
 SCHEDULE OF ASSETS (HELD AS OF END OF YEAR)
 DECEMBER 31, 2016

| Shares | Identity of Issuer, Borrower, Lessor or Similar Party | Fair Value |
|------------|---|----------------|
| | Common / Collective Trusts | |
| | Wells Fargo Fixed Income Fund N | \$ 108,460,528 |
| | Metlife Separate Account No 690 | 162,420,180 |
| 41,231,752 | JPMorgan US Treasury Plus Money Market Fund | 50,324,705 |
| | Total Common / Collective Trusts | \$ 321,205,413 |
| | Corporate Debt Securities | |
| | 3M Co, 1.625%, due 09/19/2021, par \$590,000 | \$ 577,679 |
| | AbbVie Inc, 1.8%, due 05/14/2018, par \$290,000 | 290,899 |
| | AIG Global Funding, 2.7%, due 12/15/2021, par \$900,000 | 899,147 |
| | Air Liquide Finance SA, 1.75%, due 09/27/2021, par \$470,000 | 453,436 |
| | Ally Auto Receivables Trust 2014-3, 1.28%, due 06/17/2019, par \$1,397,004 | 1,398,372 |
| | Altera Corp, 2.5%, due 11/15/2018, par \$1,400,000 | 1,428,649 |
| | American Express Credit Corp, 2.25%, due 08/15/2019, par \$1,030,000 | 1,044,487 |
| | American Express Credit Corp, 2.25%, due 05/05/2021, par \$430,000 | 426,381 |
| | American Express Credit Corp, 1.7%, due 10/30/2019, par \$200,000 | 198,624 |
| | American Honda Finance Corp, 2.125%, due 02/28/2017, par \$700,000 | 706,192 |
| | American Honda Finance Corp, 1.5%, due 03/13/2018, par \$140,000 | 140,610 |
| | American Honda Finance Corp, 1.6%, due 07/13/2018, par \$770,000 | 777,429 |
| | American Honda Finance Corp, 1.7%, due 02/22/2019, par \$420,000 | 420,838 |
| | AmeriCredit Automobile Receivables 2016-1, 1.81%, due 10/08/2020, par \$1,200,000 | 1,204,056 |
| | AmeriCredit Automobile Receivables Trust 2014-2, 0.94%, due 02/08/2019, par \$588,671 | 588,532 |
| | Amex Credit Acct Mstr Trst, 1.43%, due 06/15/2020, par \$2,000,000 | 2,004,585 |
| | Anheuser-Busch InBev Finance Inc, 3.3%, due 02/01/2023, par \$1,400,000 | 1,444,075 |
| | Apple Inc, 2.25%, due 02/23/2021, par \$840,000 | 846,021 |
| | Apple Inc, 1.1%, due 08/02/2019, par \$350,000 | 346,343 |
| | AT&T Inc, 3%, due 06/30/2022, par \$380,000 | 373,043 |
| | AT&T Inc, 2.8%, due 02/17/2021, par \$580,000 | 581,438 |
| | AT&T Inc, 2.4%, due 03/15/2017, par \$755,000 | 762,190 |
| | Automatic Data Processing Inc, 2.25%, due 09/15/2020, par \$420,000 | 424,953 |
| | AvalonBay Communities Inc, 3.625%, due 10/01/2020, par \$825,000 | 864,143 |
| | AvalonBay Communities Inc, 4.2%, due 12/15/2023, par \$480,000 | 508,325 |
| | BA Credit Card Trust, 1.36%, due 09/15/2020, par \$2,000,000 | 2,000,287 |
| | BAE Systems PLC, 4.75%, due 10/11/2021, par \$420,000 | 458,583 |
| | Bank of America Corp, 3.875%, due 03/22/2017, par \$1,085,000 | 1,102,706 |
| | Bank of America Corp, 2.625%, due 04/19/2021, par \$870,000 | 868,598 |
| | Bank of America NA, 2.05%, due 12/07/2018, par \$800,000 | 805,379 |
| | Bank of Montreal, 1.75%, due 06/15/2021, par \$925,000 | 901,086 |
| | Bank of Montreal, 1.9%, due 08/27/2021, par \$730,000 | 712,088 |
| | Bank of New York Mellon Corp/The, 2.1%, due 08/01/2018, par \$750,000 | 762,536 |
| | Bank of New York Mellon Corp/The, 2.2%, due 03/04/2019, par \$1,000,000 | 1,014,284 |
| | Bank of Nova Scotia/The, 1.7%, due 06/11/2018, par \$605,000 | 605,779 |

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| | |
|---|-----------|
| Bank of Nova Scotia/The, 1.875%, due 04/26/2021, par \$750,000 | 734,224 |
| Barclays Dryrock Issuance Trust, 1.04389%, due 03/16/2020, par \$2,000,000 | 2,001,332 |
| Bayer US Finance LLC, 2.375%, due 10/08/2019, par \$850,000 | 856,160 |
| Becton Dickinson and Co, 2.675%, due 12/15/2019, par \$610,000 | 619,638 |
| BMW US Capital LLC, 1.5%, due 04/11/2019, par \$820,000 | 814,952 |
| BNP Paribas SA, 1.375%, due 03/17/2017, par \$1,050,000 | 1,054,331 |
| Boston Properties LP, 4.125%, due 05/15/2021, par \$920,000 | 976,871 |
| Boston Properties LP, 3.125%, due 09/01/2023, par \$300,000 | 297,296 |
| BP Capital Markets PLC, 1.375%, due 05/10/2018, par \$1,400,000 | 1,398,407 |
| Branch Banking & Trust Co, 2.3%, due 10/15/2018, par \$400,000 | 405,925 |
| Capital Auto Receivables Asset Trust 2015-2, 1.73%, due 09/20/2019, par \$2,200,000 | 2,206,925 |
| Capital One Multi-Asset Execution Tr, 1.34%, due 04/15/2022, par \$1,000,000 | 989,529 |
| Capital One Multi-Asset Execution Tr , 1.48%, due 07/15/2020, par \$1,000,000 | 1,002,724 |
| Capital One NA/Mclean VA, 2.35%, due 08/17/2018, par \$450,000 | 456,521 |
| Capital One NA/Mclean VA, 1.85%, due 09/13/2019, par \$370,000 | 367,848 |
| Cargill Inc, 6%, due 11/27/2017, par \$1,300,000 | 1,360,385 |

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| | |
|---|-----------|
| CarMax Auto Owner Trust 2015-1, 1.38%, due 11/15/2019, par \$1,943,889 | 1,945,767 |
| Carmax Auto Owner Trust 2016-3, 1.39%, due 05/17/2021, par \$2,100,000 | 2,087,395 |
| Caterpillar Financial Services Corp, 2.25%, due 12/01/2019, par \$430,000 | 432,562 |
| Caterpillar Financial Services Corp, 2%, due 03/05/2020, par \$910,000 | 907,847 |
| Chase Issuance Trust, 1.38%, due 11/15/2019, par \$1,200,000 | 1,201,779 |
| Chase Issuance Trust, 1.62%, due 07/15/2020, par \$790,000 | 792,149 |
| Chevron Corp, 1.07567%, due 11/15/2017, par \$290,000 | 290,448 |
| Chevron Corp, 1.345%, due 11/15/2017, par \$390,000 | 391,135 |
| Chevron Corp, 1.365%, due 03/02/2018, par \$400,000 | 401,412 |
| Chevron Corp, 2.419%, due 11/17/2020, par \$740,000 | 747,457 |
| Chevron Corp, 2.1%, due 05/16/2021, par \$850,000 | 844,943 |
| Chubb INA Holdings Inc, 2.3%, due 11/03/2020, par \$310,000 | 311,078 |
| Cisco Systems Inc, 2.45%, due 06/15/2020, par \$1,260,000 | 1,274,083 |
| Citigroup Inc, 1.7%, due 04/27/2018, par \$700,000 | 700,573 |
| Citigroup Inc, 2.65%, due 10/26/2020, par \$830,000 | 834,556 |
| Citigroup Inc, 2.7%, due 03/30/2021, par \$410,000 | 411,860 |
| Citigroup Inc, 2.35%, due 08/02/2021, par \$840,000 | 829,857 |
| Citizens Bank NA/Providence RI, 2.55%, due 05/13/2021, par \$250,000 | 249,315 |
| CNH Equipment Trust 2014-B, 0.91%, due 05/15/2019, par \$859,358 | 859,411 |
| CNH Equipment Trust 2015-B, 1.37%, due 07/15/2020, par \$2,000,000 | 2,000,828 |
| Commonwealth Edison Co, 4%, due 08/01/2020, par \$1,361,000 | 1,457,132 |
| ConocoPhillips Co, 2.2%, due 05/15/2020, par \$450,000 | 447,830 |
| ConocoPhillips Co, 4.2%, due 03/15/2021, par \$330,000 | 354,614 |
| Core Industrial Trust 2015-TEXW, 3.077%, due 02/10/2034, par \$2,100,000 | 2,146,694 |
| Credit Suisse AG/New York NY, 1.375%, due 05/26/2017, par \$370,000 | 370,580 |
| Credit Suisse AG/New York NY, 1.75%, due 01/29/2018, par \$590,000 | 593,188 |
| CVS Health Corp, 2.8%, due 07/20/2020, par \$1,000,000 | 1,027,127 |
| Daimler Finance North America LLC, 2.45%, due 05/18/2020, par \$1,000,000 | 1,000,913 |
| Daimler Finance North America LLC, 2%, due 07/06/2021, par \$230,000 | 225,569 |
| Danone SA, 1.691%, due 10/30/2019, par \$1,090,000 | 1,079,374 |
| Dell Equipment Finance Trust 2015-2, 1.42%, due 12/22/2017, par \$522,594 | 523,020 |
| Discover Card Execution Note Trust, 1.22%, due 10/15/2019, par \$2,000,000 | 2,001,758 |
| Duke Energy Carolinas LLC, 2.5%, due 03/15/2023, par \$420,000 | 419,358 |
| Duke Energy Florida LLC, 4.55%, due 04/01/2020, par \$1,300,000 | 1,403,584 |
| Ecolab Inc, 2.25%, due 01/12/2020, par \$830,000 | 838,527 |
| Ecolab Inc, 3.25%, due 01/14/2023, par \$560,000 | 578,671 |
| Edsouth Indenture No 2 LLC, 1.90611%, due 09/25/2040, par \$970,700 | 964,211 |
| Education Loan Asset-Backed Trust I, 1.55611%, due 06/25/2026, par \$602,521 | 596,828 |
| Educational Funding of the South Inc, 1.53178%, due 04/25/2035, par \$1,457,775 | 1,442,106 |
| EMC Corp, 1.875%, due 06/01/2018, par \$655,000 | 648,763 |
| EMD Finance LLC (Merck KGaA), 2.4%, due 03/19/2020, par \$810,000 | 810,720 |
| Entergy Arkansas Inc, 3.05%, due 06/01/2023, par \$1,500,000 | 1,509,369 |
| Enterprise Fleet Financing LLC, 1.3%, due 09/20/2020, par \$1,000,663 | 1,000,335 |
| Enterprise Fleet Financing LLC, 1.83%, due 09/20/2021, par \$2,126,875 | 2,129,088 |
| Enterprise Products Operating LLC, 2.85%, due 04/15/2021, par \$440,000 | 445,994 |
| ERP Operating LP, 4.75%, due 07/15/2020, par \$1,070,000 | 1,153,539 |
| Exxon Mobil Corp, 2.222%, due 03/01/2021, par \$420,000 | 424,073 |
| FedEx Corp, 2.3%, due 02/01/2020, par \$360,000 | 363,873 |
| Fifth Third Auto Trust 2014-2, 0.89%, due 11/15/2018, par \$607,289 | 607,320 |

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| | |
|---|-----------|
| Ford Credit Auto Owner Trust 2014-A, 0.79%, due 05/15/2018, par \$153,808 | 153,824 |
| Ford Credit Auto Owner Trust 2015-A, 1.28%, due 09/15/2019, par \$1,741,006 | 1,742,686 |
| Ford Credit Auto Owner Trust 2015-B, 1.16%, due 11/15/2019, par \$2,452,078 | 2,451,103 |
| Ford Credit Auto Owner Trust 2015-REV1, 2.12%, due 07/15/2026, par \$1,600,000 | 1,604,658 |
| Ford Credit Auto Owner Trust 2016-REV1, 2.31%, due 08/15/2027, par \$840,000 | 839,231 |
| Ford Credit Auto Owner Trust 2016-REV2, 2.03%, due 12/15/2027, par \$1,400,000 | 1,378,135 |
| Ford Motor Credit Co LLC, 4.25%, due 02/03/2017, par \$435,000 | 443,457 |
| Ford Motor Credit Co LLC, 3%, due 06/12/2017, par \$1,001,000 | 1,008,412 |
| GE Capital International Funding Co Unlimited Co, 2.342%, due 11/15/2020, par \$220,000 | 220,553 |
| General Electric Co, 2.2%, due 01/09/2020, par \$86,000 | 87,184 |
| General Mills Inc, 2.2%, due 10/21/2019, par \$520,000 | 524,755 |
| Georgia-Pacific LLC, 2.539%, due 11/15/2019, par \$380,000 | 384,564 |
| Gilead Sciences Inc, 1.95%, due 03/01/2022, par \$400,000 | 389,206 |
| Goldman Sachs Group Inc/The, 2.6%, due 04/23/2020, par \$500,000 | 502,980 |
| Goldman Sachs Group Inc/The, 2.75%, due 09/15/2020, par \$540,000 | 546,705 |
| Goldman Sachs Group Inc/The, 2.875%, due 02/25/2021, par \$560,000 | 568,224 |

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| | |
|---|-----------|
| Goldman Sachs Group Inc/The, 2.625%, due 04/25/2021, par \$840,000 | 837,943 |
| Guardian Life Global Funding, 2%, due 04/26/2021, par \$830,000 | 812,483 |
| Home Depot Inc/The, 2%, due 04/01/2021, par \$420,000 | 418,761 |
| Honda Auto Receivables 2015-1 Owner Trust, 1.05%, due 10/15/2018, par \$1,467,199 | 1,467,034 |
| Honda Auto Receivables Owner Trust 2014-3, 0.88%, due 06/15/2018, par \$813,845 | 813,610 |
| Honeywell International Inc, 1.85%, due 11/01/2021, par \$1,380,000 | 1,352,903 |
| HSBC USA Inc, 2.375%, due 11/13/2019, par \$1,330,000 | 1,337,549 |
| Hyundai Auto Receivables Trust 2015-B, 1.12%, due 11/15/2019, par \$2,200,000 | 2,197,069 |
| Hyundai Capital America, 2%, due 03/19/2018, par \$310,000 | 311,700 |
| Illinois Tool Works Inc, 1.95%, due 03/01/2019, par \$1,000,000 | 1,011,660 |
| International Business Machines Corp, 1.95%, due 02/12/2019, par \$2,000,000 | 2,027,330 |
| John Deere Capital Corp, 1.6%, due 07/13/2018, par \$640,000 | 644,570 |
| John Deere Capital Corp, 2.55%, due 01/08/2021, par \$230,000 | 233,779 |
| John Deere Owner Trust 2016-B, 1.25%, due 06/15/2020, par \$2,100,000 | 2,091,160 |
| JPMorgan Chase & Co, 2.25%, due 01/23/2020, par \$620,000 | 624,663 |
| JPMorgan Chase & Co, 2.55%, due 10/29/2020, par \$480,000 | 481,754 |
| JPMorgan Chase & Co, 2.55%, due 03/01/2021, par \$630,000 | 633,375 |
| JPMorgan Chase & Co, 2.7%, due 05/18/2023, par \$850,000 | 834,372 |
| Kentucky Higher Education Student Loan Corp, 1.117%, due 06/01/2026, par \$1,019,997 | 1,001,751 |
| KeyBank NA/Cleveland OH, 2.5%, due 12/15/2019, par \$250,000 | 252,882 |
| KeyBank NA/Cleveland OH, 2.25%, due 03/16/2020, par \$550,000 | 551,301 |
| KeyBank NA/Cleveland OH, 1.7%, due 06/01/2018, par \$310,000 | 310,265 |
| KeyBank NA/Cleveland OH, 2.35%, due 03/08/2019, par \$250,000 | 253,281 |
| Kimco Realty Corp, 3.4%, due 11/01/2022, par \$600,000 | 612,267 |
| Kraft Heinz Foods Co, 2.25%, due 06/05/2017, par \$1,350,000 | 1,356,503 |
| Liberty Property LP, 3.375%, due 06/15/2023, par \$830,000 | 826,535 |
| Lockheed Martin Corp, 2.5%, due 11/23/2020, par \$700,000 | 707,762 |
| Manufacturers & Traders Trust Co, 2.25%, due 07/25/2019, par \$570,000 | 580,096 |
| Manufacturers & Traders Trust Co, 2.1%, due 02/06/2020, par \$505,000 | 507,858 |
| Marathon Oil Corp, 2.7%, due 06/01/2020, par \$1,320,000 | 1,324,727 |
| Massachusetts Health & Educational Facilities Authority, 5.26%, due 10/01/2018, par \$1,125,000 | 1,216,564 |
| MassMutual Global Funding II, 2.1%, due 08/02/2018, par \$1,000,000 | 1,017,368 |
| McDonald's Corp, 2.1%, due 12/07/2018, par \$260,000 | 261,908 |
| Medtronic Inc, 2.5%, due 03/15/2020, par \$820,000 | 835,213 |
| Merck & Co Inc, 3.875%, due 01/15/2021, par \$400,000 | 431,630 |
| Micron Semiconductor Asia Pte Ltd, 1.258%, due 01/15/2019, par \$1,209,000 | 1,210,648 |
| Microsoft Corp, 1.55%, due 08/08/2021, par \$830,000 | 810,137 |
| MidAmerican Energy Co, 2.4%, due 03/15/2019, par \$530,000 | 540,202 |
| Missouri Higher Education Loan, %, due 05/25/2032, par \$1,139,795 | 1,112,384 |
| MMAF Equipment Finance LLC 2015-A, 1.39%, due 10/16/2019, par \$1,928,621 | 1,926,452 |
| Morgan Stanley, 5.55%, due 04/27/2017, par \$545,000 | 557,590 |
| Morgan Stanley, 4.75%, due 03/22/2017, par \$1,380,000 | 1,408,420 |
| Morgan Stanley, 2.65%, due 01/27/2020, par \$810,000 | 822,997 |
| Morgan Stanley Capital I Trust 2007-IQ13, 5.364%, due 03/15/2044, par \$617,386 | 620,556 |
| Morgan Stanley Capital I Trust 2007-TOP27, 5.64302%, due 06/11/2042, par \$1,445,986 | 1,469,155 |
| Morgan Stanley Capital I Trust 2011-C3, 4.118%, due 07/15/2049, par \$1,900,000 | 2,047,244 |
| Navient Student Loan Trust 2015-2, 1.17611%, due 08/27/2029, par \$2,000,000 | 1,992,301 |
| Navient Student Loan Trust 2016-6, 1.50611%, due 03/25/2066, par \$1,200,000 | 1,202,635 |
| Nevada Power Co, 6.5%, due 05/15/2018, par \$697,000 | 749,236 |

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| | |
|---|-----------|
| New Hampshire Higher Education Loan Corp, %, due 10/25/2028, par \$760,763 | 759,519 |
| New York Life Global Funding, 1.3%, due 10/30/2017, par \$1,000,000 | 1,002,826 |
| New York Life Global Funding, 2%, due 04/13/2021, par \$480,000 | 473,340 |
| Nissan Auto Lease Trust 2014-B, 1.12%, due 09/15/2017, par \$589,991 | 590,359 |
| Occidental Petroleum Corp, 2.6%, due 04/15/2022, par \$960,000 | 962,798 |
| Ohio Phase-In-Recovery Funding LLC, 2.049%, due 07/01/2020, par \$1,800,000 | 1,830,497 |
| Oracle Corp, 2.25%, due 10/08/2019, par \$710,000 | 722,293 |
| Oracle Corp, 1.9%, due 09/15/2021, par \$680,000 | 670,736 |
| Orange SA, 1.625%, due 11/03/2019, par \$780,000 | 769,639 |
| PepsiCo Inc, 1.5%, due 02/22/2019, par \$780,000 | 781,466 |
| PepsiCo Inc, 1.7%, due 10/06/2021, par \$450,000 | 438,970 |
| Pfizer Inc, 1.7%, due 12/15/2019, par \$830,000 | 830,785 |
| Phillips 66, 2.95%, due 05/01/2017, par \$1,470,000 | 1,485,427 |
| PNC Bank NA, 1.5%, due 10/18/2017, par \$1,400,000 | 1,404,967 |
| PNC Bank NA, 2.3%, due 06/01/2020, par \$580,000 | 580,862 |
| PPL Electric Utilities Corp, 3%, due 09/15/2021, par \$1,000,000 | 1,023,808 |

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|--|-----------|
| Praxair Inc, 2.25%, due 09/24/2020, par \$580,000 | 582,194 |
| Procter & Gamble Co/The, 1.7%, due 11/03/2021, par \$1,000,000 | 985,627 |
| Public Service Electric & Gas Co, 2%, due 08/15/2019, par \$1,400,000 | 1,419,252 |
| Reckitt Benckiser Treasury Services PLC, 2.125%, due 09/21/2018, par \$900,000 | 906,884 |
| Roche Holdings Inc, 1.75%, due 01/28/2022, par \$1,170,000 | 1,127,883 |
| Royal Bank of Canada, 1.875%, due 02/05/2020, par \$1,625,000 | 1,629,368 |
| Royal Bank of Canada, 2.3%, due 03/22/2021, par \$450,000 | 449,696 |
| SBA Small Business Investment Cos, 3.644%, due 09/10/2023, par \$1,802,931 | 1,896,089 |
| SBA Small Business Investment Cos, 3.191%, due 03/10/2024, par \$3,406,648 | 3,559,831 |
| SBA Small Business Investment Cos, 2.517%, due 03/10/2025, par \$1,959,513 | 1,993,608 |
| SBA Small Business Investment Cos, 2.829%, due 09/10/2025, par \$1,947,259 | 1,999,585 |
| SBA Small Business Investment Cos, 2.507%, due 03/10/2026, par \$8,323,701 | 8,369,319 |
| Shell International Finance BV, 2.25%, due 11/10/2020, par \$1,000,000 | 1,001,796 |
| Shell International Finance BV, 1.875%, due 05/10/2021, par \$1,110,000 | 1,088,214 |
| Siemens Financieringsmaatschappij NV, 2.15%, due 05/27/2020, par \$980,000 | 976,043 |
| Simon Property Group LP, 2.35%, due 01/30/2022, par \$350,000 | 346,167 |
| SLCC Student Loan Trust I, 1.97611%, due 10/25/2027, par \$1,204,749 | 1,190,830 |
| Southern California Edison Co, 3.875%, due 06/01/2021, par \$1,010,000 | 1,072,204 |
| State Street Corp, 2.55%, due 08/18/2020, par \$700,000 | 713,656 |
| Statoil ASA, 2.25%, due 11/08/2019, par \$920,000 | 930,686 |
| Student Loan Corp, 1.45611%, due 07/25/2036, par \$1,116,158 | 1,106,355 |
| SunTrust Banks Inc, 2.7%, due 01/27/2022, par \$440,000 | 441,177 |
| Tagua Leasing LLC, 1.581%, due 11/16/2024, par \$1,378,025 | 1,340,360 |
| Teva Pharmaceutical Finance Netherlands III BV, 1.7%, due 07/19/2019, par \$500,000 | 495,042 |
| Texas A&M University, 2.396%, due 05/15/2023, par \$900,000 | 891,676 |
| Thermo Fisher Scientific Inc, 3%, due 04/15/2023, par \$390,000 | 385,788 |
| Toronto-Dominion Bank/The, 2.25%, due 09/25/2019, par \$1,400,000 | 1,419,545 |
| Toronto-Dominion Bank/The, 1.95%, due 04/02/2020, par \$1,400,000 | 1,401,722 |
| Total Capital International SA, 1.55%, due 06/28/2017, par \$995,000 | 996,765 |
| Toyota Auto Receivables 2014-C Owner Trust, 0.93%, due 07/16/2018, par \$911,946 | 911,763 |
| Toyota Motor Credit Corp, 2.15%, due 03/12/2020, par \$600,000 | 602,835 |
| Toyota Motor Credit Corp, 1.7%, due 02/19/2019, par \$420,000 | 421,291 |
| Toyota Motor Credit Corp, 1.55%, due 10/18/2019, par \$640,000 | 634,265 |
| UBS AG/Stamford CT, 5.875%, due 12/20/2017, par \$375,000 | 391,025 |
| UBS AG/Stamford CT, 2.375%, due 08/14/2019, par \$400,000 | 405,554 |
| UBS-Barclays Commercial Mortgage Trust 2012-C4, 2.8502%, due 12/10/2045, par \$1,800,000 | 1,820,441 |
| Union Pacific Corp, 5.65%, due 05/01/2017, par \$1,400,000 | 1,434,428 |
| United Technologies Corp, 1.95%, due 11/01/2021, par \$410,000 | 403,241 |
| UnitedHealth Group Inc, 1.9%, due 07/16/2018, par \$500,000 | 506,575 |
| UnitedHealth Group Inc, 2.125%, due 03/15/2021, par \$420,000 | 417,716 |
| US Bank NA/Cincinnati OH, 1.45%, due 01/29/2018, par \$1,350,000 | 1,357,378 |
| USAA Capital Corp, 2%, due 06/01/2021, par \$990,000 | 970,712 |
| Ventas Realty LP, 3.125%, due 06/15/2023, par \$420,000 | 412,882 |
| Verizon Communications Inc, 4.5%, due 09/15/2020, par \$400,000 | 433,345 |
| Verizon Communications Inc, 1.75%, due 08/15/2021, par \$600,000 | 579,956 |
| Vermont Student Assistance Corp, 1.506%, due 04/30/2035, par \$1,002,226 | 980,956 |
| Volkswagen Group of America Finance LLC, 1.6%, due 11/20/2017, par \$650,000 | 649,142 |
| Volkswagen Group of America Finance LLC, 2.4%, due 05/22/2020, par \$200,000 | 198,441 |
| Westpac Banking Corp, 2.3%, due 05/26/2020, par \$600,000 | 598,583 |

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| Westpac Banking Corp, 2.25%, due 11/09/2020, par \$1,075,000 | 1,078,944 |
| WF Dealer Floorplan Master Note Trust, 1.119%, due 07/20/2019, par \$2,000,000 | 2,000,958 |
| World Omni Auto Receivables Trust 2013-B, 0.83%, due 08/15/2018, par \$118,564 | 118,583 |
| World Omni Auto Receivables Trust 2014-A, 0.94%, due 04/15/2019, par \$694,128 | 693,953 |
| World Omni Auto Receivables Trust 2015-A, 1.34%, due 05/15/2020, par \$1,888,671 | 1,891,269 |
| Xcel Energy Inc, 2.4%, due 03/15/2021, par \$420,000 | 420,616 |
| Xcel Energy Inc, 2.6%, due 03/15/2022, par \$530,000 | 528,987 |
| Total Corporate Debt Securities | \$222,968,212 |
| | |
| Government Bonds | |
| Arizona School Facilities Board, 1.755%, due 07/01/2019, par \$1,300,000 | \$ 1,311,278 |
| Beaver County School District, 1.761%, due 02/01/2018, par \$1,000,000 | 1,012,008 |
| City of Dallas TX Waterworks & Sewer System Revenue, 2.289%, due 10/01/2024, par \$1,255,000 | 1,207,037 |
| City of Frisco TX, 2.92%, due 02/15/2023, par \$855,000 | 867,185 |
| Coos County School District No 13 North Bend, 2.006%, due 06/15/2020, par \$1,005,000 | 1,005,926 |
| County of Harris TX, 1.372%, due 10/01/2018, par \$1,650,000 | 1,654,637 |

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|---|---------------|
| County of Macomb MI, 2.688%, due 11/01/2021, par \$1,000,000 | 1,014,960 |
| Hashemite Kingdom of Jordan Government AID Bond, 2.578%, due 06/30/2022, par \$3,150,000 | 3,204,510 |
| MSN 41079 and 41084 Ltd, 1.717%, due 07/13/2024, par \$1,106,932 | 1,086,588 |
| North Carolina State Ed Assistance Auth, 1.556%, due 07/25/2039, par \$1,719,347 | 1,694,530 |
| NYC Transit Fin Auth Future Tax Rev, 2.5%, due 11/01/2020, par \$750,000 | 765,035 |
| NYC Transit Fin Auth Future Tax Rev, 2.5%, due 02/01/2023, par \$750,000 | 747,148 |
| Petroleos Mexicanos, 2%, due 12/20/2022, par \$840,000 | 838,508 |
| Petroleos Mexicanos, 2.83%, due 02/15/2024, par \$1,631,250 | 1,680,613 |
| Petroleos Mexicanos, 1.33567%, due 02/15/2024, par \$1,957,500 | 1,963,863 |
| Petroleos Mexicanos, 2.378%, due 04/15/2025, par \$1,700,000 | 1,709,277 |
| Phoenix 2012 LLC, 1.607%, due 07/03/2024, par \$1,353,560 | 1,324,999 |
| Port of Morrow OR, 1.809%, due 09/01/2022, par \$600,000 | 582,828 |
| State of CA Dept of Water Resources Power Supply Revenue, 2%, due 05/01/2022, par \$1,000,000 | 976,957 |
| State of New York, 3.75%, due 03/01/2018, par \$1,000,000 | 1,039,910 |
| State of Ohio, 3.18%, due 05/01/2018, par \$500,000 | 514,970 |
| State of Texas, 2.843%, due 10/01/2022, par \$1,200,000 | 1,236,069 |
| State of Wisconsin, 1.899%, due 05/01/2022, par \$425,000 | 412,263 |
| Tunisia Government AID Bonds, 1.416%, due 08/05/2021, par \$1,375,000 | 1,337,029 |
| Ukraine Government AID Bonds, 1.471%, due 09/29/2021, par \$775,000 | 759,503 |
| United States Small Business Administration, 4.14%, due 02/01/2030, par \$1,449,453 | 1,565,873 |
| United States Small Business Administration, 2.09%, due 11/01/2032, par \$1,264,212 | 1,231,008 |
| United States Treasury Inflation Indexed Bonds, 0.625%, due 01/15/2024, par \$5,800,000 | 6,131,670 |
| United States Treasury Inflation Indexed Bonds, 0.125%, due 07/15/2024, par \$4,330,000 | 4,333,054 |
| United States Treasury Inflation Indexed Bonds, 0.625%, due 01/15/2026, par \$1,775,000 | 1,826,831 |
| United States Treasury Note/Bond, 2.375%, due 08/15/2024, par \$1,100,000 | 1,114,981 |
| United States Treasury Note/Bond, 2.25%, due 11/15/2024, par \$4,400,000 | 4,385,868 |
| United States Treasury Note/Bond, 2%, due 02/15/2025, par \$2,000,000 | 1,961,671 |
| United States Treasury Note/Bond, 2.25%, due 11/15/2025, par \$700,000 | 693,076 |
| United States Treasury Note/Bond, 1.5%, due 03/31/2023, par \$4,000,000 | 3,858,766 |
| United States Treasury Note/Bond, 1.625%, due 10/31/2023, par \$2,000,000 | 1,929,706 |
| Total Government Bonds | \$ 58,980,133 |
| Mortgage Backed Securities | |
| Citigroup Commercial Mortgage Trust 2013-GC11, 2.69%, due 04/10/2046, par \$2,275,000 | \$ 2,311,176 |
| COMM 2012-CCRE5 Mortgage Trust, 2.771%, due 12/10/2045, par \$2,000,000 | 2,015,762 |
| COMM 2013-CCRE6 Mortgage Trust, 3.101%, due 03/10/2046, par \$2,000,000 | 2,040,444 |
| COMM 2013-CCRE7 Mortgage Trust, 3.213%, due 03/10/2046, par \$2,090,000 | 2,143,770 |
| COMM 2013-LC6 Mortgage Trust, 2.941%, due 01/10/2046, par \$1,000,000 | 1,014,340 |
| Fannie Mae Pool, 5.5%, due 09/01/2023, par \$968,005 | 1,080,105 |
| Fannie Mae Pool, 4%, due 06/01/2026, par \$1,959,007 | 2,074,928 |
| Fannie Mae Pool, 4.5%, due 06/01/2018, par \$495,728 | 511,341 |
| Fannie Mae Pool, 5%, due 06/01/2023, par \$729,018 | 776,350 |
| Fannie Mae Pool, 4.5%, due 12/01/2022, par \$303,307 | 315,352 |
| Fannie Mae Pool, 5%, due 03/01/2025, par \$1,142,654 | 1,223,506 |
| Fannie Mae Pool, 5%, due 06/01/2020, par \$846,356 | 872,853 |
| Fannie Mae Pool, 4%, due 11/01/2025, par \$1,608,551 | 1,704,980 |
| Fannie Mae Pool, 3%, due 05/01/2027, par \$177,685 | 183,157 |
| Fannie Mae Pool, 3%, due 10/01/2027, par \$516,817 | 532,488 |

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| Fannie Mae Pool, 2%, due 12/01/2022, par \$796,028 | 805,592 |
| Fannie Mae Pool, 2.5%, due 01/01/2028, par \$1,159,363 | 1,164,624 |
| Fannie Mae Pool, 2%, due 05/01/2023, par \$946,122 | 957,476 |
| Fannie Mae Pool, 2%, due 09/01/2023, par \$1,135,997 | 1,149,708 |
| Fannie Mae Pool, 2.5%, due 10/01/2023, par \$524,014 | 536,631 |
| Fannie Mae Pool, 2.867%, due 03/01/2044, par \$862,308 | 889,363 |
| Fannie Mae Pool, 2.11%, due 01/01/2020, par \$3,384,801 | 3,422,085 |
| Fannie Mae Pool, 2.8%, due 10/01/2021, par \$4,123,243 | 4,173,584 |
| Fannie Mae Pool, 2.71%, due 06/01/2022, par \$3,213,188 | 3,278,736 |
| Fannie Mae Pool, 2.6%, due 07/01/2042, par \$1,488,875 | 1,520,444 |
| Fannie Mae Pool, 2.542%, due 08/01/2042, par \$1,268,431 | 1,293,215 |
| Fannie Mae Pool, 2.687%, due 06/01/2045, par \$1,588,842 | 1,626,599 |
| Fannie Mae Pool, 2.637%, due 07/01/2045, par \$3,183,906 | 3,253,715 |
| Fannie Mae Pool, 3%, due 02/01/2031, par \$1,838,943 | 1,894,871 |
| Fannie Mae Pool, 3%, due 01/01/2032, par \$4,000,000 | 4,112,021 |
| Fannie Mae-Aces, 0.78267%, due 05/25/2018, par \$1,393,979 | 1,392,577 |
| Fannie Mae-Aces, 2.17135%, due 09/25/2019, par \$5,000,000 | 5,029,407 |

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| Fannie Mae-Aces, 2.263%, due 02/25/2023, par \$1,375,000 | 1,352,189 |
| FHLMC K710 A2 Multifam, 1.883%, due 05/25/2019, par \$2,000,000 | 2,013,022 |
| FHLMC Multifamily Structured Passthrough, 2.699%, due 05/25/2018, par \$2,148,523 | 2,183,285 |
| FHMS K712 A2, 1.869%, due 11/25/2019, par \$4,125,000 | 4,136,354 |
| FNA 2012 - M14 ASQ2, 1.114%, due 02/25/2017, par \$241,149 | 241,202 |
| Freddie Mac Gold Pool, 5%, due 10/01/2020, par \$884,881 | 927,122 |
| Freddie Mac Gold Pool, 5%, due 04/01/2023, par \$248,973 | 266,644 |
| Freddie Mac Gold Pool, 5%, due 02/01/2025, par \$483,062 | 517,165 |
| Freddie Mac Gold Pool, 4.5%, due 06/01/2025, par \$1,032,650 | 1,103,443 |
| Freddie Mac Gold Pool, 4%, due 07/01/2026, par \$710,838 | 744,526 |
| Freddie Mac Gold Pool, 2.5%, due 01/01/2028, par \$1,081,378 | 1,086,546 |
| Freddie Mac Gold Pool, 2.5%, due 04/01/2023, par \$829,539 | 846,163 |
| Freddie Mac Gold Pool, 2.5%, due 04/01/2023, par \$911,236 | 922,523 |
| Freddie Mac Multifamily Structured Pass Through Certificates, 2.791%, due 01/25/2022, par \$3,800,000 | 3,891,595 |
| Freddie Mac Multifamily Structured Pass Through Certificates, 2.355%, due 04/25/2021, par \$2,000,000 | 2,013,331 |
| Freddie Mac Non Gold Pool, 2.319%, due 10/01/2043, par \$1,184,372 | 1,206,499 |
| Freddie Mac Non Gold Pool, 2.424%, due 08/01/2045, par \$2,299,454 | 2,331,387 |
| Freddie Mac Non Gold Pool, 2.666%, due 08/01/2045, par \$2,929,943 | 2,991,987 |
| Freddie Mac Non Gold Pool, 2.452%, due 09/01/2046, par \$1,953,457 | 1,976,890 |
| Freddie Mac REMICS, 4.75%, due 06/15/2035, par \$404,802 | 412,262 |
| GAHR Commercial Mortgage Trust 2015-NRF, 2.00389%, due 12/15/2034, par \$1,981,671 | 1,986,622 |
| GAHR Commercial Mortgage Trust 2015-NRF, 3.2349%, due 12/15/2034, par \$1,656,000 | 1,702,417 |
| Ginnie Mae I pool, 5%, due 10/15/2019, par \$93,379 | 98,254 |
| Ginnie Mae II pool, 4.103%, due 08/20/2062, par \$2,807,270 | 2,931,338 |
| Government National Mortgage Association, 4.5%, due 07/20/2038, par \$107,782 | 111,888 |
| Government National Mortgage Association, 5.5%, due 02/16/2037, par \$256,590 | 264,604 |
| Government National Mortgage Association, 4%, due 09/20/2038, par \$536,799 | 555,761 |
| Government National Mortgage Association, 4.25%, due 10/20/2038, par \$586,926 | 613,228 |
| Government National Mortgage Association, 4%, due 05/16/2035, par \$134,788 | 137,456 |
| Government National Mortgage Association, 4.25%, due 05/20/2039, par \$219,403 | 229,692 |
| Government National Mortgage Association, 5%, due 05/20/2038, par \$138,981 | 140,987 |
| Government National Mortgage Association, 4.5%, due 04/20/2036, par \$12,459 | 12,509 |
| Government National Mortgage Association, 3%, due 03/20/2038, par \$257,195 | 261,977 |
| Government National Mortgage Association, 3.5%, due 02/20/2039, par \$425,258 | 441,047 |
| Government National Mortgage Association, 4.5%, due 05/20/2040, par \$304,954 | 321,814 |
| Government National Mortgage Association, 4%, due 12/16/2038, par \$188,115 | 193,301 |
| Government National Mortgage Association, 3.5%, due 01/20/2039, par \$623,039 | 648,390 |
| Government National Mortgage Association, 4.5%, due 04/20/2040, par \$96,487 | 99,186 |
| Government National Mortgage Association, 4%, due 06/20/2040, par \$217,339 | 227,693 |
| GS Mortgage Securities Trust 2011-GC5, 3.707%, due 08/10/2044, par \$2,000,000 | 2,116,968 |
| GS Mortgage Securities Trust 2013-GC16, 4.271%, due 11/10/2046, par \$1,620,000 | 1,756,156 |
| Helios Leasing I LLC, 1.562%, due 09/28/2024, par \$668,198 | 647,716 |
| JP Morgan Chase Commercial Mortgage Securities Trust 2011-C4, 4.3878%, due 07/15/2046, par \$1,900,000 | 2,047,741 |
| JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8, 2.3791%, due 10/15/2045, par \$2,000,000 | 2,013,277 |
| | 1,697,636 |

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| JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16, 4.1664%, due 12/15/2046, par \$1,575,000 | |
| JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11, 2.5539%, due 04/15/2046, par \$2,000,000 | 2,018,411 |
| Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9, 2.657%, due 05/15/2046, par \$2,000,000 | 2,030,244 |
| SCG Trust 2013-SRP1, 2.10389%, due 11/15/2026, par \$1,330,000 | 1,331,323 |
| Towd Point Mortgage Trust 2015-6, 3.5%, due 04/25/2055, par \$1,282,546 | 1,312,663 |
| Towd Point Mortgage Trust 2016-1, 2.75%, due 02/25/2055, par \$1,299,484 | 1,305,519 |
| Towd Point Mortgage Trust 2016-3, 2.25%, due 08/25/2055, par \$882,669 | 877,225 |
| Towd Point Mortgage Trust 2016-4, 2.25%, due 07/25/2056, par \$392,381 | 388,469 |
| WFRBS Commercial Mortgage Trust 2013-C11, 3.071%, due 03/15/2045, par \$1,000,000 | 1,021,532 |
| WFRBS Commercial Mortgage Trust 2013-C17, 4.023%, due 12/15/2046, par \$2,000,000 | 2,135,547 |
| Total Mortgage Backed Securities | \$ 120,143,926 |
| Net Assets Pending Settlement | \$ (3,801,280) |
| Subtotal Stable Value | \$ 719,496,404 |
| TOTAL - INVESTMENT CONTRACTS | 719,496,404 |
| ADJUSTMENT FROM FAIR VALUE TO CONTRACT VALUE | (2,269,340) |
| TOTAL - INVESTMENT CONTRACTS AT CONTRACT VALUE | \$ 717,227,064 |

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN
 PLAN #002 EIN #13-4922641
 SCHEDULE OF ASSETS (HELD AS OF END OF YEAR (continued))
 DECEMBER 31, 2016

| Shares | Identity of Issuer, Borrower, Lessor or Similar Party | Fair Value |
|------------|---|-----------------|
| | Cash Equivalents | |
| 22,019,629 | Cash Equivalents | \$22,019,629 |
| | Total Cash Equivalents | \$22,019,629 |
| | Common / Collective Trusts | |
| 88,767 | Mellon Capital REIT Index Fund | \$27,607,567 |
| 3,342,974 | Mellon Capital Aggregate Bond Index Fund | 451,234,688 |
| 3,523,558 | Mellon Capital International Stock Index Fund | 463,841,234 |
| 746,808 | Mellon Capital Small Cap Stock Index Fund | 181,257,716 |
| 3,106,668 | Mellon Capital Stock Index Fund | 744,575,161 |
| 1,030,205 | Mellon Capital Mid Cap Stock Index Fund | 239,275,406 |
| 157,814 | Mellon Capital Treasury Inflation-Protected Securities Fund | 19,303,861 |
| 316,155 | Mellon Capital Emerging Markets Stock Index Fund | 26,607,569 |
| 14,478 | JPMorgan Strategic Property Fund | 43,720,839 |
| 12,947,585 | JPMorgan Liquidity Fund | 12,947,585 |
| | Total Common / Collective Trusts | \$2,210,371,626 |
| | AEP Stock | |
| 5,229,663 | American Electric Power Company, Inc. Common Stock \$6.50 par value | \$329,259,557 |
| | Total AEP Stock | \$329,259,557 |
| | Corporate Stocks | |
| 5,300 | 3M CO COMMON STOCK USD 0.01 | \$946,421 |
| 6,706 | AARON'S INC COMMON STOCK USD 0.5 | 214,709 |
| 58,611 | ABBOTT LABORATORIES COMMON STOCK USD 0 | 2,251,249 |
| 5,221 | ABIOMED INC COMMON STOCK USD 0.01 | 588,302 |
| 5,330 | ABM INDUSTRIES INC COMMON STOCK USD 0.01 | 217,677 |
| 23,960 | ACADIA HEALTHCARE CO INC COMMON STOCK USD 0.01 | 793,076 |
| 12,300 | ACCENTURE PLC COMMON STOCK USD 0.0000225 | 1,440,699 |
| 15,200 | ACTUANT CORP COMMON STOCK USD 0.2 | 394,440 |
| 36,539 | ADIDAS AG ADR USD | 2,870,138 |
| 47,242 | ADOBE SYSTEMS INC COMMON STOCK USD 0.0001 | 4,863,564 |
| 5,142 | ADVANCE AUTO PARTS INC COMMON STOCK USD 0.0001 | 869,920 |
| 9,371 | AECOM COMMON STOCK USD 0.01 | 340,730 |
| 19,346 | AECOM COMMON STOCK USD 0.01 | 703,421 |
| 7,397 | AEGION CORP COMMON STOCK USD 0.01 | 175,309 |
| 26,218 | AES CORP/VA COMMON STOCK USD 0.01 | 304,653 |
| 16,700 | AETNA INC COMMON STOCK USD 0.01 | 2,070,967 |
| 17,400 | AGCO CORP COMMON STOCK USD 0.01 | 1,006,764 |
| 10,027 | AGNC INVESTMENT CORP REIT USD 0.01 | 183,594 |
| 25,290 | AIR LEASE CORP COMMON STOCK USD 0.01 | 870,102 |
| 13,748 | AIR METHODS CORP COMMON STOCK EUR 0.06 | 437,874 |
| 2,300 | AIR PRODUCTS & CHEMICALS INC COMMON STOCK USD 1 | 332,764 |

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| 9,188 | AIRCASTLE LTD COMMON STOCK USD 0.01 | 191,570 |
| 16,893 | ALBEMARLE CORP COMMON STOCK USD 0.01 | 1,459,302 |
| 3,600 | ALBEMARLE CORP COMMON STOCK USD 0.01 | 310,986 |
| 22,040 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD | 2,696,594 |
| 64,366 | ALIBABA GROUP HOLDING LTD ADR USD 0.000025 | 5,651,978 |
| 17,618 | ALLERGAN PLC COMMON STOCK 0.0033 | 3,699,956 |
| 12,800 | ALLSTATE CORP/THE COMMON STOCK USD 0.01 | 952,960 |
| 18,032 | ALLY FINANCIAL INC COMMON STOCK USD 0.1 | 342,969 |

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|---------|--|------------|
| 51,200 | ALLY FINANCIAL INC COMMON STOCK USD 0.1 | 973,824 |
| 7,958 | ALPHABET INC COMMON STOCK USD 0.001 | 6,306,317 |
| 9,266 | ALPHABET INC COMMON STOCK USD 0.001 | 7,151,684 |
| 7,200 | ALTRA INDUSTRIAL MOTION CORP | 266,760 |
| 18,990 | AMAZON.COM INC COMMON STOCK USD 0.01 | 14,240,031 |
| 16,600 | AMBARELLA INC COMMON STOCK USD 0.00045 | 898,558 |
| 25,775 | AMC NETWORKS INC COMMON STOCK USD | 1,349,064 |
| 7,837 | AMDOCS LTD COMMON STOCK USD 0.01 | 458,033 |
| 10,300 | AMEREN CORP COMMON STOCK USD 0.01 | 540,338 |
| 114,800 | AMERICAN EAGLE OUTFITTERS INC COMMON STOCK USD | 1,741,516 |
| 22,929 | AMERICAN EAGLE OUTFITTERS INC COMMON STOCK USD | 347,833 |
| 21,742 | AMERICAN HOMES 4 RENT REIT USD 0.01 | 456,151 |
| 18,000 | AMERICAN INTERNATIONAL GROUP INC COMMON STOCK USD | 1,175,580 |
| 11,300 | AMERIPRISE FINANCIAL INC COMMON STOCK USD 0.01 | 1,253,622 |
| 14,700 | AMGEN INC COMMON STOCK USD 0.0001 | 2,149,287 |
| 22,500 | AMPHENOL CORP COMMON STOCK USD 0.001 | 1,515,600 |
| 14,100 | ANTHEM INC COMMON STOCK USD 0.01 | 2,027,157 |
| 22,277 | ANWORTH MORTGAGE ASSET CORP REIT USD 0.01 | 118,514 |
| 93,413 | APPLE INC COMMON STOCK USD 0.00001 | 10,819,094 |
| 114,150 | APPLIED MICRO CIRCUITS CORP COMMON STOCK EUR 0.01 | 941,738 |
| 41,824 | ARAMARK COMMON STOCK USD 0.01 | 1,493,953 |
| 7,500 | ARCHER-DANIELS-MIDLAND CO COMMON STOCK USD 0 | 342,375 |
| 20,178 | ARES CAPITAL CORP COMMON STOCK USD 0.001 | 332,735 |
| 28,771 | ARES COMMERCIAL REAL ESTATE CORP REIT USD 0.01 | 402,506 |
| 6,713 | ARGO GROUP INTERNATIONAL HOLDINGS LTD COMMON STOCK | 442,406 |
| 114,900 | ARRAY BIOPHARMA INC COMMON STOCK USD 0.001 | 1,009,971 |
| 98,900 | ARRIS INTERNATIONAL PLC COMMON STOCK USD 0.01 | 2,979,857 |
| 12,440 | ARROW ELECTRONICS INC COMMON STOCK USD 1 | 886,972 |
| 7,800 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK USD 0 | 852,462 |
| 9,500 | ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD | 522,500 |
| 1,831 | ASSURANT INC COMMON STOCK USD 0.01 | 170,027 |
| 7,400 | ASSURANT INC COMMON STOCK USD 0.01 | 687,164 |
| 11,186 | ASSURED GUARANTY LTD COMMON STOCK USD 0.01 | 422,495 |
| 2,415 | ATHENE HOLDING LTD COMMON STOCK USD 0.001 | 115,896 |
| 16,695 | AUTODESK INC COMMON STOCK USD 0.01 | 1,235,597 |
| 8,500 | AUTOLIV INC COMMON STOCK USD 1 | 961,775 |
| 3,900 | AVALONBAY COMMUNITIES INC REIT USD 0.01 | 696,150 |
| 22,600 | AVNET INC COMMON STOCK USD 1 | 1,075,986 |
| 14,264 | AVNET INC COMMON STOCK USD 1 | 679,109 |
| 8,430 | AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD 0.0125 | 553,430 |
| 7,700 | B&G FOODS INC COMMON STOCK USD 0.01 | 340,841 |
| 4,600 | BALL CORP COMMON STOCK USD 0 | 345,322 |
| 22,641 | BANC OF CALIFORNIA INC COMMON STOCK USD 0.01 | 395,765 |
| 1,100 | BANCFIRST CORP COMMON STOCK USD 1 | 102,773 |
| 53,900 | BANK OF AMERICA CORP COMMON STOCK USD 0.01 | 1,191,190 |
| 2,257 | BELDEN INC COMMON STOCK USD 0.01 | 168,869 |
| 3,700 | BELDEN INC COMMON STOCK USD 0.01 | 276,834 |
| 61,300 | BELMOND LTD COMMON STOCK USD 0.01 | 818,355 |
| 13,904 | BERRY GLOBAL GROUP INC COMMON STOCK USD 0.01 | 677,542 |

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| 42,300 | BEST BUY CO INC COMMON STOCK USD 0.1 | 1,804,941 |
| 5,100 | BIG LOTS INC COMMON STOCK USD 0.01 | 256,071 |
| 7,300 | BIOGEN INC COMMON STOCK USD 0.0005 | 2,070,134 |
| 32,690 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD 0.001 | 2,708,040 |
| 5,521 | BLACKSTONE MORTGAGE TRUST INC REIT USD 0.01 | 169,439 |
| 13,800 | BLOOMIN' BRANDS INC COMMON STOCK USD 0.01 | 248,814 |
| 19,593 | BMC STOCK HOLDINGS INC COMMON STOCK USD 0.01 | 382,064 |
| 36,921 | BOEING CO/THE COMMON STOCK USD 5 | 5,747,861 |

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| 5,196 | BOOZ ALLEN HAMILTON HOLDING CORP COMMON STOCK USD | 187,420 |
| 14,918 | BORGWARNER INC COMMON STOCK USD 0.01 | 588,366 |
| 102,100 | BOSTON SCIENTIFIC CORP COMMON STOCK USD 0.01 | 2,208,423 |
| 65,300 | BOYD GAMING CORP COMMON STOCK USD 0.01 | 1,317,101 |
| 17,400 | BP PLC ADR USD | 650,412 |
| 82,774 | BRISTOL-MYERS SQUIBB CO COMMON STOCK USD 0.1 | 4,837,313 |
| 16,720 | BRISTOW GROUP INC COMMON STOCK USD 0.01 | 342,426 |
| 31,518 | BROCADE COMMUNICATIONS SYSTEMS INC COMMON STOCK | 395,393 |
| 14,332 | BROOKS AUTOMATION INC COMMON STOCK USD 0.01 | 244,647 |
| 3,588 | BRUNSWICK CORP/DE COMMON STOCK USD 0.75 | 195,690 |
| 10,398 | BRUNSWICK CORP/DE COMMON STOCK USD 0.75 | 567,107 |
| 49,100 | CA INC COMMON STOCK USD 0.1 | 1,559,907 |
| 2,995 | CABOT CORP COMMON STOCK USD 1 | 151,367 |
| 4,979 | CABOT CORP COMMON STOCK USD 1 | 251,639 |
| 97,900 | CAE INC COMMON STOCK CAD 0 | 1,367,663 |
| 19,700 | CALLON PETROLEUM CO COMMON STOCK USD 0.01 | 302,789 |
| 83,000 | CAMECO CORP COMMON STOCK CAD 0 | 875,152 |
| 14,200 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD 0.01 | 1,238,808 |
| 28,500 | CAPSTEAD MORTGAGE CORP REIT USD 0.01 | 296,970 |
| 8,400 | CARE CAPITAL PROPERTIES INC REIT USD 0.01 | 214,788 |
| 5,066 | CARRIZO OIL & GAS INC COMMON STOCK USD 0.01 | 189,215 |
| 7,510 | CATHAY GENERAL BANCORP COMMON STOCK USD 0.01 | 285,605 |
| 26,500 | CBL & ASSOCIATES PROPERTIES INC REIT USD 0.01 | 311,773 |
| 11,661 | CDW CORP/DE COMMON STOCK USD 0.01 | 607,421 |
| 36,661 | CDW CORP/DE COMMON STOCK USD 0.01 | 1,909,671 |
| 4,149 | CELANESE CORP COMMON STOCK USD 0.0001 | 326,692 |
| 45,692 | CELGENE CORP COMMON STOCK USD 0.01 | 5,288,849 |
| 2,693 | CENTENE CORP COMMON STOCK USD 0.001 | 152,181 |
| 21,700 | CENTERPOINT ENERGY INC COMMON STOCK USD 0.01 | 534,688 |
| 22,973 | CERNER CORP COMMON STOCK USD 0.01 | 1,088,231 |
| 11,500 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD 0.01 | 362,020 |
| 2,699 | CHARTER COMMUNICATIONS INC COMMON STOCK USD 0.001 | 777,096 |
| 15,566 | CHATHAM LODGING TRUST REIT USD 0.01 | 321,594 |
| 4,290 | CHEMED CORP COMMON STOCK USD 1 | 688,159 |
| 5,900 | CHEVRON CORP COMMON STOCK USD 0.75 | 694,430 |
| 9,000 | CHUBB LTD COMMON STOCK USD 24.15 | 1,195,290 |
| 75,440 | CINCINNATI BELL INC COMMON STOCK USD 0.01 | 1,686,084 |
| 22,800 | CIT GROUP INC COMMON STOCK USD 0.01 | 973,104 |
| 20,300 | CITIGROUP INC COMMON STOCK USD 0.01 | 1,206,429 |
| 4,900 | CLEAN HARBORS INC COMMON STOCK USD 0.01 | 272,685 |
| 3,900 | CLEARWATER PAPER CORP COMMON STOCK USD 0.0001 | 255,645 |
| 36,792 | CLUBCORP HOLDINGS INC COMMON STOCK USD 0.01 | 527,965 |
| 40,800 | COGNEX CORP COMMON STOCK USD 0.002 | 2,595,696 |
| 4,011 | COHERENT INC COMMON STOCK USD 0.01 | 551,051 |
| 3,839 | COHERENT INC COMMON STOCK USD 0.01 | 527,421 |
| 13,100 | COLFAX CORP COMMON STOCK USD 0.001 | 470,683 |
| 20,607 | COLONY CAPITAL INC REIT EUR 0.01 | 425,535 |
| 3,930 | COLUMBIA BANKING SYSTEM INC COMMON STOCK USD 0 | 175,592 |
| 3,405 | COMMERCE BANCSHARES INC/MO COMMON STOCK USD 5 | 196,852 |

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| 11,882 | COMMSCOPE HOLDING CO INC COMMON STOCK USD 0.01 | 442,010 |
| 5,010 | COMPUTER SCIENCES CORP COMMON STOCK EUR 1 | 298,396 |
| 24,581 | CONCHO RESOURCES INC COMMON STOCK USD 0.001 | 3,259,441 |
| 13,600 | CONOCOPHILLIPS COMMON STOCK USD 0.01 | 681,904 |
| 6,187 | CONSTELLATION BRANDS INC COMMON STOCK USD 0.01 | 948,529 |
| 7,079 | CONVERGYS CORP COMMON STOCK USD 0 | 174,497 |
| 19,115 | CONVERGYS CORP COMMON STOCK USD 0 | 471,185 |
| 19,309 | COSTCO WHOLESALE CORP COMMON STOCK USD 0.005 | 3,091,564 |

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| 6,200 CROWN HOLDINGS INC COMMON STOCK USD 5 | 325,934 |
| 3,057 CROWN HOLDINGS INC COMMON STOCK USD 5 | 160,706 |
| 11,510 CSRA INC COMMON STOCK USD 0.001 | 367,629 |
| 3,368 CUBIC CORP COMMON STOCK USD 0 | 161,496 |
| 16,112 CULLEN/FROST BANKERS INC COMMON STOCK USD 0.01 | 1,421,562 |
| 6,700 CUMMINS INC COMMON STOCK USD 2.5 | 915,689 |
| 14,000 CUMMINS INC COMMON STOCK USD 2.5 | 1,913,380 |
| 3,036 CURTISS-WRIGHT CORP COMMON STOCK USD 1 | 298,621 |
| 4,411 CVB FINANCIAL CORP COMMON STOCK USD 0 | 101,144 |
| 30,200 CYRUSONE INC REIT USD 0.01 | 1,362,322 |
| 67,239 CYS INVESTMENTS INC REIT USD 0.01 | 519,757 |
| 32,566 CYS INVESTMENTS INC REIT USD 0.01 | 251,735 |
| 66,556 DANA INC | 1,263,233 |
| 26,400 DANAHER CORP COMMON STOCK USD 0.01 | 2,058,276 |
| 13,451 DEL FRISCO'S RESTAURANT GROUP INC COMMON STOCK USD | 228,667 |
| 13,700 DELPHI AUTOMOTIVE PLC COMMON STOCK USD 0.01 | 922,695 |
| 9,600 DELPHI AUTOMOTIVE PLC COMMON STOCK USD 0.01 | 646,560 |
| 18,600 DELTA AIR LINES INC COMMON STOCK USD 0.0001 | 914,934 |
| 6,828 DIAMONDBACK ENERGY INC COMMON STOCK USD 0.01 | 690,038 |
| 36,900 DICK'S SPORTING GOODS INC COMMON STOCK USD 0.01 | 1,959,390 |
| 16,300 DISCOVER FINANCIAL SERVICES COMMON STOCK USD 0.01 | 1,175,067 |
| 89,000 DISCOVERY COMMUNICATIONS INC COMMON STOCK USD 0.01 | 2,383,420 |
| 7,903 DOLLAR TREE INC COMMON STOCK USD 0.01 | 609,954 |
| 4,458 DOMINO'S PIZZA INC COMMON STOCK USD 0.01 | 709,892 |
| 12,500 DOVER CORP COMMON STOCK USD 1 | 936,625 |
| 8,600 DOVER CORP COMMON STOCK USD 1 | 644,398 |
| 23,300 DR HORTON INC COMMON STOCK USD 0.01 | 636,789 |
| 22,815 DR HORTON INC COMMON STOCK USD 0.01 | 623,534 |
| 22,300 DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD 0.01 | 2,033,760 |
| 9,623 DREW INDUSTRIES INC COMMON STOCK USD 0.01 | 1,036,878 |
| 2,490 DRIL-QUIP INC COMMON STOCK USD 0.01 | 149,525 |
| 19,100 DUPONT FABROS TECHNOLOGY INC REIT USD 0.001 | 848,613 |
| 57,900 DYAX CORPORATION CVR CONTRA | — |
| 11,439 EAST WEST BANCORP INC COMMON STOCK USD 0.001 | 581,444 |
| 4,200 EASTMAN CHEMICAL CO COMMON STOCK USD 0.01 | 318,024 |
| 7,300 EASTMAN CHEMICAL CO COMMON STOCK USD 0.01 | 552,756 |
| 7,100 EDISON INTERNATIONAL COMMON STOCK USD 0 | 514,981 |
| 11,842 EDWARDS LIFESCIENCES CORP COMMON STOCK USD 1 | 1,109,595 |
| 8,600 EL PASO ELECTRIC CO COMMON STOCK USD 0 | 399,900 |
| 27,600 ELECTRONIC ARTS INC COMMON STOCK USD 0.01 | 2,173,776 |
| 13,660 ELECTRONIC ARTS INC COMMON STOCK USD 0.01 | 1,075,862 |
| 15,500 EMERSON ELECTRIC CO COMMON STOCK USD 0.5 | 864,125 |
| 32,700 ENDOCYTE INC COMMON STOCK USD | 83,385 |
| 4,356 ENERSYS COMMON STOCK USD 0.01 | 340,204 |
| 9,104 ENERSYS COMMON STOCK USD 0.01 | 711,022 |
| 21,700 ENI SPA ADR USD | 699,608 |
| 7,200 ENTERGY CORP COMMON STOCK USD 0.01 | 528,984 |
| 15,272 ENVESTNET INC COMMON STOCK USD | 538,338 |
| 4,364 ENVISION HEALTHCARE CORP COMMON STOCK USD 0.01 | 276,198 |

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| 8,489 ENVISION HEALTHCARE CORP COMMON STOCK USD 0.01 | 537,269 |
| 13,211 ENVISION HEALTHCARE CORP COMMON STOCK USD 0.01 | 836,103 |
| 32,174 EOG RESOURCES INC COMMON STOCK USD 0.01 | 3,252,791 |
| 12,900 EPR PROPERTIES REIT USD 0.01 | 929,961 |
| 17,600 EQT CORP COMMON STOCK USD 0 | 1,151,040 |
| 11,872 ESSENDANT INC COMMON STOCK USD 0.1 | 249,787 |
| 13,977 ESSENT GROUP LTD COMMON STOCK USD 0.015 | 452,435 |
| 5,470 ETRADE FINANCIAL CORP | 189,536 |

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| 52,600 | EW SCRIPPS CO/THE COMMON STOCK USD 0.01 | 1,016,758 |
| 15,700 | EXELON CORP COMMON STOCK USD 0 | 557,193 |
| 12,118 | EXPEDIA INC COMMON STOCK USD 0.001 | 1,372,727 |
| 9,398 | EXPEDIA INC COMMON STOCK USD 0.001 | 1,064,605 |
| 14,163 | EXPRESS INC COMMON STOCK USD | 152,394 |
| 29,500 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD 0.01 | 2,029,305 |
| 9,096 | EXTRA SPACE STORAGE INC REIT USD 0.01 | 702,575 |
| 2,997 | EXTRACTION OIL & GAS INC COMMON STOCK USD | 60,060 |
| 7,400 | EXXON MOBIL CORP COMMON STOCK USD 0 | 667,924 |
| 10,800 | F5 NETWORKS INC COMMON STOCK USD 0 | 1,562,976 |
| 80,218 | FACEBOOK INC COMMON STOCK USD 0.000006 | 9,229,081 |
| 5,386 | FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD 0.01 | 880,234 |
| 24,124 | FASTENAL CO COMMON STOCK USD 0.01 | 1,133,346 |
| 5,607 | FCB FINANCIAL HOLDINGS INC COMMON STOCK USD 0.001 | 267,454 |
| 7,744 | FEDERATED INVESTORS INC COMMON STOCK USD 0 | 219,000 |
| 10,457 | FERRO CORP COMMON STOCK USD 1 | 149,849 |
| 8,937 | FERROGLOBE PLC COMMON STOCK USD 7.5 | 96,788 |
| 23,400 | FIBROGEN INC COMMON STOCK USD 0.01 | 500,760 |
| 25,800 | FIFTH THIRD BANCORP COMMON STOCK USD 0 | 699,438 |
| 15,972 | FINISH LINE INC/THE COMMON STOCK USD 0.01 | 300,433 |
| 62,300 | FIREEYE INC COMMON STOCK USD 0.0001 | 741,370 |
| 6,263 | FIRST AMERICAN FINANCIAL CORP COMMON STOCK USD | 229,414 |
| 844 | FIRST CITIZENS BANCSHARES INC/NC COMMON STOCK USD | 299,873 |
| 6,000 | FIRST MERCHANTS CORP COMMON STOCK USD 0 | 225,900 |
| 2,243 | FIRST REPUBLIC BANK/CA COMMON STOCK | 206,670 |
| 12,728 | FIRST REPUBLIC BANK/CA COMMON STOCK | 1,172,758 |
| 4,433 | FIRST SOLAR INC COMMON STOCK USD 0.001 | 142,255 |
| 8,012 | FIRSTCASH INC | 376,564 |
| 17,800 | FIRSTENERGY CORP COMMON STOCK USD 0.1 | 551,266 |
| 14,800 | FISERV INC COMMON STOCK USD 0.01 | 1,572,944 |
| 60,400 | FITBIT INC COMMON STOCK USD 0.0001 | 442,128 |
| 20,984 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD 0.001 | 2,969,656 |
| 9,982 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD 0.001 | 1,412,653 |
| 36,508 | FLEX LTD | 524,620 |
| 10,600 | FMC TECHNOLOGIES INC COMMON STOCK EUR 0.01 | 376,618 |
| 19,852 | FNB CORP/PA COMMON STOCK USD 0.01 | 318,228 |
| 7,031 | FNF GROUP TRACKING STK USD 0.0001 | 238,773 |
| 23,500 | FNF GROUP TRACKING STK USD 0.0001 | 798,060 |
| 3,946 | FNFV GROUP TRACKING STK USD 0.0001 | 54,060 |
| 10,800 | FORUM ENERGY TECHNOLOGIES INC COMMON STOCK USD | 237,600 |
| — | FOUR CORNERS PROPERTY TRUST INC REIT | — |
| 29,600 | FRANKLIN RESOURCES INC COMMON STOCK USD 0.1 | 1,177,488 |
| 7,662 | FTD COS INC COMMON STOCK USD 0.0001 | 182,662 |
| 4,001 | FTI CONSULTING INC COMMON STOCK USD 0.01 | 180,365 |
| 10,500 | FULTON FINANCIAL CORP COMMON STOCK USD 2.5 | 198,450 |
| 1,622 | G&K SERVICES INC COMMON STOCK USD 0.5 | 156,442 |
| 16,841 | GARTNER INC COMMON STOCK USD 0.0005 | 1,702,120 |
| 9,800 | GENERAL DYNAMICS CORP COMMON STOCK USD 1 | 1,692,068 |
| 3,800 | GENESCO INC COMMON STOCK USD 1 | 235,980 |

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| 6,100 | GENESEE & WYOMING INC COMMON STOCK USD 0.01 | 423,401 |
| 1,300 | GERMAN AMERICAN BANCORP INC COMMON STOCK USD 0 | 68,393 |
| 23,000 | GLOBAL PAYMENTS INC COMMON STOCK USD 0 | 1,596,430 |
| 21,734 | GLOBAL PAYMENTS INC COMMON STOCK USD 0 | 1,508,557 |
| 19,881 | GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01 | 4,760,505 |
| 5,100 | GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01 | 1,221,195 |
| 63,000 | GOODYEAR TIRE & RUBBER CO/THE COMMON STOCK USD 0 | 1,944,810 |
| 54,100 | GOPRO INC COMMON STOCK USD 0.0001 | 471,211 |

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| 18,288 | GRAND CANYON EDUCATION INC COMMON STOCK USD 0.01 | 1,068,934 |
| 4,685 | GRANITE CONSTRUCTION INC COMMON STOCK USD 0.01 | 258,284 |
| 38,884 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD 0.01 | 488,189 |
| 39,500 | GREAT PLAINS ENERGY INC COMMON STOCK USD 0 | 1,080,325 |
| 16,264 | GREAT WESTERN BANCORP INC COMMON STOCK USD 0.01 | 708,948 |
| 2,527 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD 0.01 | 196,954 |
| 12,743 | GRUBHUB INC COMMON STOCK USD 0.0001 | 479,392 |
| 9,656 | GULFPORT ENERGY CORP COMMON STOCK USD 0.01 | 208,956 |
| 10,900 | GULFPORT ENERGY CORP COMMON STOCK USD 0.01 | 235,876 |
| 80,246 | HALLIBURTON CO COMMON STOCK USD 2.5 | 4,340,506 |
| 5,800 | HANCOCK HOLDING CO COMMON STOCK USD 3.33 | 249,980 |
| 7,911 | HANMI FINANCIAL CORP COMMON STOCK USD 0.001 | 276,094 |
| 2,325 | HANOVER INSURANCE GROUP INC/THE COMMON STOCK USD | 211,598 |
| 5,725 | HARMAN INTERNATIONAL INDUSTRIES INC COMMON STOCK | 636,391 |
| 158,600 | HARMONIC INC COMMON STOCK USD 0.001 | 793,000 |
| 24,900 | HARTFORD FINANCIAL SERVICES GROUP INC/THE COMMON | 1,191,614 |
| 8,523 | HB FULLER CO COMMON STOCK USD 1 | 411,746 |
| 6,644 | HEALTHSOUTH CORP COMMON STOCK USD 0.01 | 275,593 |
| 8,010 | HEIDRICK & STRUGGLES INTERNATIONAL INC COMMON | 193,442 |
| 7,600 | HELMERICH & PAYNE INC COMMON STOCK USD 0.1 | 588,240 |
| 25,768 | HERMAN MILLER INC COMMON STOCK USD 0.2 | 885,602 |
| 10,700 | HESS CORP COMMON STOCK USD 1 | 666,503 |
| 33,300 | HEXCEL CORP COMMON STOCK USD 0.01 | 1,712,952 |
| 16,237 | HEXCEL CORP COMMON STOCK USD 0.01 | 835,231 |
| 5,074 | HILLENBRAND INC COMMON STOCK USD 0 | 194,588 |
| 3,019 | HILL-ROM HOLDINGS INC COMMON STOCK USD 0 | 169,487 |
| 52,100 | HOLOGIC INC COMMON STOCK USD 0.01 | 2,090,252 |
| 17,284 | HOME DEPOT INC/THE COMMON STOCK USD 0.05 | 2,317,439 |
| 14,800 | HOME DEPOT INC/THE COMMON STOCK USD 0.05 | 1,984,384 |
| 10,232 | HOPE BANCORP INC | 223,978 |
| 15,496 | HUNTINGTON BANCSHARES INC/OH COMMON STOCK USD 0.01 | 206,097 |
| 2,999 | HUNTINGTON INGALLS INDUSTRIES INC COMMON STOCK USD | 552,386 |
| 18,100 | IAC/INTERACTIVECORP COMMON STOCK USD 0.001 | 1,172,699 |
| 6,301 | IAC/INTERACTIVECORP COMMON STOCK USD 0.001 | 408,242 |
| 6,175 | ICON PLC COMMON STOCK USD 0.06 | 464,360 |
| 20,398 | ICON PLC COMMON STOCK USD 0.06 | 1,533,930 |
| 45,821 | IHS MARKIT LTD | 1,622,522 |
| 13,790 | ILLUMINA INC COMMON STOCK USD 0.01 | 1,765,672 |
| 6,934 | ILLUMINA INC COMMON STOCK USD 0.01 | 887,829 |
| 61,200 | IMMUNOGEN INC COMMON STOCK USD 0.01 | 124,848 |
| 6,285 | INCYTE CORP COMMON STOCK USD 0.001 | 630,197 |
| 192,529 | INDUSTRIA DE DISENO TEXTIL SA ADR USD | 3,267,217 |
| 55,000 | INFINITY PHARMACEUTICALS INC COMMON STOCK USD | 74,250 |
| 1,775 | INFINITY PROPERTY & CASUALTY CORP COMMON STOCK USD | 156,023 |
| 2,800 | INGREDION INC COMMON STOCK USD 0.01 | 351,288 |
| 5,156 | INSIGHT ENTERPRISES INC COMMON STOCK USD 0.01 | 208,509 |
| 6,100 | INSIGHT ENTERPRISES INC COMMON STOCK USD 0.01 | 246,684 |
| 1,931 | INTEGRA LIFESCIENCES HOLDINGS CORP COMMON STOCK | 165,660 |
| 60,700 | INTEGRATED DEVICE TECHNOLOGY INC COMMON STOCK USD | 1,430,092 |

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| 18,496 | INTEGRATED DEVICE TECHNOLOGY INC COMMON STOCK USD | 435,766 |
| 42,300 | INTEL CORP COMMON STOCK USD 0.001 | 1,534,221 |
| 20,870 | INTERCONTINENTALEXCHANGE INC | 1,177,485 |
| 11,200 | INTERFACE INC COMMON STOCK USD 0.1 | 207,760 |
| 6,400 | INTERNATIONAL PAPER CO COMMON STOCK USD 1 | 339,584 |
| 14,500 | INTERNATIONAL SPEEDWAY CORP COMMON STOCK USD 0.01 | 533,600 |
| 60,700 | INTERXION HOLDING NV COMMON STOCK USD 0.1 | 2,128,749 |
| 20,045 | INVESTORS BANCORP INC COMMON STOCK USD 0.01 | 279,628 |

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| 46,000 | IONIS PHARMACEUTIC COMMON STOCK USD 0.001 | 2,200,180 |
| 79,100 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD 0.001 | 759,360 |
| 6,965 | J2 GLOBAL INC COMMON STOCK USD 0.01 | 569,737 |
| 16,600 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD 1 | 946,200 |
| 7,576 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD 1 | 431,832 |
| 77,700 | JANUS CAPITAL GROUP INC COMMON STOCK USD 0.01 | 1,031,079 |
| 17,200 | JOHNSON & JOHNSON COMMON STOCK USD 1 | 1,981,612 |
| 2,798 | JONES LANG LASALLE INC COMMON STOCK USD 0.01 | 282,710 |
| 33,137 | JPMORGAN CHASE & CO COMMON STOCK USD 1 | 2,859,392 |
| 14,300 | JPMORGAN CHASE & CO COMMON STOCK USD 1 | 1,233,947 |
| 18,700 | KANSAS CITY SOUTHERN COMMON STOCK USD 0.01 | 1,592,866 |
| 1,279 | KANSAS CITY SOUTHERN COMMON STOCK USD 0.01 | 108,945 |
| 11,857 | KAR AUCTION SERVICES INC COMMON STOCK USD 0.01 | 509,140 |
| 64,800 | KEYCORP COMMON STOCK USD 1 | 1,183,896 |
| 15,600 | KEYSIGHT TECHNOLOGIES INC COMMON STOCK USD | 570,492 |
| 5,100 | KITE PHARMA INC COMMON STOCK USD 0.001 | 228,684 |
| 5,700 | KLX INC COMMON STOCK USD 0.01 | 257,127 |
| 24,431 | KOSMOS ENERGY LTD COMMON STOCK USD 0.01 | 171,261 |
| 10,400 | L-3 COMMUNICATIONS HOLDINGS INC COMMON STOCK EUR | 1,581,944 |
| 1,400 | LAKELAND FINANCIAL CORP COMMON STOCK USD 0 | 66,304 |
| 15,300 | LAM RESEARCH CORP COMMON STOCK USD 0.001 | 1,624,554 |
| 45,550 | LAM RESEARCH CORP COMMON STOCK USD 0.001 | 4,836,499 |
| 6,083 | LAM RESEARCH CORP COMMON STOCK USD 0.001 | 645,893 |
| 11,972 | LAMAR ADVERTISING CO REIT USD 0.001 | 804,997 |
| 42,700 | LAS VEGAS SANDS CORP COMMON STOCK USD 0.001 | 2,280,607 |
| 9,952 | LASALLE HOTEL PROPERTIES REIT USD 0.01 | 307,716 |
| 7,100 | LEAR CORP COMMON STOCK USD 0.01 | 939,827 |
| 9,700 | LEGG MASON INC COMMON STOCK USD 0.1 | 292,261 |
| 20,944 | LEUCADIA NATIONAL CORP COMMON STOCK USD 1 | 486,948 |
| 48,826 | LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD 0.01 | 2,751,833 |
| 8,100 | LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRACKING STK | 279,612 |
| 17,800 | LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRACKING STK | 603,776 |
| 3,447 | LIFEPOINT HEALTH INC COMMON STOCK USD 0.01 | 195,790 |
| 18,100 | LINCOLN NATIONAL CORP COMMON STOCK USD 0 | 1,199,487 |
| 30,799 | LIONS GATE ENTERTAINMENT CORP COMMON STOCK USD | 755,816 |
| 5,314 | LIONS GATE ENTERTAINMENT CORP COMMON STOCK USD | 130,406 |
| 5,636 | LITHIA MOTORS INC COMMON STOCK USD 0 | 545,734 |
| 5,603 | LIVE NATION ENTERTAINMENT INC COMMON STOCK USD | 149,040 |
| 66,800 | LKQ CORP COMMON STOCK USD 0.01 | 2,047,420 |
| 6,000 | LOCKHEED MARTIN CORP COMMON STOCK USD 1 | 1,499,640 |
| 8,300 | LTC PROPERTIES INC REIT USD 0.01 | 389,934 |
| 50,139 | LUMENTUM HOLDINGS INC COMMON STOCK USD 0.001 | 1,937,872 |
| 3,900 | LYONDELLBASELL INDUSTRIES NV COMMON STOCK USD 0.04 | 334,542 |
| 3,200 | M&T BANK CORP COMMON STOCK USD 0.5 | 500,576 |
| 23,500 | MACROGENICS INC COMMON STOCK USD 0.01 | 480,340 |
| 6,100 | MADISON SQUARE GARDEN CO/THE COMMON STOCK USD 0.01 | 1,046,211 |
| 52,695 | MAIDEN HOLDINGS LTD COMMON STOCK USD 0.01 | 927,432 |
| 1,913 | MANPOWERGROUP INC COMMON STOCK USD 0.01 | 170,008 |
| 3,775 | MARKETAXESS HOLDINGS INC COMMON STOCK USD 0.003 | 554,623 |

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| 54,594 | MARRIOTT INTERNATIONAL INC/MD COMMON STOCK USD | 4,513,832 |
| 52,500 | MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD | 728,175 |
| 74,066 | MASTERCARD INC COMMON STOCK USD 0.0001 | 7,647,315 |
| 2,695 | MAXIMUS INC COMMON STOCK USD 0 | 150,354 |
| 19,862 | MAXLINEAR INC COMMON STOCK USD | 432,992 |
| 59,000 | MEDIA GENERAL INC COMMON STOCK USD 0 | 1,110,970 |
| 48,100 | MEDICINES CO/THE COMMON STOCK USD 0.001 | 1,632,514 |
| 14,600 | MEDNAX INC COMMON STOCK USD 0.01 | 973,236 |

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| 12,455 | MELLANOX TECHNOLOGIES LTD COMMON STOCK USD 0.0175 | 509,410 |
| 32,800 | MERCK & CO INC COMMON STOCK USD 0.5 | 1,946,352 |
| 21,200 | METLIFE INC COMMON STOCK USD 0.01 | 1,142,468 |
| 61,931 | MFA FINANCIAL INC REIT USD 0.01 | 484,920 |
| 80,900 | MFA FINANCIAL INC REIT USD 0.01 | 633,447 |
| 13,200 | MGM GROWTH PROPERTIES LLC REIT USD | 339,207 |
| 74,700 | MGM RESORTS INTERNATIONAL COMMON STOCK USD 0.01 | 2,153,601 |
| 29,065 | MICHAELS COS INC/THE COMMON STOCK USD 0.06775 | 594,379 |
| 6,158 | MICROCHIP TECHNOLOGY INC COMMON STOCK USD 0.001 | 395,035 |
| 9,300 | MICROSEMI CORP COMMON STOCK USD 0.2 | 501,921 |
| 130,177 | MICROSOFT CORP COMMON STOCK USD 0.00000625 | 8,089,199 |
| 25,900 | MICROSOFT CORP COMMON STOCK USD 0.00000625 | 1,609,426 |
| 7,983 | MINERALS TECHNOLOGIES INC COMMON STOCK USD 0.1 | 616,687 |
| 4,700 | MINERALS TECHNOLOGIES INC COMMON STOCK USD 0.1 | 363,075 |
| 4,478 | MISTRAS GROUP INC COMMON STOCK USD 0.01 | 114,995 |
| 10,000 | MOHAWK INDUSTRIES INC COMMON STOCK USD 0.01 | 1,996,800 |
| 5,015 | MOHAWK INDUSTRIES INC COMMON STOCK USD 0.01 | 1,001,395 |
| 84,985 | MONDELEZ INTERNATIONAL INC COMMON STOCK USD 0 | 3,783,532 |
| 58,288 | MONSTER BEVERAGE CORP COMMON STOCK USD | 2,584,490 |
| 10,102 | MONSTER BEVERAGE CORP COMMON STOCK USD | 447,923 |
| 5,723 | MOOG INC COMMON STOCK USD 1 | 375,887 |
| 27,500 | MORGAN STANLEY COMMON STOCK USD 0.01 | 1,161,875 |
| 20,500 | MOTOROLA SOLUTIONS INC COMMON STOCK USD 0.01 | 1,708,880 |
| 16,671 | MSCI INC COMMON STOCK USD 0.01 | 1,313,341 |
| 18,400 | MSG NETWORKS INC COMMON STOCK USD 0.01 | 395,600 |
| 7,645 | MTGE INVESTMENT CORP | 123,085 |
| 19,674 | MULTI PACKAGING SOLUTIONS INTERNATIONAL LTD COMMON | 280,551 |
| 20,600 | MURPHY OIL CORP COMMON STOCK USD 1 | 641,278 |
| 30,470 | MURPHY OIL CORP COMMON STOCK USD 1 | 948,531 |
| 32,200 | MYRIAD GENETICS INC COMMON STOCK USD 0.01 | 536,774 |
| 40,900 | NABORS INDUSTRIES LTD COMMON STOCK USD 0.001 | 673,214 |
| 18,800 | NATIONAL OILWELL VARCO INC COMMON STOCK USD 0.01 | 703,872 |
| 19,846 | NATIONSTAR MORTGAGE HOLDINGS INC COMMON STOCK USD | 358,419 |
| 47,317 | NAVIENT CORP COMMON STOCK USD 0.01 | 777,418 |
| 15,131 | NAVIGANT CONSULTING INC COMMON STOCK USD 0.001 | 396,130 |
| 8,433 | NAVIGANT CONSULTING INC COMMON STOCK USD 0.001 | 220,776 |
| 7,743 | NELNET INC COMMON STOCK USD 0.01 | 392,957 |
| 45,170 | NETFLIX INC COMMON STOCK USD 0.001 | 5,592,046 |
| 47,994 | NIELSEN HOLDINGS PLC COMMON STOCK USD 0.07 | 2,013,348 |
| 96,827 | NIKE INC COMMON STOCK USD 1 | 4,939,334 |
| 7,000 | NORTHROP GRUMMAN CORP COMMON STOCK USD 1 | 1,628,060 |
| 18,028 | NORWEGIAN CRUISE LINE HOLDINGS LTD COMMON STOCK | 766,731 |
| 44,600 | NRG ENERGY INC COMMON STOCK USD 0.01 | 546,796 |
| 7,392 | NU SKIN ENTERPRISES INC COMMON STOCK USD 0.001 | 353,190 |
| 57,183 | NVIDIA CORP COMMON STOCK USD 0.001 | 6,103,713 |
| 15,600 | NVIDIA CORP COMMON STOCK USD 0.001 | 1,665,144 |
| 37,376 | NXP SEMICONDUCTORS NV COMMON STOCK USD | 3,663,222 |
| 7,494 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD 0.01 | 225,045 |
| 40,334 | OFFICE DEPOT INC COMMON STOCK USD 0.01 | 182,310 |

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| 17,300 | OGE ENERGY CORP COMMON STOCK USD 0.01 | 578,685 |
| 7,600 | OIL STATES INTERNATIONAL INC COMMON STOCK USD 0.01 | 296,400 |
| 13,857 | OLD DOMINION FREIGHT LINE INC COMMON STOCK USD 0.1 | 1,188,792 |
| 13,884 | OLIN CORP COMMON STOCK USD 1 | 355,569 |
| 4,580 | ON ASSIGNMENT INC COMMON STOCK USD 0.01 | 202,253 |
| 62,174 | ON SEMICONDUCTOR CORP COMMON STOCK USD 0.01 | 793,340 |
| 4,001 | OWENS & MINOR INC COMMON STOCK USD 2 | 141,195 |
| 18,800 | OWENS-ILLINOIS INC COMMON STOCK USD 0.01 | 327,308 |

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| 29,800 | OWENS-ILLINOIS INC COMMON STOCK USD 0.01 | 518,818 |
| 3,700 | OXFORD INDUSTRIES INC COMMON STOCK USD 1 | 222,481 |
| 6,540 | PACIFIC CONTINENTAL CORP COMMON STOCK USD 0 | 142,899 |
| 3,900 | PACKAGING CORP OF AMERICA COMMON STOCK USD 0.01 | 333,255 |
| 1,947 | PACKAGING CORP OF AMERICA COMMON STOCK USD 0.01 | 166,371 |
| 9,000 | PACKAGING CORP OF AMERICA COMMON STOCK USD 0.01 | 769,050 |
| 18,651 | PALO ALTO NETWORKS INC COMMON STOCK USD 0.0001 | 2,332,308 |
| 6,889 | PAREXEL INTERNATIONAL CORP COMMON STOCK USD 0.01 | 452,745 |
| 7,400 | PARK STERLING CORP COMMON STOCK USD 0.01 | 79,846 |
| 16,405 | PARKER-HANNIFIN CORP COMMON STOCK USD 0.5 | 2,296,700 |
| 6,650 | PARKER-HANNIFIN CORP COMMON STOCK USD 0.5 | 931,000 |
| 30,493 | PARSLEY ENERGY INC COMMON STOCK USD 0.01 | 1,074,573 |
| 25,100 | PATTERSON-UTI ENERGY INC COMMON STOCK USD 0.01 | 675,692 |
| 66,400 | PFIZER INC COMMON STOCK USD 0.05 | 2,156,672 |
| 5,968 | PHARMERICA CORP COMMON STOCK USD 0.01 | 150,095 |
| 4,118 | PINNACLE FINANCIAL PARTNERS INC COMMON STOCK USD 1 | 285,377 |
| 6,800 | PINNACLE WEST CAPITAL CORP COMMON STOCK USD 0 | 530,604 |
| 12,000 | PINNACLE WEST CAPITAL CORP COMMON STOCK USD 0 | 936,360 |
| 55,600 | PITNEY BOWES INC COMMON STOCK USD 1 | 844,564 |
| 8,400 | PLANTRONICS INC COMMON STOCK USD 0.01 | 459,984 |
| 5,437 | PNM RESOURCES INC COMMON STOCK USD 0 | 186,489 |
| 12,441 | POPEYES LOUISIANA KITCHEN INC COMMON STOCK EUR | 752,432 |
| 10,100 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK USD 0 | 440,865 |
| 20,400 | PORTOLA PHARMACEUTICALS INC COMMON STOCK USD 0.001 | 457,776 |
| 3,400 | PPG INDUSTRIES INC COMMON STOCK USD 1.67 | 322,184 |
| 5,982 | PRA GROUP INC COMMON STOCK USD 0.01 | 233,896 |
| 3,654 | PRICELINE GROUP INC/THE COMMON STOCK USD 0.008 | 5,356,983 |
| 20,300 | PRINCIPAL FINANCIAL GROUP INC COMMON STOCK USD | 1,174,558 |
| 97,200 | PROGENICS PHARMACEUTICALS INC COMMON STOCK USD | 839,808 |
| 7,420 | PROGRESS SOFTWARE CORP COMMON STOCK USD 0.01 | 236,921 |
| 11,999 | PROSPERITY BANCSHARES INC COMMON STOCK USD 1 | 865,368 |
| 14,500 | PROTHENA CORP PLC COMMON STOCK USD 0.01 | 713,255 |
| 5,814 | PROVIDENCE SERVICE CORP/THE COMMON STOCK USD 0.001 | 221,223 |
| 11,700 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD 0.01 | 1,217,502 |
| 6,700 | PTC INC COMMON STOCK USD 0.01 | 310,009 |
| 12,900 | PTC THERAPEUTICS INC COMMON STOCK USD 0.001 | 140,739 |
| 12,600 | PUBLIC SERVICE ENTERPRISE GROUP INC COMMON STOCK | 552,888 |
| 8,182 | PULTEGROUP INC COMMON STOCK USD 0.01 | 151,122 |
| 27,606 | QEP RESOURCES INC COMMON STOCK USD 0.01 | 508,226 |
| 66,830 | QORVO INC COMMON STOCK USD 0.0001 | 3,523,946 |
| 56,493 | QUALCOMM INC COMMON STOCK USD 0.0001 | 3,683,344 |
| 11,700 | QUANEX BUILDING PRODUCTS CORP COMMON STOCK USD | 237,510 |
| 10,300 | QUANTA SERVICES INC COMMON STOCK USD 0.00001 | 358,955 |
| 10,428 | QUINTILES IMS HOLDINGS INC COMMON STOCK USD 0.01 | 793,024 |
| 28,709 | RADIAN GROUP INC COMMON STOCK USD 0.001 | 516,188 |
| 26,700 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD 0.01 | 1,855,383 |
| 2,489 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD 0.01 | 172,961 |
| 10,800 | RAYTHEON CO COMMON STOCK USD 0.01 | 1,541,511 |

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| 5,049 | REALOGY HOLDINGS CORP COMMON STOCK USD 0.01 | 129,911 |
| 49,582 | RED HAT INC COMMON STOCK USD 0.0001 | 3,455,865 |
| 4,847 | RED ROBIN GOURMET BURGERS INC COMMON STOCK USD | 273,371 |
| 6,170 | REGENERON PHARMACEUTICALS INC COMMON STOCK USD | 2,264,945 |
| 7,815 | REGENERON PHARMACEUTICALS INC COMMON STOCK USD | 2,868,808 |
| 82,000 | REGIONS FINANCIAL CORP COMMON STOCK USD 0.01 | 1,183,715 |
| 4,398 | REINSURANCE GROUP OF AMERICA INC COMMON STOCK USD | 553,400 |
| 4,300 | RELIANCE STEEL & ALUMINUM CO COMMON STOCK USD 0 | 342,022 |
| 13,600 | REPUBLIC SERVICES INC COMMON STOCK USD 0.01 | 780,232 |

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| 21,514 | RICE ENERGY INC COMMON STOCK USD 0.01 | 459,324 |
| 30,400 | ROBERT HALF INTERNATIONAL INC COMMON STOCK USD | 1,482,912 |
| 21,654 | ROSS STORES INC COMMON STOCK USD 0.01 | 1,420,502 |
| 28,700 | ROWAN COS PLC COMMON STOCK USD 0.125 | 542,143 |
| 45,100 | ROYAL CARIBBEAN CRUISES LTD | 3,721,652 |
| 6,500 | ROYAL CARIBBEAN CRUISES LTD | 536,380 |
| 11,600 | ROYAL DUTCH SHELL PLC ADR USD | 630,808 |
| 26,022 | RPX CORP COMMON STOCK USD 0.0001 | 281,038 |
| 6,819 | RSP PERMIAN INC COMMON STOCK USD 0.01 | 304,264 |
| 4,600 | RYDER SYSTEM INC COMMON STOCK USD 0.5 | 342,424 |
| 20,982 | S&P GLOBAL INC COMMON STOCK USD 1 | 2,256,404 |
| 7,100 | S&T BANCORP INC COMMON STOCK USD 2.5 | 277,184 |
| 4,100 | SAIA INC COMMON STOCK USD 0.001 | 181,015 |
| 77,406 | SALESFORCE.COM INC COMMON STOCK USD 0.001 | 5,299,215 |
| 3,011 | SCHOLASTIC CORP COMMON STOCK USD 0.01 | 142,992 |
| 10,800 | SCHWEITZER-MAUDUIT INTERNATIONAL INC COMMON STOCK | 491,724 |
| 3,101 | SCIENCE APPLICATIONS INTERNATIONAL CORP COMMON | 262,965 |
| 4,254 | SCRIPPS NETWORKS INTERACTIVE INC COMMON STOCK USD | 303,608 |
| 95,500 | SEACHANGE INTERNATIONAL INC COMMON STOCK USD 0.01 | 219,650 |
| 3,800 | SEACOR HOLDINGS INC COMMON STOCK USD 0.01 | 270,864 |
| — | SEASPINE HOLDINGS CORP COMMON STOCK USD 0.01 | — |
| 35,200 | SEATTLE GENETICS INC COMMON STOCK USD 0.001 | 1,857,504 |
| 15,537 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD | 205,865 |
| 6,878 | SERVICE CORP INTERNATIONAL/US COMMON STOCK USD 1 | 195,335 |
| 9,494 | SERVICENOW INC COMMON STOCK USD 0.001 | 705,784 |
| 23,546 | SHIRE PLC ADR USD | 4,011,767 |
| 60,700 | SINCLAIR BROADCAST GROUP INC COMMON STOCK USD 0.01 | 2,024,345 |
| 21,927 | SKECHERS U.S.A. INC COMMON STOCK USD 0.001 | 538,966 |
| 6,757 | SKYWORKS SOLUTIONS INC COMMON STOCK USD 0.25 | 504,478 |
| 29,962 | SLM CORP COMMON STOCK USD 0.2 | 330,181 |
| 6,271 | SNAP-ON INC COMMON STOCK USD 1 | 1,074,034 |
| 26,600 | SOTHEBY'S COMMON STOCK USD 0.01 | 1,060,276 |
| 8,200 | SP PLUS CORP COMMON STOCK USD 0.001 | 230,830 |
| 4,861 | SPARTANNASH CO COMMON STOCK USD 0 | 192,204 |
| 4,500 | SPIRIT AIRLINES INC COMMON STOCK USD 0.0001 | 260,370 |
| 45,200 | SPLUNK INC COMMON STOCK USD 0.001 | 2,311,980 |
| 32,750 | STAG INDUSTRIAL INC REIT USD 0.01 | 785,536 |
| 6,698 | STANDEX INTERNATIONAL CORP COMMON STOCK USD 1.5 | 588,419 |
| 70,336 | STARBUCKS CORP COMMON STOCK USD 0.001 | 3,905,055 |
| 20,560 | STARWOOD PROPERTY TRUST INC REIT USD 0.01 | 461,161 |
| 19,108 | STEEL DYNAMICS INC COMMON STOCK USD 0.005 | 682,538 |
| 18,500 | STEELCASE INC COMMON STOCK USD 0 | 333,370 |
| 11,332 | STEVEN MADDEN LTD COMMON STOCK USD 0.0001 | 405,119 |
| 13,369 | STIFEL FINANCIAL CORP COMMON STOCK USD 0.15 | 667,782 |
| 39,900 | STILLWATER MINING CO COMMON STOCK 0.01 | 642,789 |
| 2,850 | STOCK YARDS BANCORP INC COMMON STOCK USD 0 | 133,808 |
| 21,300 | SUNTRUST BANKS INC COMMON STOCK USD 1 | 1,168,305 |
| 42,800 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD | 722,464 |
| 4,774 | SVB FINANCIAL GROUP COMMON STOCK USD 0.001 | 819,505 |

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| 7,573 | SYKES ENTERPRISES INC COMMON STOCK USD 0.01 | 218,557 |
| 7,256 | SYKES ENTERPRISES INC COMMON STOCK USD 0.01 | 209,408 |
| 3,998 | SYNNEX CORP COMMON STOCK USD 0.001 | 483,838 |
| 28,560 | TAILORED BRANDS INC COMMON STOCK USD 0.01 | 729,708 |
| 6,656 | TAKE-TWO INTERACTIVE SOFTWARE INC COMMON STOCK USD | 328,074 |
| 27,500 | TARGET CORP COMMON STOCK USD 0.0833 | 1,986,325 |
| 43,410 | TCF FINANCIAL CORP COMMON STOCK USD 0.01 | 850,402 |
| 102,600 | TEGNA INC COMMON STOCK USD 1 | 2,208,978 |

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| 8,697 | TEGNA INC COMMON STOCK USD 1 | 187,246 |
| 33,600 | TELEPHONE & DATA SYSTEMS INC COMMON STOCK USD 0.01 | 970,032 |
| 18,382 | TELETECH HOLDINGS INC COMMON STOCK USD 0.01 | 560,651 |
| 3,014 | TEMPUR SEALY INTERNATIONAL INC COMMON STOCK USD | 205,796 |
| 162,579 | TENCENT HOLDINGS LTD ADR USD | 3,937,663 |
| 13,813 | TERADYNE INC COMMON STOCK USD 0.125 | 350,850 |
| 9,687 | TESLA INC COMMON STOCK USD 0.001 | 2,070,015 |
| 10,062 | TETRA TECH INC COMMON STOCK USD 0.01 | 434,175 |
| 21,300 | TEXAS INSTRUMENTS INC COMMON STOCK USD 1 | 1,554,261 |
| 31,175 | TIME WARNER INC COMMON STOCK USD 0.01 | 3,009,323 |
| 34,915 | TJX COS INC/THE COMMON STOCK USD 1 | 2,623,164 |
| 9,600 | T-MOBILE US INC COMMON STOCK USD 0.0001 | 552,096 |
| 4,873 | TORCHMARK CORP COMMON STOCK USD 1 | 359,432 |
| 13,900 | TOTAL SA ADR USD | 715,333 |
| 6,081 | TRACTOR SUPPLY CO COMMON STOCK USD 0.008 | 461,001 |
| 4,309 | TRANSDIGM GROUP INC COMMON STOCK USD 0.01 | 1,072,769 |
| 44,900 | TRANSOCEAN LTD COMMON STOCK USD 0.1 | 661,826 |
| 46,033 | TRANSUNION COMMON STOCK USD 0.01 | 1,423,801 |
| 13,761 | TREEHOUSE FOODS INC COMMON STOCK USD 0.01 | 993,407 |
| 87,400 | TRIMBLE INC | 2,635,110 |
| 27,586 | TRINET GROUP INC COMMON STOCK USD 0.000025 | 706,753 |
| 5,593 | TUTOR PERINI CORP COMMON STOCK USD 1 | 156,604 |
| 58,387 | TWO HARBORS INVESTMENT CORP REIT USD | 523,148 |
| 12,300 | UGI CORP COMMON STOCK USD 0 | 569,420 |
| 13,050 | UGI CORP COMMON STOCK USD 0 | 604,443 |
| 20,224 | UNDER ARMOUR INC COMMON STOCK USD 0.000333 | 509,038 |
| 28,133 | UNIFI INC COMMON STOCK USD 0.1 | 917,980 |
| 12,400 | UNITED CONTINENTAL HOLDINGS INC COMMON STOCK USD | 903,712 |
| 11,700 | UNITED RENTALS INC COMMON STOCK USD 0.01 | 1,235,286 |
| 12,200 | UNITED STATES CELLULAR CORP COMMON STOCK USD 1 | 533,384 |
| 12,700 | UNITEDHEALTH GROUP INC COMMON STOCK USD 0.01 | 2,032,508 |
| 6,555 | UNIVERSAL CORP/VA COMMON STOCK USD 0 | 417,881 |
| 19,600 | UNIVERSAL HEALTH SERVICES INC COMMON STOCK USD | 2,085,048 |
| 9,700 | UNIVERSAL HEALTH SERVICES INC COMMON STOCK USD | 1,031,886 |
| 7,389 | UNIVERSAL HEALTH SERVICES INC COMMON STOCK USD | 786,042 |
| 28,000 | UNUM GROUP COMMON STOCK USD 0.1 | 1,230,040 |
| 8,667 | VAIL RESORTS INC COMMON STOCK USD 0.01 | 1,405,126 |
| 10,475 | VALIDUS HOLDINGS LTD COMMON STOCK USD 0.175 | 576,251 |
| 8,600 | VALSPAR CORP/THE COMMON STOCK USD 0.5 | 891,046 |
| 12,505 | VANTIV INC COMMON STOCK USD 0.00001 | 745,548 |
| 8,300 | VECTREN CORP COMMON STOCK USD 0 | 432,845 |
| 10,300 | VERIZON COMMUNICATIONS INC COMMON STOCK USD 0.1 | 549,814 |
| 17,052 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD 0.01 | 1,256,221 |
| 68,297 | VIAVI SOLUTIONS INC COMMON STOCK USD 0.001 | 558,669 |
| 95,154 | VISA INC COMMON STOCK USD 0.0001 | 7,423,915 |
| 52,600 | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD 0.1 | 852,120 |
| 9,300 | VISTA OUTDOOR INC COMMON STOCK USD 0.01 | 343,170 |
| 10,013 | WABCO HOLDINGS INC COMMON STOCK USD 0.01 | 1,062,880 |
| 30,000 | WADDELL & REED FINANCIAL INC COMMON STOCK USD 0.01 | 585,300 |

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| 23,477 | WALKER & DUNLOP INC COMMON STOCK USD | 732,482 |
| 4,100 | WATTS WATER TECHNOLOGIES INC COMMON STOCK USD 0.1 | 267,320 |
| 124,100 | WEATHERFORD INTERNATIONAL PLC COMMON STOCK USD | 619,259 |
| 139,500 | WEATHERFORD INTERNATIONAL PLC COMMON STOCK USD | 696,105 |
| 12,558 | WERNER ENTERPRISES INC COMMON STOCK USD 0.01 | 339,192 |
| 12,569 | WESCO INTERNATIONAL INC COMMON STOCK USD 0.01 | 836,467 |
| 11,957 | WESTERN REFINING INC COMMON STOCK USD 0.01 | 452,572 |
| 6,100 | WESTLAKE CHEMICAL CORP COMMON STOCK USD 0.01 | 341,539 |

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| 20,858 | WILDHORSE RESOURCE DEVELOPMENT CORP COMMON STOCK | 304,527 |
| 12,139 | WIX.COM LTD COMMON STOCK USD 0.01 | 540,792 |
| 32,615 | WORKDAY INC COMMON STOCK USD 0.001 | 2,155,525 |
| 16,168 | WORLD FUEL SERVICES CORP COMMON STOCK USD 0.01 | 743,243 |
| 54,200 | WORLD WRESTLING ENTERTAINMENT INC COMMON STOCK USD | 997,280 |
| 6,000 | WSFS FINANCIAL CORP COMMON STOCK USD 0.01 | 278,100 |
| 13,500 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD 0.01 | 1,030,995 |
| 3,128 | ZEBRA TECHNOLOGIES CORP COMMON STOCK USD 0.01 | 268,257 |
| 10,400 | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD 0.01 | 1,075,776 |
| | Total Corporate Stock | \$635,410,822 |

Corporate Debt Securities

| | | |
|---------|--|----------|
| 100,000 | ABBVIE INC CALLABLE NOTES FIXED 3.6% 14/MAY/2025 | \$99,519 |
| 100,000 | AETNA INC CALLABLE NOTES FIXED 2.8% 15/JUN/2023 | 98,625 |
| 115,000 | ALLERGAN FUNDING SCS CALLABLE NOTES FIXED 4.75% | 114,508 |
| 50,000 | AMGEN INC CALLABLE NOTES FIXED 4.4% 01/MAY/2045 | 48,294 |
| 25,000 | ANADARKO PETROLEUM CORP CALLABLE NOTES FIXED 4.5% | 24,008 |
| 85,000 | ANHEUSER-BUSCH INBEV FINANCE INC CALLABLE NOTES | 87,584 |
| 76,000 | ANHEUSER-BUSCH INBEV FINANCE INC CALLABLE NOTES | 83,698 |
| 45,000 | APPLE INC CALLABLE NOTES FIXED 4.375% 13/MAY/2045 | 46,492 |
| 40,000 | APPLE INC CALLABLE NOTES FIXED 4.65% 23/FEB/2046 | 43,855 |
| 50,000 | AT&T INC CALLABLE NOTES FIXED 3.8% 15/MAR/2022 USD | 51,816 |
| 95,000 | AT&T INC CALLABLE NOTES FIXED 4.75% 15/MAY/2046 | 90,581 |
| 400,000 | BANK OF AMERICA CORP MEDIUM TERM NOTE FIXED 5.65% | 422,871 |
| 150,000 | BANK OF AMERICA NA NOTES FIXED 5.3% 15/MAR/2017 | 153,503 |
| 71,000 | BANK OF NEW YORK MELLON CORP/THE CALLABLE MEDIUM | 71,454 |
| 170,000 | BARNABAS HEALTH INC CALLABLE BOND FIXED 4% | 170,604 |
| 125,000 | BEAR STEARNS COS LLC/THE NOTES FIXED 7.25% | 136,056 |
| 75,000 | BERKSHIRE HATHAWAY ENERGY CO CALLABLE BOND FIXED | 94,814 |
| 25,000 | BERKSHIRE HATHAWAY FINANCE CORP CALLABLE NOTES | 26,484 |
| 50,000 | BERKSHIRE HATHAWAY INC CALLABLE NOTES FIXED 4.5% | 54,041 |
| 70,000 | BIOGEN INC CALLABLE NOTES FIXED 5.2% 15/SEP/2045 | 75,982 |
| 125,000 | BOSTON PROPERTIES LP CALLABLE NOTES FIXED 5.875% | 137,857 |
| 20,000 | BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND | 20,490 |
| 125,000 | CAPITAL ONE BANK USA NA CALLABLE BOND FIXED 1.2% | 125,550 |
| 60,000 | CATHOLIC HEALTH INITIATIVES CALLABLE BOND FIXED | 58,670 |
| 70,000 | CELGENE CORP CALLABLE NOTES FIXED 3.875% | 72,026 |
| 100,000 | CENTERPOINT ENERGY RESOURCES CORP CALLABLE NOTES | 116,193 |
| 90,000 | CHARTER COMMUNICATIONS OPERATING LLC / CHARTER | 95,816 |
| 175,000 | CITIGROUP INC NOTES FIXED 1.8% 05/FEB/2018 USD | 176,180 |
| 85,000 | CITIGROUP INC NOTES VARIABLE 15/MAY/2018 USD 1000 | 86,636 |
| 150,000 | COLUMBIA PIPELINE GROUP INC CALLABLE NOTES FIXED | 151,039 |
| 75,000 | COMCAST CORP CALLABLE NOTES FIXED 5.875% | 80,302 |
| 45,267 | CONTINENTAL AIRLINES 2007-1 CLASS A PASS THROUGH | 50,562 |
| 125,000 | COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLEENBANK | 127,012 |
| 70,000 | CVS HEALTH CORP CALLABLE NOTES FIXED 5.125% | 79,616 |
| 78,185 | DELTA AIR LINES 2010-2 CLASS A PASS THROUGH TRUST | 82,346 |
| 125,000 | DUKE ENERGY CAROLINAS LLC CALLABLE BOND FIXED 4% | 125,401 |
| 150,000 | EL PASO ELECTRIC CO CALLABLE NOTES FIXED 3.3% | 146,574 |

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|---------|--|---------|
| 60,000 | EXPRESS SCRIPTS HOLDING CO CALLABLE NOTES FIXED | 56,895 |
| 45,000 | EXXON MOBIL CORP CALLABLE NOTES FIXED 3.567% | 42,435 |
| 100,000 | GENERAL ELECTRIC CO MEDIUM TERM NOTE FIXED 3.15% | 103,127 |
| 75,000 | GENERAL ELECTRIC CO MEDIUM TERM NOTE FIXED 5.5% | 84,159 |
| 100,000 | GENERAL ELECTRIC CO MEDIUM TERM NOTE FIXED 5.875% | 128,578 |
| 28,000 | GENERAL ELECTRIC CO MEDIUM TERM NOTE VARIABLE | 27,144 |
| 70,000 | GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.5% | 71,254 |
| 50,000 | GOLDMAN SACHS GROUP INC/THE MEDIUM TERM NOTE FIXED | 55,580 |

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|---|---------|
| 125,000GOLDMAN SACHS GROUP INC/THE MEDIUM TERM NOTE FIXED | 137,602 |
| 175,000GOLDMAN SACHS GROUP INC/THE NOTES FIXED 6.15% | 186,776 |
| 125,000HCP INC CALLABLE NOTES FIXED 3.4% 01/FEB/2025 USD | 121,374 |
| 100,000HEALTH CARE REIT INC CALLABLE NOTES FIXED 3.75% | 103,115 |
| 120,000HSBC HOLDINGS PLC NOTES FIXED 4.875% 14/JAN/2022 | 132,258 |
| 150,000INTERNATIONAL LEASE FINANCE CORP CALLABLE NOTES | 165,188 |
| 100,000ITC HOLDINGS CORP CALLABLE NOTES FIXED 3.25% | 97,154 |
| 75,000JPMORGAN CHASE & CO NOTES FIXED 4.5% 24/JAN/2022 | 82,354 |
| 200,000JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/JUL/2041 | 244,324 |
| 50,000JPMORGAN CHASE BANK NA NOTES FIXED 6% 01/OCT/2017 | 52,349 |
| 50,000KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 3% | 47,067 |
| 70,000KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 5.2% | 74,955 |
| 70,000MICROSOFT CORP CALLABLE NOTES FIXED 3.75% | 66,656 |
| 40,000MOLSON COORS BREWING CO CALLABLE NOTES FIXED 3% | 38,392 |
| 125,000MORGAN STANLEY CALLABLE MEDIUM TERM NOTE FIXED | 128,316 |
| 125,000MORGAN STANLEY CALLABLE MEDIUM TERM NOTE FIXED | 134,261 |
| 50,000MORGAN STANLEY CALLABLE MEDIUM TERM NOTE FIXED | 56,201 |
| 215,000NAVIENT STUDENT LOAN TRUST 2014-1 2014-1 A3 | 210,165 |
| 50,000NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FIXED 5.15% | 55,113 |
| 82,094NCUA GUARANTEED NOTES TRUST 2010-R2 2010-R2 1A | 82,158 |
| 80,938NCUA GUARANTEED NOTES TRUST 2010-R3 2010-R3 1A | 81,221 |
| 75,597NCUA GUARANTEED NOTES TRUST 2010-R3 2010-R3 2A | 76,016 |
| 115,026NCUA GUARANTEED NOTES TRUST 2011-C1 2011-C1 2A | 114,888 |
| 159,776NCUA GUARANTEED NOTES TRUST 2011-R2 2011-R2 1A | 159,894 |
| 85,000NEW YORK AND PRESBYTERIAN HOSPITAL/THE CALLABLE | 82,855 |
| 25,375NISSAN AUTO RECEIVABLES 2014-A OWNER TRUST 2014-A | 25,362 |
| 31,000NOBLE ENERGY INC CALLABLE NOTES FIXED 3.9% | 31,391 |
| 125,000NORTHWELL HEALTHCARE INC CALLABLE NOTES FIXED 4.8% | 127,429 |
| 100,000NYU HOSPITALS CENTER CALLABLE BOND FIXED 4.784% | 106,659 |
| 100,000PANHANDLE EASTERN PIPE LINE CO LP CALLABLE NOTES | 105,805 |
| 125,000PUBLIC SERVICE CO OF NEW MEXICO CALLABLE NOTES | 138,853 |
| 22,000ROHM & HAAS CO CALLABLE NOTES FIXED 6% 15/SEP/2017 | 23,075 |
| 30,000SHELL INTERNATIONAL FINANCE BV CALLABLE NOTES | 30,572 |
| 100,000SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC | 99,249 |
| 87,063SLM STUDENT LOAN TRUST 2003-14 2003-14 A5 FLOATING | 87,035 |
| 260,000SLM STUDENT LOAN TRUST 2004-1 2004-1 A4 FLOATING | 256,384 |
| 16,696SLM STUDENT LOAN TRUST 2004-8 2004-8 B FLOATING | 14,619 |
| 172,298SLM STUDENT LOAN TRUST 2005-4 2005-4 A3 FLOATING | 170,803 |
| 130,000SLM STUDENT LOAN TRUST 2006-2 2006-2 A6 FLOATING | 122,255 |
| 130,000SLM STUDENT LOAN TRUST 2006-8 2006-8 A6 FLOATING | 116,807 |
| 27,105SLM STUDENT LOAN TRUST 2007-6 2007-6 B FLOATING | 23,983 |
| 35,000SLM STUDENT LOAN TRUST 2008-2 2008-2 B FLOATING | 30,641 |
| 35,000SLM STUDENT LOAN TRUST 2008-3 2008-3 B FLOATING | 31,265 |
| 35,000SLM STUDENT LOAN TRUST 2008-4 2008-4 B FLOATING | 32,890 |
| 35,000SLM STUDENT LOAN TRUST 2008-5 2008-5 B FLOATING | 33,685 |
| 35,000SLM STUDENT LOAN TRUST 2008-6 2008-6 B FLOATING | 32,705 |
| 35,000SLM STUDENT LOAN TRUST 2008-7 2008-7 B FLOATING | 32,712 |
| 35,000SLM STUDENT LOAN TRUST 2008-8 2008-8 B FLOATING | 33,985 |
| 35,000SLM STUDENT LOAN TRUST 2008-9 2008-9 B FLOATING | 34,373 |

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|---|---------|
| 83,116 SLM STUDENT LOAN TRUST 2012-3 2012-3 A FLOATING | 80,933 |
| 75,000 SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5% | 89,024 |
| 100,000 SOUTHERN NATURAL GAS CO LLC CALLABLE NOTES FIXED | 118,261 |
| 121,723 SPIRIT AIRLINES PASS THROUGH TRUST 2015-1A | 125,429 |
| 120,000 SUTTER HEALTH CALL/PUT BOND FIXED 2.286% | 118,125 |
| 50,000 TENNESSEE GAS PIPELINE CO LLC CALLABLE NOTES FIXED | 62,499 |
| 30,000 TIME WARNER CABLE LLC CALLABLE NOTES FIXED 5.5% | 31,048 |
| 125,000 TUCSON ELECTRIC POWER CO CALLABLE NOTES FIXED | 137,190 |

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|---------|---|--------------|
| 250,000 | UBS AG/STAMFORD CT MEDIUM TERM NOTE FIXED 1.375% | 250,228 |
| 200,000 | VENTAS REALTY LP / VENTAS CAPITAL CORP CALLABLE | 201,923 |
| 45,000 | VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED | 50,441 |
| 45,000 | VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED | 46,388 |
| 102,000 | VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED | 99,167 |
| 105,000 | VIRGINIA ELECTRIC & POWER CO CALLABLE NOTES FIXED | 105,207 |
| 100,000 | WALGREENS BOOTS ALLIANCE INC CALLABLE BOND FIXED | 99,597 |
| 75,000 | WELLPOINT INC CALLABLE NOTES FIXED 7% 15/FEB/2019 | 84,186 |
| 140,000 | WELLS FARGO & CO NOTES FIXED 2.1% 26/JUL/2021 USD | 137,502 |
| 190,000 | WELLS FARGO & CO NOTES FIXED 2.5% 04/MAR/2021 USD | 190,136 |
| 125,000 | WELLTOWER INC CALLABLE NOTES FIXED 6.125% | 140,370 |
| | Total Corporate Debt Securities | \$10,937,074 |

Government Bonds

| | | |
|-----------|--|--------------|
| 40,000 | CALIFORNIA ST FOR PREVIOUS ISSUES SEE 13063A FOR | \$48,217 |
| 75,000 | MASSACHUSETTS ST FOR ISSUES DTD PRIOR TO | 65,614 |
| 50,000 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS | 61,580 |
| 80,000 | NEW YORK N Y FOR PRIOR ISSUES SEE 64966G ETC FOR | 91,248 |
| 50,000 | NEW YORK ST DORM AUTH ST PERS INCOME TAX REV | 59,058 |
| 40,000 | NEW YORK ST URBAN DEV CORP REV TAXABLE-ST PERS | 41,739 |
| 225,000 | UNITED STATES OF AMERICA BOND FIXED .75% | 217,967 |
| 245,000 | UNITED STATES OF AMERICA BOND FIXED 1.375% | 278,623 |
| 1,415,000 | UNITED STATES OF AMERICA BOND FIXED 2.875% | 1,371,420 |
| 576,000 | UNITED STATES OF AMERICA NOTES FIXED .375% | 584,922 |
| 954,000 | UNITED STATES OF AMERICA NOTES FIXED .75% | 954,369 |
| 160,000 | UNITED STATES OF AMERICA NOTES FIXED .75% | 159,055 |
| 690,000 | UNITED STATES OF AMERICA NOTES FIXED 1% | 688,397 |
| 1,670,000 | UNITED STATES OF AMERICA NOTES FIXED 1% | 1,671,350 |
| 2,050,000 | UNITED STATES OF AMERICA NOTES FIXED 1.25% | 1,992,249 |
| 785,000 | UNITED STATES OF AMERICA NOTES FIXED 1.25% | 785,798 |
| 780,000 | UNITED STATES OF AMERICA NOTES FIXED 1.5% | 767,285 |
| 2,455,000 | UNITED STATES OF AMERICA NOTES FIXED 1.5% | 2,469,390 |
| 410,000 | UNITED STATES OF AMERICA NOTES FIXED 1.5% | 414,800 |
| 2,930,000 | UNITED STATES OF AMERICA NOTES FIXED 1.75% | 2,912,647 |
| 405,000 | UNITED STATES OF AMERICA NOTES FIXED 1.875% | 402,409 |
| 2,630,000 | UNITED STATES OF AMERICA NOTES FIXED 2% | 2,537,279 |
| 1,615,000 | UNITED STATES OF AMERICA NOTES FIXED 2% | 1,620,930 |
| 570,000 | UNITED STATES OF AMERICA NOTES FIXED 3.5% | 593,522 |
| | Total Government Bonds | \$20,789,868 |

Mortgage Backed Securities

| | | |
|---------|--|----------|
| 32,040 | FHLMC MORTPASS ARM 01/APR/2037 1N PN# 1N1454 | \$33,493 |
| 4,838 | FHLMC MORTPASS ARM 01/SEP/2037 1G PN# 1G2201 | 5,178 |
| 214,107 | FHLMC REMICS 3197 DZ 5% 15/AUG/2036 | 231,352 |
| 392,759 | FHLMCGLD MORTPASS 2.5% 01/DEC/2031 G1 PN# G18622 | 394,637 |
| 50,000 | FHLMCGLD MORTPASS 2.5% 01/JAN/2032 G1 PN# G18626 | 50,135 |
| 166,086 | FHLMCGLD MORTPASS 3% 01/AUG/2046 G0 PN# G08715 | 165,508 |
| 88,256 | FHLMCGLD MORTPASS 3% 01/MAR/2031 G1 PN# G18592 | 90,854 |

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| 223,657 | FHLMCGLD MORTPASS 3% 01/NOV/2046 G0 PN# G08732 | 222,877 |
| 420,724 | FHLMCGLD MORTPASS 3% 01/OCT/2046 G0 PN# G08726 | 419,256 |
| 152,275 | FHLMCGLD MORTPASS 3.5% 01/APR/2044 G0 PN# G07848 | 157,261 |
| 300,660 | FHLMCGLD MORTPASS 3.5% 01/APR/2046 G0 PN# G08702 | 308,999 |
| 406,317 | FHLMCGLD MORTPASS 3.5% 01/AUG/2045 G6 PN# G60138 | 419,641 |
| 271,667 | FHLMCGLD MORTPASS 3.5% 01/AUG/2046 G0 PN# G08716 | 279,226 |
| 117,642 | FHLMCGLD MORTPASS 3.5% 01/DEC/2041 Q0 PN# Q05261 | 121,537 |
| 384,571 | FHLMCGLD MORTPASS 3.5% 01/JUN/2045 G6 PN# G60080 | 396,577 |

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| 238,056 | FHLMCGLD MORTPASS 3.5% 01/JUN/2046 G0 PN# G08711 | 244,675 |
| 272,694 | FHLMCGLD MORTPASS 3.5% 01/MAR/2046 G0 PN# G08698 | 280,241 |
| 83,498 | FHLMCGLD MORTPASS 3.5% 01/NOV/2045 G0 PN# G08676 | 85,805 |
| 137,205 | FHLMCGLD MORTPASS 3.5% 01/SEP/2046 G0 PN# G08722 | 141,025 |
| 180,725 | FHLMCGLD MORTPASS 4% 01/JAN/2043 U9 PN# U90791 | 192,122 |
| 64,255 | FHLMCGLD MORTPASS 4.5% 01/JUN/2041 Q0 PN# Q01638 | 69,727 |
| 52,331 | FHLMCGLD MORTPASS 5.5% 01/JAN/2038 G0 PN# G03696 | 58,548 |
| 45,390 | FHLMCGLD MORTPASS 5.5% 01/NOV/2037 G0 PN# G03695 | 50,779 |
| 82,502 | FHLMCGLD MORTPASS 6.5% 01/MAY/2034 P5 PN# P50216 | 86,621 |
| 203,540 | FNMA MORTPASS 2.5% 01/OCT/2026 CN PN# MA2776 | 207,354 |
| 222,173 | FNMA MORTPASS 3% 01/MAY/2043 CL PN# AB9236 | 222,665 |
| 312,022 | FNMA MORTPASS 3% 01/SEP/2033 CT PN# MA1561 | 319,143 |
| 126,320 | FNMA MORTPASS 3.5% 01/SEP/2033 CT PN# MA1584 | 131,771 |
| 128,579 | FNMA MORTPASS 3.587% 01/SEP/2020 XY PN# FN0000 | 135,374 |
| 134,234 | FNMA MORTPASS 3.666% 01/OCT/2020 XY PN# AE0918 | 141,831 |
| 136,626 | FNMA MORTPASS 3.762% 01/DEC/2020 XY PN# FN0001 | 144,644 |
| 369,376 | FNMA MORTPASS 4% 01/MAY/2043 CL PN# AT2733 | 393,868 |
| 181,018 | FNMA MORTPASS 4% 01/OCT/2043 CL PN# AL9472 | 191,224 |
| 145,208 | FNMA MORTPASS 4% 01/SEP/2046 CL PN# AL9027 | 153,180 |
| 215,000 | FNMA MORTPASS 4% 01/SEP/2046 CL PN# AL9549 | 226,941 |
| 63,875 | FNMA MORTPASS 4.283% 01/JAN/2021 XY PN# FN0003 | 68,642 |
| 179,260 | FNMA MORTPASS 4.5% 01/MAY/2048 CZ PN# 257280 | 191,975 |
| 119,900 | FNMA MORTPASS 5% 01/AUG/2047 CZ PN# 995963 | 129,079 |
| 105,929 | FNMA MORTPASS 5% 01/MAR/2034 CL PN# 725205 | 115,950 |
| 72,768 | FNMA MORTPASS 5% 01/SEP/2033 CL PN# 738567 | 80,020 |
| 34,087 | FNMA MORTPASS 5.5% 01/JUN/2036 CL PN# 889745 | 38,406 |
| 33,871 | FNMA MORTPASS 6.5% 01/AUG/2037 CL PN# 936879 | 38,504 |
| 440,175 | FNMA REMICS 2004-97 ZH 4.5% 25/JAN/2035 | 475,382 |
| 88,313 | GNMA 2009-66 UF FLOATING 16/AUG/2039 | 90,496 |
| — | GNMA II MORTPASS 3% 20/APR/2046 SF PN# MA3596 | — |
| 305,000 | GNMA II MORTPASS 3% 20/DEC/2046 SF PN# MA4126 | 310,023 |
| 312,277 | GNMA II MORTPASS 3.5% 20/APR/2046 SF PN# MA3597 | 325,878 |
| 160,546 | GNMA II MORTPASS 3.5% 20/MAR/2046 SF PN# MA3521 | 167,539 |
| 73,631 | GNMA II MORTPASS 3.5% 20/MAY/2046 SF PN# MA3663 | 76,838 |
| 249,225 | GNMA II MORTPASS 3.5% 20/NOV/2046 SF PN# MA4069 | 260,127 |
| 200,000 | TBA FNMA SINGLE FAMILY 15YR 2.5 1/17 | 200,316 |
| 325,000 | TBA FNMA SINGLE FAMILY 30YR 3 1/17 | 322,859 |
| 225,000 | TBA FNMA SINGLE FAMILY 30YR 3.5 1/17 | 230,607 |
| 400,000 | TBA FNMA SINGLE FAMILY 30YR 4 1/17 | 420,523 |
| 215,000 | TBA GNMA2 SINGLE FAMILY 30YR 3 1/17 | 217,692 |
| 250,000 | TBA GNMA2 SINGLE FAMILY 30YR 3.5 1/17 | 259,878 |
| | Total Mortgage Backed Securities | \$10,794,803 |
| | Registered Investment Companies | |
| 57,297 | AB | \$500,285 |
| 7,532 | AB | 65,305 |
| 1,544 | ABERDEEN TOTAL | 20,124 |
| 9,557 | ABSOLUTE STRATEGIES | 85,074 |
| 347 | ACADIAN EMERGING | 5,714 |

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| 4,529 | AIG FOCUSED | 77,896 |
| 77 | AIG FOCUSED MULTI- | 1,803 |
| 4,516 | AKRE FOCUS FUND | 112,867 |
| 4,935 | ALGER CAPITAL | 130,321 |
| 80 | ALGER SMALL CAP | 938 |
| 12,221 | ALLIANCE BERNSTEIN | 102,046 |
| 291 | ALLIANCE BERNSTEIN | 2,429 |
| 137 | ALLIANZGI | 6,743 |

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| | |
|---------------------------|---------|
| 2,997 ALLIANZGI INCOME | 33,058 |
| 63 ALLIANZGI NFJ | 1,038 |
| 1,042 ALLIANZGI NFJ SMALL | 24,725 |
| 508 ALPINE DYNAMIC | 1,832 |
| 338 ALPINE REALTY | 7,520 |
| 11,663 AMANA MUTUAL FUND | 407,571 |
| 1,026 AMANA MUTUAL FUND | 30,848 |
| 216 AMCAP FUND CLASS A | 5,883 |
| 199 AMCAP FUND CLASS F-2 | 5,441 |
| 292 AMCAP FUNDS CLASS R6 | 8,035 |
| 9,968 AMERICAN BALANCED | 247,347 |
| 460 AMERICAN BALANCED | 11,419 |
| 20,842 AMERICAN BEACON | 536,447 |
| 1,406 AMERICAN BEACON | 36,547 |
| 41,486 AMERICAN CENTURY | 494,525 |
| 11,377 AMERICAN CENTURY | 124,405 |
| 691 AMERICAN FUNDS 2025 | 8,270 |
| 7,642 AMERICAN FUNDS U.S. | 7,642 |
| 275 AMERICAN HIGH | 2,817 |
| 1,263 AMERICAN MUTUAL | 46,444 |
| 32,931 AMG GW&K ENHANCED | 318,442 |
| 23,623 AMG MANAGERS | 334,328 |
| 677 AMG MANAGERS | 26,287 |
| 2,500 AMG MANAGERS AMUNDI | 24,075 |
| 831 AMG MANAGERS GLOBAL | 15,829 |
| 9,350 AMG MANAGERS HIGH | 71,995 |
| 8,036 AMG MANAGERS LAKE | 96,829 |
| 62 AMG MANAGERS LAKE | 751 |
| 4,226 AMG MANAGERS LMCG | 56,756 |
| 428 AMG MANAGERS LMCG | 5,749 |
| 1,614 AMG SOUTHERNSUN | 25,299 |
| 1,757 AMG YACKTMAN | 34,588 |
| 614 AMG YACKTMAN | 12,086 |
| 2,554 AMG YACKTMAN FUND | 54,625 |
| 794 AMG YACKTMAN FUND | 16,993 |
| 12,161 AQR DIVERSIFIED | 112,242 |
| 2,629 AQR EQUITY MARKET | 31,466 |
| 8,258 AQR LONG-SHORT | 107,356 |
| 4,945 AQR MANAGED FUTURES | 45,540 |
| 1,054 AQUILA THREE PEAKS | 8,955 |
| 533 AQUILA THREE PEAKS | 4,534 |
| 3,627 ARIEL APPRECIATION | 170,593 |
| 426 ARIEL INTERNATIONAL | 5,213 |
| 6,879 ARTISAN | 186,372 |
| 4,163 ARTISAN DEVELOPING | 40,633 |
| 237 ARTISAN DEVELOPING | 2,312 |
| 369 ARTISAN GLOBAL | 7,535 |
| 323 ARTISAN GLOBAL | 4,746 |
| 324 ARTISAN SMALL-CAP | 9,067 |

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|--------------------------|---------|
| 8,127 ARTISAN VALUE FUND | 112,643 |
| 1,299 ARTISAN VALUE FUND | 17,998 |
| 698 AVE MARIA GROWTH | 18,458 |
| 611 AVE MARIA VALUE | 11,675 |
| 943 BAIRD AGGREGATE | 10,415 |
| 3,063 BAIRD CORE PLUS | 35,098 |
| 868 BAIRD INTERMEDIATE | 10,148 |
| 159 BAIRD MID CAP FUND | 2,396 |

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|-------|----------------------|---------|
| 1,394 | BARON ASSET FUND | 80,690 |
| 146 | BARON DISCOVERY | 1,958 |
| 4,627 | BARON EMERGING | 50,671 |
| 1,419 | BARON GROWTH FUND | 84,429 |
| 63 | BARON PARTNERS FUND | 2,353 |
| 4,387 | BARON REAL ESTATE | 103,848 |
| 142 | BARON REAL ESTATE | 3,351 |
| 7,143 | BARON SMALL-CAP FUND | 181,067 |
| 1,723 | BBH CORE SELECT | 35,036 |
| 127 | BECKER VALUE EQUITY | 2,266 |
| 3,936 | BIOTECHNOLOGY | 194,550 |
| 3,681 | BLACKROCK | 39,266 |
| 1,103 | BLACKROCK ADVANTAGE | 16,713 |
| 4,190 | BLACKROCK EMERGING | 40,098 |
| 11 | BLACKROCK ENERGY & | 212 |
| 5,538 | BLACKROCK EQUITY | 124,540 |
| 1,327 | BLACKROCK EQUITY | 29,845 |
| 221 | BLACKROCK GLOBAL | 2,635 |
| 57 | BLACKROCK HEALTH | 2,557 |
| 128 | BLACKROCK HEALTH | 5,723 |
| 3,206 | BLACKROCK HIGH | 24,492 |
| 2,432 | BLACKROCK LARGE CAP | 45,122 |
| 332 | BLACKROCK LARGE CAP | 6,160 |
| 24 | BLACKROCK LATIN | 952 |
| 116 | BLACKROCK NATURAL | 5,346 |
| 5 | BLACKROCK S&P 500 | 1,413 |
| 5,108 | BLACKROCK STRATEGIC | 50,216 |
| 5,763 | BOSTON PARTNERS | 106,810 |
| 118 | BOSTON PARTNERS | 2,758 |
| 923 | BRIDGEWAY | 58,730 |
| 769 | BROADVIEW | 27,160 |
| 103 | BROWN CAPITAL SMALL | 7,564 |
| 203 | BROWN CAPITAL SMALL | 14,875 |
| 740 | BUFFALO DISCOVERY | 14,939 |
| 670 | BUFFALO FLEXIBLE | 9,755 |
| 1,577 | BUFFALO MID-CAP FUND | 23,647 |
| 991 | BUFFALO SMALL-CAP | 14,896 |
| 670 | CAMBIAR | 16,030 |
| 174 | CAMBIAR GLOBAL | 3,254 |
| 2,838 | CAPITAL INCOME | 163,612 |
| 1,212 | CAPITAL WORLD | 53,128 |
| 129 | CAPITAL WORLD | 5,652 |
| 728 | CAPITAL WORLD BOND | 13,802 |
| 328 | CAUSEWAY INTL VALUE | 4,521 |
| 2,980 | CHAMPLAIN MID CAP | 44,847 |
| 1,165 | CLEARBRIDGE | 57,388 |
| 1,267 | COHEN & STEERS | 83,149 |
| 2,043 | COHEN & STEERS | 30,229 |
| 1,193 | COLUMBIA ACORN | 45,006 |

| | | |
|-------|---------------------|--------|
| 522 | COLUMBIA CONTRARIAN | 11,746 |
| 3,083 | COLUMBIA DIVIDEND | 58,889 |
| 1,323 | COLUMBIA EMERGING | 12,477 |
| 1,119 | COLUMBIA GLOBAL | 20,254 |
| 2,851 | COLUMBIA INCOME | 32,991 |
| 1,702 | COLUMBIA MID CAP | 42,643 |
| 496 | COLUMBIA MID CAP | 7,262 |
| 573 | COLUMBIA OVERSEAS | 4,707 |

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| 2,550 | COLUMBIA SELECT | 34,806 |
| 18 | COLUMBIA SELIGMAN | 1,072 |
| 6 | COLUMBIA SELIGMAN | 361 |
| 1,780 | COLUMBIA SMALL CAP | 31,291 |
| 366 | COLUMBIA SMALL CAP | 6,439 |
| 140 | CONESTOGA SMALL CAP | 5,660 |
| 449 | CONSUMER SERVICES | 40,110 |
| 7 | CONSUMER SERVICES | 657 |
| 1,954 | CULLEN HIGH | 33,909 |
| 5,270 | DAVIS NEW YORK | 161,346 |
| 3,950 | DELAWARE | 34,012 |
| 1,616 | DEUTSCHE ENHANCED | 19,039 |
| 725 | DIAMOND HILL | 15,355 |
| 7,143 | DIAMOND HILL LARGE | 165,724 |
| 782 | DIAMOND HILL LONG | 19,480 |
| 3,159 | DIAMOND HILL SMALL | 110,140 |
| 2,434 | DIREXION MONTHLY | 72,065 |
| 6,281 | DODGE & COX | 246,129 |
| 266 | DODGE & COX | 11,963 |
| 547 | DODGE & COX GLOBAL | 6,509 |
| 21,945 | DODGE & COX INCOME | 298,230 |
| 1,246 | DODGE & COX INCOME | 16,936 |
| 1,570,382 | DODGE & COX INTERNATIONAL STOCK FUND OPEN-END FUND | 59,831,548 |
| 344 | DODGE & COX STOCK | 63,313 |
| 36,593 | DOUBLELINE TOTAL | 388,618 |
| 1,690 | DOUBLELINE TOTAL | 17,947 |
| 1,324 | DREYFUS | 41,670 |
| 338 | DREYFUS | 11,295 |
| 518 | DREYFUS BOND MARKET | 5,297 |
| 361 | DREYFUS GLOBAL | 4,388 |
| 4,984 | DREYFUS MID-CAP | 174,750 |
| 397 | DREYFUS S & P 500 | 19,339 |
| 976 | DREYFUS SMALL-CAP | 29,395 |
| 5,372 | DRIEHAUS EMERGING | 150,306 |
| 8,764 | EATON VANCE | 99,721 |
| 10,618 | EDGEWOOD GROWTH | 228,394 |
| 1,760 | EDGEWOOD GROWTH | 37,861 |
| 813 | EUROPACIFIC GROWTH | 36,537 |
| 49 | EUROPE 30 PROFUND | 589 |
| 3,278 | FEDERATED | 19,309 |
| 76 | FEDERATED EQUITY | 1,737 |
| 10,939 | FEDERATED HIGH | 73,400 |
| 41 | FEDERATED HIGH | 277 |
| 463 | FEDERATED PRUDENT | 4,326 |
| 6,805 | FIDELITY | 77,558 |
| 205 | FIDELITY | 7,471 |
| 23,796 | FIDELITY 500 INDEX | 1,864,153 |
| 673 | FIDELITY 500 INDEX | 52,696 |
| 27,508 | FIDELITY ADVISOR | 579,764 |

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|-------|----------------------|---------|
| 7,903 | FIDELITY ADVISOR | 99,294 |
| 1,457 | FIDELITY ADVISOR NEW | 39,257 |
| 2,384 | FIDELITY ADVISORS | 27,965 |
| 423 | FIDELITY BALANCED | 9,314 |
| 1,986 | FIDELITY BLUE CHIP | 133,769 |
| 2,350 | FIDELITY BLUE CHIP | 158,283 |
| 2,652 | FIDELITY CANADA FUND | 129,669 |
| 679 | FIDELITY CANADA FUND | 33,218 |

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|-----------------------------|-----------|
| 368 FIDELITY CAPITAL | 11,647 |
| 20,224 FIDELITY CAPITAL AND | 196,373 |
| 510 FIDELITY CHINA | 12,136 |
| 361 FIDELITY CONSUMER | 4,832 |
| 1,843 FIDELITY CONSUMER | 24,659 |
| 6,305 FIDELITY CONTRA FUND | 620,823 |
| 227 FIDELITY CONTRA FUND | 22,365 |
| 179 FIDELITY DIVERSIFIED | 5,948 |
| 1,494 FIDELITY EMERGING | 35,191 |
| 476 FIDELITY EXTENDED | 26,430 |
| 7,363 FIDELITY FLOATING | 70,977 |
| 320 FIDELITY GLOBAL | 3,616 |
| 1,527 FIDELITY GNMA FUND | 17,457 |
| 1,649 FIDELITY GROWTH | 56,048 |
| 282 FIDELITY HIGH | 2,458 |
| 6,049 FIDELITY INFLATION | 66,332 |
| 176 FIDELITY INTERMED | 1,897 |
| 6,711 FIDELITY INT'L | 237,031 |
| 93 FIDELITY JAPAN SMALL | 1,361 |
| 1,808 FIDELITY LATIN | 34,441 |
| 8,556 FIDELITY LEVERAGED | 284,826 |
| 1,948 FIDELITY LONG-TERM | 24,511 |
| 4,879 FIDELITY LOW PRICED | 241,413 |
| 273 FIDELITY LOW PRICED | 13,522 |
| 2,895 FIDELITY MID CAP | 45,612 |
| 2,291 FIDELITY NASDAQ | 161,817 |
| 1,968 FIDELITY NEW | 70,911 |
| 9,412 FIDELITY NEW MARKETS | 146,826 |
| 4,347 FIDELITY OTC | 362,221 |
| 169 FIDELITY OTC | 14,108 |
| 4,875 FIDELITY OVERSEAS | 192,743 |
| 22,106 FIDELITY PURITAN | 454,939 |
| 2,467 FIDELITY REAL | 102,850 |
| 148 FIDELITY REAL | 6,157 |
| 210 FIDELITY REAL ESTATE | 2,477 |
| 33,727 FIDELITY SELECT | 2,107,372 |
| 2,296 FIDELITY SELECT | 171,322 |
| 130 FIDELITY SELECT CON- | 7,678 |
| 2,014 FIDELITY SELECT IT | 84,390 |
| 55 FIDELITY SELECT IT | 2,316 |
| 524 FIDELITY SELECT TECH | 68,181 |
| 4,479 FIDELITY SHORT-TERM | 46,494 |
| 11,159 FIDELITY SMALL CAP | 253,156 |
| 7,722 FIDELITY SMALL-CAP | 154,834 |
| 144 FIDELITY SMALL-CAP | 2,957 |
| 13,172 FIDELITY STRATEGIC | 190,682 |
| 2,468 FIDELITY TELECOM | 61,065 |
| 1,392 FIDELITY TOTAL | 89,832 |
| 1,099 FIDELITY TOTAL BOND | 11,566 |

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| 1,908 FIDELITY TOTAL BOND | 20,077 |
| 20,464 FIDELITY U.S. BOND | 235,340 |
| 538 FIDELITY U.S. BOND | 6,190 |
| 1,804 FIDELITY VALUE | 68,801 |
| 303 FIDELITY VALUE FUND | 33,280 |
| 299 FINANCIAL | 5,341 |
| 3,260 FIRST EAGLE | 98,284 |
| 575 FMI INTERNATIONAL | 17,177 |

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|--------|----------------------|-----------|
| 16,396 | FMI LARGE CAP FUND | 323,328 |
| 5,653 | FPA CRESCENT | 184,349 |
| 2,110 | FPA CRESCENT | 68,801 |
| 336 | FRANKLIN | 4,986 |
| 1,476 | FRANKLIN DYNATECH | 70,488 |
| 1,533 | FRANKLIN GOLD AND | 24,168 |
| 1,299 | FRANKLIN GROWTH FUND | 99,542 |
| 35,814 | FRANKLIN INCOME | 82,730 |
| 5,064 | FRANKLIN MUTUAL | 89,343 |
| 1,359 | FRANKLIN RISING | 71,539 |
| 425 | FRANKLIN RISING | 22,373 |
| 5,301 | FRANKLIN TEMPLETON | 50,991 |
| 937 | FRANKLIN UTILITIES | 16,545 |
| 3,664 | FUNDAMENTAL | 199,558 |
| 362 | FUNDAMENTAL | 19,706 |
| 192 | FUNDX CONSERVATIVE | 7,300 |
| 328 | FUNDX FLEXIBLE | 9,338 |
| 1,695 | GABELLI EQUITY | 41,144 |
| 1,253 | GABELLI FOCUS FIVE | 15,669 |
| 1,560 | GABELLI GOLD FUND | 20,342 |
| 153 | GABELLI SMALL-CAP | 7,881 |
| 5,162 | GABELLI UTILITIES | 47,799 |
| 55,636 | GLENMEDE LARGE CAP | 1,438,301 |
| 803 | GLENMEDE LARGE CAP | 20,783 |
| 98 | GLENMEDE SMALL CAP | 2,816 |
| 48 | GOLDMAN SACHS | 464 |
| 8,087 | GOLDMAN SACHS | 77,961 |
| 647 | GOLDMAN SACHS GROWTH | 8,669 |
| 130 | GOLDMAN SACHS LARGE | 3,148 |
| 2,967 | GRANDEUR PEAK | 9,407 |
| 2,258 | GRANDEUR PEAK | 8,738 |
| 2,944 | GREENSPRING FUND | 72,931 |
| 14,839 | GUINNESS ATKINSON | 150,547 |
| 354 | HANCOCK HORIZON | 23,519 |
| 10,523 | HARBOR | 196,171 |
| 1,973 | HARBOR | 115,220 |
| 1,841 | HARBOR CAPITAL | 101,193 |
| 911 | HARBOR CAPITAL | 51,530 |
| 2,342 | HARBOR HIGH YIELD | 23,419 |
| 4,954 | HARBOR INTERNATIONAL | 287,114 |
| 216 | HARBOR INTERNATIONAL | 12,537 |
| 17,174 | HARBOR REAL RETURN | 159,374 |
| 8,723 | HARDING LOEVNER | 205,304 |
| 701 | HARDING LOEVNER | 12,492 |
| 509 | HARTFORD CAPITAL | 18,109 |
| 339 | HEARTLAND VALUE | 10,292 |
| 68 | HENDERSON EUROPEAN | 2,052 |
| 4,794 | HENDERSON INTL | 120,371 |
| 183 | HENDERSON INTL | 4,605 |

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|---------------------------|---------|
| 8,284 HENNESSY | 149,566 |
| 255 HENNESSY | 4,970 |
| 3,157 HENNESSY GAS | 89,435 |
| 1,161 HENNESSY JAPAN | 12,611 |
| 1,285 HENNESSY JAPAN FUND | 33,902 |
| 642 HENNESSY LARGE CAP | 12,288 |
| 178 HENNESSY SMALL CAP | 4,645 |
| 2,255 HODGES FUND | 105,638 |

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|---------|---------------------|---------|
| 1,563 | HOMESTEAD | 64,283 |
| 350 | HOTCHKIS & WILEY | 12,884 |
| 14,007 | HUSSMAN STRATEGIC | 118,511 |
| 6,335 | ICON ENERGY FUND | 85,960 |
| 904 | ICON ENERGY FUND | 12,267 |
| 2,708 | ICON NATURAL | 37,502 |
| 8,124 | INTECH GLOBAL | 98,543 |
| 1,099 | INTERNATIONAL | 31,125 |
| 8,639 | INVESCO AMERICAN | 132,681 |
| 8,421 | INVESCO COMSTOCK | 199,336 |
| 2,706 | INVESCO DIVERSIFIED | 52,179 |
| 247 | INVESCO DIVERSIFIED | 4,772 |
| 1,357 | INVESCO ENERGY FUND | 37,962 |
| 100 | INVESCO EUROPEAN | 3,300 |
| 664 | INVESCO GLOBAL | 21,868 |
| 15,523 | INVESCO GOLD AND | 63,951 |
| 292 | INVESCO GOLD AND | 1,203 |
| 45 | INVESCO GREATER | 945 |
| 1,191 | INVESCO MID CAP | 25,872 |
| 362 | INVESCO MUNICIPAL | 4,749 |
| 11,586 | IVA INTERNATIONAL | 182,772 |
| 368 | IVA WORLDWIDE FUND | 6,310 |
| 4,383 | IVY ASSET STRATEGY | 92,123 |
| 62,401 | IVY HIGH INCOME | 467,384 |
| 8,707 | IVY INTERNATIONAL | 145,107 |
| 39 | IVY SCIENCE AND | 2,199 |
| 20 | IVY SCIENCE AND | 1,025 |
| 4,211 | JAMES BALANCED: | 103,042 |
| 613 | JANUS CONTRARIAN | 11,877 |
| 6,499 | JANUS ENTERPRISE | 612,683 |
| 132 | JANUS ENTERPRISE | 12,491 |
| 930 | JANUS FLEXIBLE | 9,563 |
| 263 | JANUS GLOBAL | 2,520 |
| 1,122 | JANUS GLOBAL LIFE | 50,671 |
| 1,291 | JANUS GLOBAL SELECT | 16,734 |
| 316 | JANUS OVERSEAS | 8,005 |
| 5,814 | JANUS TRITON FUND | 137,281 |
| 384 | JANUS TRITON FUND | 9,065 |
| 2,565 | JENSEN QUALITY | 100,308 |
| 91 | JOHCM INTERNATIONAL | 1,702 |
| 475 | JOHCM INTERNATIONAL | 8,830 |
| 1,843 | JOHN HANCOCK | 42,589 |
| 915 | JOHN HANCOCK GLOBAL | 9,243 |
| 430,641 | JP MORGAN 100% U.S. | 430,641 |
| 1,254 | JP MORGAN CORE | 14,412 |
| 38,941 | JP MORGAN CORE BOND | 447,038 |
| 424 | JP MORGAN EMERGING | 4,689 |
| 3,576 | JP MORGAN EQUITY | 53,499 |
| 758 | JP MORGAN GROWTH | 11,500 |

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| 12,007 | JP MORGAN HIGH | 87,774 |
| 9,651 | JP MORGAN INCOME | 96,571 |
| 4,017 | JP MORGAN INTL | 48,287 |
| 163 | JP MORGAN MID CAP | 7,149 |
| — | JP MORGAN MORTGAGE- | 1 |
| 44 | JP MORGAN MORTGAGE- | 506 |
| 18,018 | JP MORGAN PRIME | 18,024 |
| 181 | JP MORGAN SMALL CAP | 8,251 |

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|-----------|---|-----------|
| 440 | JP MORGAN SMART | 7,630 |
| 8,023 | JP MORGAN STRATEGIC | 92,825 |
| 832,215 | JP MORGAN U.S. | 832,215 |
| 4,892 | JPMORGAN | 71,087 |
| 1,008 | JPMORGAN INTREPID | 22,802 |
| 718,553 | JPMORGAN US GOVT MMKT - PREMIER SHR FUND 1086 | 718,639 |
| 2,803,445 | JPMORGAN US GOVT MMKT - PREMIER SHR FUND 1086 | 2,803,501 |
| 909,668 | JPMORGAN US GOVT MMKT - PREMIER SHR FUND 1086 | 909,739 |
| 3,693,002 | JPMORGAN US GOVT MMKT - PREMIER SHR FUND 1086 | 3,693,234 |
| 2,967,582 | JPMORGAN US GOVT MMKT - PREMIER SHR FUND 1086 | 2,967,810 |
| 2,287,484 | JPMORGAN US GOVT MMKT - PREMIER SHR FUND 1086 | 2,287,649 |
| 2,781,113 | JPMORGAN US GOVT MMKT - PREMIER SHR FUND 1086 | 2,781,319 |
| 2,880 | KEELEY SMALL CAP | 96,053 |
| 1,156 | KINETICS PARADIGM | 43,490 |
| 574 | LAUDUS INT'L | 11,927 |
| 214 | LAUDUS U.S. LARGE | 3,525 |
| 5,156 | LAZARD | 64,712 |
| 2,671 | LAZARD EMERGING | 43,833 |
| 427 | LAZARD EMERGING | 7,003 |
| 4,991 | LAZARD GLOBAL | 70,822 |
| 248 | LAZARD GLOBAL | 3,523 |
| 6,751 | LEUTHOLD GRIZZLY | 42,531 |
| 8,321 | LISTED PRIVATE | 53,174 |
| 553 | LIVE OAK HEALTH | 10,072 |
| 4,227 | LONGLEAF PARTNERS | 76,590 |
| 40,478 | LOOMIS SAYLES | 551,604 |
| 426 | LOOMIS SAYLES | 5,755 |
| 15,444 | LOOMIS SAYLES CORE | 195,516 |
| 6,336 | LORD ABBETT | 60,088 |
| 71,225 | LORD ABBETT SHORT | 306,268 |
| 349 | MADISON INVESTORS | 6,895 |
| 718 | MADISON MID CAP | 6,351 |
| 13,958 | MAINSTAY CUSHING | 66,717 |
| 4,428 | MAINSTAY CUSHING | 21,165 |
| 8,266 | MAINSTAY INCOME | 153,751 |
| 264 | MAINSTAY INCOME | 4,916 |
| 1,545 | MAINSTAY S & P 500 | 70,716 |
| 122 | MAIRS AND POWER | 2,956 |
| 1,201 | MARKETFIELD FUND | 17,124 |
| 3,127 | MARSICO | 43,896 |
| 969 | MARSICO 21ST | 20,533 |
| 2,238 | MARSICO FLEXIBLE | 30,664 |
| 4,954 | MARSICO GROWTH FUND | 73,114 |
| 3,020 | MARSICO GROWTH FUND | 44,579 |
| 2,551 | MATTHEW 25 FUND | 74,985 |
| 14,692 | MATTHEWS ASIA | 223,971 |
| 1,622 | MATTHEWS ASIA | 28,276 |
| 2,781 | MATTHEWS ASIAN | 41,547 |
| 1,471 | MATTHEWS CHINA FUND | 22,749 |

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| 885 | MATTHEWS INDIA FUND | 22,703 |
| 350 | MATTHEWS JAPAN FUND | 6,594 |
| 3,355 | MATTHEWS KOREA FUND | 17,615 |
| 4,034 | MATTHEWS PACIFIC | 92,469 |
| 247 | MERGER FUND | 3,874 |
| 1,080 | MERK ABSOLUTE | 9,912 |
| 933 | MERK HARD CURRENCY | 8,529 |
| 32,662 | METROPOLITAN WEST | 342,018 |

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|---------|---------------------|-----------|
| 488 | METROPOLITAN WEST | 5,146 |
| 376 | MFS GROWTH FUND | 27,682 |
| 1,076 | MFS INTERNATIONAL | 27,811 |
| 8,893 | MFS TOTAL RETURN | 94,083 |
| 2,151 | MFS UTILITIES FUND | 38,992 |
| 393 | MFS VALUE FUND | 14,259 |
| 2,267 | MOTLEY FOOL | 44,941 |
| 3,078 | MOTLEY FOOL GREAT | 61,258 |
| 767 | MSIF GLOBAL | 13,732 |
| 1,913 | MSIF GROWTH | 64,989 |
| 413 | MSIF SMALL COMPANY | 4,688 |
| 232 | NATIONWIDE FUND | 4,953 |
| 364 | NEUBERGER & BERMAN | 8,184 |
| 5,985 | NEUBERGER BERMAN | 86,983 |
| 793 | NEW PERSPECTIVE | 28,025 |
| 1,472 | NEW WORLD FUND | 75,856 |
| 933 | NICHOLAS FUND | 57,003 |
| 508 | NORTHERN EQUITY | 6,550 |
| 826 | NORTHERN MID-CAP | 14,768 |
| 846 | NORTHERN MID-CAP | 15,132 |
| 450 | NORTHERN MULTI- | 4,700 |
| 672 | NORTHERN SMALL CAP | 16,211 |
| 143 | NUANCE CONCENTRATED | 2,024 |
| 311 | NUVEEN GLOBAL | 3,009 |
| 3,423 | OAKMARK GLOBAL | 57,541 |
| 126 | OBERWEIS | 2,553 |
| 195 | OBERWEIS MICRO-CAP | 4,289 |
| 154 | OBERWEIS SMALL-CAP | 2,141 |
| 2,393 | OCM GOLD FUND | 22,684 |
| 3,110 | OIL & GAS | 111,157 |
| 290 | OIL & GAS | 10,171 |
| 4,178 | OIL EQUIPMENT, | 68,106 |
| 18,650 | OPPENHEIMER | 234,443 |
| 132 | OPPENHEIMER GLOBAL | 9,131 |
| 68 | OPPENHEIMER GLOBAL | 4,688 |
| 157,899 | PACIFIC FINANCIAL | 1,341,367 |
| 14,745 | PACIFIC FINANCIAL | 134,669 |
| 822 | PARNASSUS | 27,125 |
| 11,097 | PARNASSUS CORE | 436,008 |
| 531 | PARNASSUS MID-CAP | 15,330 |
| 599 | PAX GLOBAL | 7,887 |
| 11,646 | PAX HIGH YIELD BOND | 78,147 |
| 2,251 | PEAR TREE POLARIS | 40,084 |
| 1,101 | PERKINS GLOBAL | 14,458 |
| 4,496 | PERKINS MID | 74,496 |
| 247 | PERKINS MID CAP | 4,116 |
| 3,196 | PERMANENT | 120,723 |
| 1,659 | PERMANENT | 62,658 |
| 5,979 | PIMCO | 63,679 |

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| 3,121 | PIMCO ALL ASSET ALL | 26,125 |
| 1,565 | PIMCO COMMODITIES | 9,956 |
| 20,497 | PIMCO COMMODITY | 145,175 |
| 1,842 | PIMCO DIVIDEND AND | 19,378 |
| 2,314 | PIMCO DIVIDEND AND | 24,343 |
| 691 | PIMCO EMERGING | 5,936 |
| 8,634 | PIMCO FOREIGN BOND | 89,965 |
| 1,225 | PIMCO FUNDAMENTAL | 8,124 |

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|---------|---------------------|-----------|
| 787 | PIMCO GLOBAL BOND | 7,976 |
| 33,045 | PIMCO INCOME FUND | 398,527 |
| 5,902 | PIMCO INTL | 43,437 |
| 3,183 | PIMCO INVESTMENT | 32,497 |
| 114 | PIMCO LONG | 1,189 |
| 21,099 | PIMCO LOW DURATION | 207,301 |
| 1,665 | PIMCO RAE | 11,055 |
| 1,129 | PIMCO REAL ESTATE | 8,420 |
| 18,773 | PIMCO REAL RETURN | 204,998 |
| 1,893 | PIMCO REAL RETURN | 20,667 |
| 785 | PIMCO STOCKPLUS | 7,272 |
| 727 | PIMCO STOCKSPLUS | 7,223 |
| 70,633 | PIMCO TOTAL RETURN | 705,729 |
| 81 | PIN OAK EQUITY FUND | 4,701 |
| 1,004 | POLARIS GLOBAL | 23,414 |
| 687 | PRECIOUS METALS | 24,857 |
| 271 | PRECIOUS METALS | 9,820 |
| 23,548 | PRIMECAP ODYSSEY | 693,165 |
| 2,778 | PRINCIPAL HIGH | 20,337 |
| 731 | PRINCIPAL SMALLCAP | 14,823 |
| 2,870 | PRUDENTIAL JENNISON | 46,464 |
| 363 | PRUDENTIAL QMA | 7,841 |
| 133,519 | PRUDENTIAL SHORT- | 1,474,050 |
| 2,908 | PUTNAM DIVERSIFIED | 20,385 |
| 9 | PUTNAM EQUITY | 314 |
| 2,701 | PUTNAM GLOBAL | 135,642 |
| 1,546 | QS U.S. SMALL | 21,410 |
| 1,258 | RAINIER INVESTMENT | 45,273 |
| 669 | RBC MICROCAP VALUE | 21,081 |
| 2,291 | RICE HALL JAMES | 23,821 |
| 974 | RIDGEWORTH CEREDEX | 13,409 |
| 11,855 | RIDGEWORTH SEIX | 103,610 |
| 10,049 | RISING RATES | 166,103 |
| 1,148 | RISING RATES | 38,703 |
| 357 | RISING U.S. | 10,707 |
| 4,739 | RIVERPARK LONG / | 48,626 |
| 2,632 | RMB MENDON | 55,324 |
| 241 | ROOSEVELT MULTI-CAP | 3,281 |
| 371 | ROYCE INTERNATIONAL | 3,609 |
| 1,963 | ROYCE OPPORTUNITY | 25,219 |
| 506 | ROYCE PENNSYLVANIA | 5,578 |
| 1,289 | ROYCE PREMIER FUND | 19,749 |
| 12,093 | ROYCE SMALLER | 133,147 |
| 2,737 | ROYCE SPECIAL | 60,270 |
| 535 | ROYCE TOTAL RETURN | 7,325 |
| 47 | RYDEX BASIC | 2,484 |
| 1,201 | RYDEX BIOTECHNOLOGY | 85,190 |
| 379 | RYDEX COMMODITIES | 32,558 |
| 194 | RYDEX CONSUMER | 12,109 |

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|-------|--------------------|---------|
| 39 | RYDEX FINANCIAL | 2,493 |
| 217 | RYDEX INVERSE | 6,883 |
| 948 | RYDEX INVERSE | 16,833 |
| 276 | RYDEX INVERSE HIGH | 17,401 |
| 2,981 | RYDEX INVERSE S&P | 222,269 |
| 1,171 | RYDEX NASDAQ-100 | 64,428 |
| 297 | RYDEX PRECIOUS | 8,602 |
| 302 | RYDEX RUSSELL 2000 | 36,001 |

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|--------|----------------------|-----------|
| 1,752 | RYDEX S&P SMALLCAP | 50,657 |
| 7,789 | SALIENT EM | 58,031 |
| 7,327 | SALIENT SELECT | 174,493 |
| 116 | SARATOGA HEALTH & | 2,883 |
| 1,971 | SCHNEIDER CAPITAL | 32,673 |
| 313 | SCHWAB DIVIDEND | 4,885 |
| 18,087 | SCHWAB FUNDAMENTAL | 259,694 |
| 1,568 | SCHWAB HEALTH CARE | 33,939 |
| 144 | SCHWAB MARKET TRACK | 2,199 |
| 35,818 | SCHWAB S&P 500 | 1,232,863 |
| 919 | SCHWAB S&P 500 | 31,618 |
| 2,570 | SCHWAB TOTAL BOND | 24,134 |
| 230 | SCOUT CORE BOND | 2,588 |
| 724 | SCOUT INTERNATIONAL | 15,087 |
| 8,483 | SCOUT MID CAP FUND | 140,911 |
| 946 | SEI GNMA FUND | 9,929 |
| 18,885 | SEXTANT | 275,349 |
| 1,237 | SHELTON NASDAQ 100 | 15,378 |
| 959 | SHORT NASDAQ-100 | 13,787 |
| 6 | SHORT PRECIOUS | 292 |
| 251 | SHORT REAL ESTATE | 4,180 |
| 452 | SIT U.S. GOVERNMENT | 4,937 |
| 1,106 | SMALL-CAP WORLD | 51,983 |
| 507 | SMALL-CAP WORLD FUND | 23,583 |
| 2,465 | SMEAD VALUE FUND | 96,168 |
| 77 | SMEAD VALUE FUND | 2,997 |
| 10,082 | SOUND MIND | 109,993 |
| 2,371 | SOUND MIND DYNAMIC | 25,034 |
| 3,283 | SOUND SHORE FUND | 144,999 |
| 508 | SSGA DYNAMIC SMALL | 22,879 |
| 1,528 | SYMONS VALUE | 16,704 |
| 157 | T ROWE DIVERSIFIED | 3,842 |
| 75,302 | T ROWE PRICE | 1,638,642 |
| 3,138 | T ROWE PRICE | 83,835 |
| 7,203 | T ROWE PRICE AFRICA | 56,831 |
| 4,838 | T ROWE PRICE BLUE | 343,286 |
| 8,332 | T ROWE PRICE CAP | 216,127 |
| 8,018 | T ROWE PRICE EQUITY | 252,406 |
| 24,006 | T ROWE PRICE GLOBAL | 353,676 |
| 6,808 | T ROWE PRICE GROWTH | 362,512 |
| 465 | T ROWE PRICE GROWTH | 24,781 |
| 5,840 | T ROWE PRICE HEALTH | 345,035 |
| 5 | T ROWE PRICE HEALTH | 323 |
| 419 | T ROWE PRICE HIGH | 2,789 |
| 970 | T ROWE PRICE JAPAN | 11,141 |
| 192 | T ROWE PRICE LATIN | 3,719 |
| 1,023 | T ROWE PRICE MEDIA | 75,970 |
| 165 | T ROWE PRICE MID | 12,095 |
| 4,357 | T ROWE PRICE NEW | 144,915 |

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| | | |
|-------|----------------------|---------|
| 2,131 | T ROWE PRICE NEW ERA | 71,743 |
| 5,718 | T ROWE PRICE QM | 163,540 |
| 2,350 | T ROWE PRICE REAL | 67,339 |
| 1,671 | T ROWE PRICE SMALL- | 75,435 |
| — | T ROWE PRICE U.S. | — |
| 3,207 | T. ROWE PRICE | 32,418 |
| 678 | TANAKA GROWTH FUND | 14,261 |
| 5,529 | TCW EMERGING | 57,722 |

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| | | |
|--------|---------------------|---------|
| 592 | TCW TOTAL RETURN | 6,032 |
| 27,706 | TEMPLETON GLOBAL | 332,259 |
| 826 | TEMPLETON GROWTH | 19,293 |
| 1,012 | THE BOND FUND OF | 12,870 |
| 13,206 | THE FAIRHOLME FUND | 286,571 |
| 5,492 | THE GROWTH FUND OF | 229,656 |
| 136 | THE GROWTH FUND OF | 5,704 |
| 479 | THE INVESTMENT | 17,343 |
| 2,566 | THE NEW ECONOMY | 92,231 |
| 17,338 | THE OAKMARK | 362,572 |
| 442 | THE OAKMARK | 10,027 |
| 2,491 | THE OAKMARK EQUITY | 75,770 |
| 1,361 | THE OAKMARK FUND | 98,651 |
| 1,070 | THE OAKMARK FUND | 77,572 |
| 427 | THE OAKMARK GLOBAL | 11,979 |
| 6,527 | THE OAKMARK SELECT | 280,920 |
| 14,100 | THE OSTERWEIS | 158,061 |
| 1,974 | THE TOCQUEVILLE | 30,921 |
| 2,467 | THE WIRELESS FUND | 20,725 |
| 472 | THIRD AVENUE VALUE | 23,779 |
| 19,649 | THOMPSON BOND FUND | 220,265 |
| 2,474 | THORNBURG | 58,542 |
| 280 | TIAA CREF LARGE-CAP | 4,874 |
| 1,338 | TIAA CREF MID-CAP | 30,056 |
| 11,908 | TOCQUEVILLE GOLD | 402,119 |
| 2,182 | TOCQUEVILLE GOLD | 73,702 |
| 2,297 | TOCQUEVILLE INTL | 32,853 |
| 408 | TOREADOR | 6,274 |
| 2,428 | TOUCHSTONE ULTRA | 22,584 |
| 437 | TRIBUTARY SMALL | 12,081 |
| 497 | TURNER SMALL CAP | 6,152 |
| 308 | TURNER SMID CAP | 4,765 |
| 4,872 | TWEEDY BROWNE | 122,007 |
| 1,022 | U S GLOBAL ACCOLADE | 6,073 |
| 428 | ULTRALATIN | 11,137 |
| 349 | ULTRAMID-CAP | 38,039 |
| 38 | ULTRANASDAQ-100 | 3,780 |
| 423 | ULTRASHORT | 8,857 |
| 29 | ULTRASHORT DOW 30 | 968 |
| 20 | ULTRASHORT LATIN | 256 |
| 991 | ULTRASHORT SMALL- | 12,532 |
| 1,981 | ULTRASMALL-CAP | 95,045 |
| 156 | ULTRASMALL-CAP | 7,464 |
| 908 | US CHINA REGION | 6,643 |
| 4,033 | US GLOBAL INVESTORS | 28,244 |
| 7,482 | US GLOBAL RESOURCES | 39,282 |
| 52 | US GLOBAL RESOURCES | 272 |
| 2,704 | USA MUTUALS VICE | 71,742 |
| 457 | USAA MUTUAL INCOME | 5,888 |

| | | |
|--------|--------------------|---------|
| 1,514 | USAA NASDAQ 100 | 20,881 |
| 17,190 | USAA PRECIOUS | 208,346 |
| 997 | VALUE LINE CORE | 14,731 |
| 676 | VAN ECK EMERGING | 8,335 |
| 4,840 | VAN ECK INTERNATL | 41,722 |
| 36,904 | VANGUARD | 526,620 |
| 2,554 | VANGUARD 500 INDEX | 527,509 |
| 1 | VANGUARD 500 INDEX | 248 |

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| | | |
|--------|----------------------|-----------|
| 6,096 | VANGUARD BALANCED | 189,653 |
| 9,413 | VANGUARD DEVELOPED | 110,509 |
| 15,556 | VANGUARD DIVIDEND | 366,118 |
| 22,613 | VANGUARD EMERGING | 555,636 |
| 52 | VANGUARD EMERGING | 1,189 |
| 836 | VANGUARD ENERGY | 60,138 |
| 25,201 | VANGUARD ENERGY FUND | 1,352,531 |
| 836 | VANGUARD ENERGY FUND | 44,854 |
| 1,671 | VANGUARD EQUITY | 54,499 |
| 325 | VANGUARD EQUITY | 10,618 |
| 116 | VANGUARD EXPLORER | 10,051 |
| 597 | VANGUARD EXTENDED | 43,410 |
| 6,485 | VANGUARD FINANCIALS | 192,658 |
| 1,048 | VANGUARD FTSE | 14,982 |
| 743 | VANGUARD FTSE | 10,624 |
| 3,470 | VANGUARD FTSE ALL | 95,253 |
| 816 | VANGUARD FTSE ALL | 22,389 |
| 6,072 | VANGUARD FTSE ALL- | 217,754 |
| 3,448 | VANGUARD GLOBAL | 53,337 |
| 1,098 | VANGUARD GLOBAL EX- | 31,191 |
| 22,839 | VANGUARD GNMA FUND | 240,728 |
| 188 | VANGUARD GROWTH | 10,778 |
| 896 | VANGUARD GROWTH & | 37,113 |
| 1,361 | VANGUARD HEALTH | 246,451 |
| 1,247 | VANGUARD HEALTH CARE | 97,144 |
| 24,687 | VANGUARD HIGH | 698,083 |
| 1,044 | VANGUARD HIGH | 6,088 |
| 21,116 | VANGUARD HIGH YIELD | 123,107 |
| 7,261 | VANGUARD INDEX | 407,025 |
| 2,888 | VANGUARD INDEX 500 | 596,649 |
| 28,326 | VANGUARD INTERM | 318,386 |
| 762 | VANGUARD INT'L | 20,162 |
| 3,514 | VANGUARD LARGE-CAP | 145,160 |
| 7,825 | VANGUARD LIFE | 116,596 |
| 2,114 | VANGUARD LONG-TERM | 25,173 |
| 963 | VANGUARD LONG-TERM | 9,690 |
| 2,206 | VANGUARD MARKET | 27,334 |
| 1,148 | VANGUARD MID CAP | 52,197 |
| 8,664 | VANGUARD MID-CAP | 314,398 |
| 23,099 | VANGUARD PRECIOUS | 217,130 |
| 963 | VANGUARD PRECIOUS | 9,056 |
| 14,342 | VANGUARD REIT INDEX | 708,100 |
| 2,645 | VANGUARD SELECTED | 76,125 |
| 62,846 | VANGUARD SHORT-TERM | 819,305 |
| 33,447 | VANGUARD SMALL-CAP | 1,828,921 |
| 29,665 | VANGUARD STAR FUND | 702,467 |
| 1,765 | VANGUARD STRATEGIC | 57,138 |
| 11,246 | VANGUARD TARGET | 185,794 |
| 2,328 | VANGUARD TELECOM | 118,611 |

| | | |
|--------|---------------------|---------|
| 17,430 | VANGUARD TOTAL | 539,150 |
| 73,124 | VANGUARD TOTAL BOND | 778,767 |
| 194 | VANGUARD U.S. VALUE | 3,554 |
| 1,578 | VANGUARD UTILITIES | 84,641 |
| 6,153 | VANGUARD VALUE | 222,913 |
| 5,691 | VANGUARD WELLESLEY | 241,176 |
| 696 | VANGUARD WINDSOR | 24,469 |
| 232 | VILLERE BALANCED | 4,725 |

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| | |
|--|------------------|
| 422 VIRTUS DUFF & | 11,329 |
| 1,113 VIRTUS VONTOBEL | 29,916 |
| 318 VOYA GLOBAL REAL | 5,990 |
| 103 VULCAN VALUE | 1,841 |
| 399 WALTHAUSEN SMALL | 8,934 |
| 28,643 WASATCH EMERGING | 68,857 |
| 8,215 WASATCH FRONTIER | 20,291 |
| 367 WASATCH HOISINGTON | 5,697 |
| 1,938 WASATCH INTL GROWTH | 51,526 |
| 7,076 WASATCH LONG/SHORT | 94,106 |
| 682 WASATCH SMALL-CAP | 27,115 |
| 1,740 WASATCH STRATEGIC | 18,613 |
| 152 WASHINGTON MUTUAL | 6,217 |
| 4,618 WEITZ PARTNERS III | 65,571 |
| 4,251 WELLS FARGO | 78,459 |
| 2,548 WESTCORE FLEXIBLE | 22,577 |
| 52,164 WESTCORE PLUS BOND | 552,416 |
| 3,809 WESTERN ASSET CORE | 44,134 |
| 1,792 WESTWOOD INCOME | 26,428 |
| 2,296 WILLIAM BLAIR | 44,083 |
| 1,341 WILLIAM BLAIR SMALL | 27,053 |
| 4,252 WILLISTON BASIN/MID- | 25,215 |
| 803 WINTERGREEN FUND | 12,199 |
| Total Registered Investment Companies | \$ 146,398,474 |
| Notes Receivable From Participants (interest rate ranging from 4.25% through 10.5% maturing through December 2046) | \$ 84,946,911 |
| Net Assets Pending Settlement | \$ (8,533,903) |
| TOTAL NET ASSETS | \$ 3,462,394,861 |

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN
 SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)

| Assets Acquired and Disposed | Number of Shares | Fair Value |
|--|---------------------|---------------|
| American Electric Power Company, Inc. Common Stock \$6.50 par value (a) | | |
| Acquired | 491,724 | \$ 31,587,072 |
| Disposed | 765,388 | 48,622,397 |

(a) Transactions are recorded on the trade date.

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN
SCHEDULE OF NONEXEMPT TRANSACTIONS

Excess Payment to Trustee/Custodian

| | |
|--|---|
| Party Involved: | JPMorgan Chase Bank, NA |
| Relationship to Plan, employer or other party-in-interest: | Trustee and Custodian |
| Transaction: | Payment of Fee in Excess of Contract Amount |
| Dates of Payments: | Between October 2006 and July 2014 |
| Amounts of Payments: | Varying amounts aggregating \$123,600 |

Reason Transaction is Nonexempt: ERISA Section 406(a)(1)(D) prohibits the use of plan assets by, or transfer of plan assets to, a party in interest (such as a fiduciary investment manager). Although an exemption under ERISA 408(b)(2) generally is applicable to contracts with parties (such as trustees) for services necessary for the operation of a plan where no more than reasonable compensation is paid therefor, the described payments represent the amount invoiced and paid by the Plan in excess of the amount required by the contract. The Trustee had agreed in writing to charge its fees at certain rates (and to waive specified fees with respect to certain accounts), but certain of its invoices were prepared applying incorrect fee rates and/or including certain fees that had been waived, resulting in the effective overcharge for its services. Following confirmation of the overpayment in 2014, the Plan secured from the Trustee repayment of the excess charges and the Trustee and Plan Sponsor have confirmed that the transactions were fully remediated in 2016.

Payment of Legal Fees

| | |
|--|------------------------------------|
| Party Involved: | Porter Wright Morris & Arthur, LLP |
| Relationship to Plan, employer or other party-in-interest: | Legal Services Provider |
| Transaction: | Payment of Fees |
| Dates of Payment: | On or about September 24, 2012 |
| Amount of Payment: | \$1,926 |

The Form 11-K filed in June 2016 included this transaction on its Schedule Of Nonexempt Transactions because ERISA Section 406(a)(1)(D) prohibits the use of plan assets by, or transfer of plan assets to, a party in interest (such as a fiduciary investment manager), but recognized that there is an exemption under ERISA 408(b)(2) that is generally applicable to payments for services necessary for the operation of a plan where no more than reasonable compensation is paid for those services. The described payments represent the amount that the Plan Administrator caused to be paid by the Plan. The Plan Administrator has now completed its review of this payment and believes that it did in fact relate to services for the operation of the Plan and is therefore an exempt transaction under ERISA.

Purchase of Bond Issued by Affiliate of Responsible Fiduciary

Party Involved: Galliard Capital Management, Inc.
 Relationship to Plan: Investment Manager
 Transaction: Purchase of bond issued by a 10% or more shareholder of the parent company of the investment manager
 Purchase price: \$737,987.20 on March 8, 2016
 Selling price: \$763,345.77 on September 16, 2016
 Net gain (or loss) on transaction: \$25,358.57
 Current value of asset: Not applicable; securities were sold on 9/16/2016

Reason Transaction is Nonexempt: ERISA Section 406(a)(1)(D) prohibits the use of plan assets by, or transfer of plan assets to, a party in interest. ERISA Section 406(b)(1) prohibits a plan fiduciary from dealing with the assets of a plan in its own interest. Galliard Capital Management, Inc., a fiduciary investment manager engaged by the Plan, used its discretion to purchase for the plan portfolio corporate bonds that had been issued by Berkshire Hathaway, Inc., which by then had become a 10% or more shareholder of Wells Fargo, Inc., which is the parent corporation of Galliard. ERISA Section 3(14)(H) defines the term “party in interest” to include a 10 percent or more shareholder directly or indirectly of a plan fiduciary. Therefore, when Galliard caused the Plan to purchase the bonds issued by Berkshire Hathaway, the resulting relationship between the Plan and Berkshire Hathaway may be considered an indirect use of Plan assets by a party in interest. When Galliard caused the Plan to sell the bonds approximately 6 months later at a gain of \$25,358.57, that put the Plan in a financial position that was no worse than it would have been had the transaction not occurred, which “corrected” the transaction per applicable tax regulations. (See Temporary Treasury Regulation Section 141.4975-13 Treasury Regulation Section 53.4941(e)-1(c)(1).)

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN
EXHIBIT INDEX

Exhibit Number Description

23 Consent of Independent Registered Public Accounting Firm

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