

AMERICAN ELECTRIC POWER CO INC  
Form 11-K  
July 13, 2007

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

FORM 11-K

(Mark One)

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

For the fiscal year ended December 31, 2006

OR

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

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

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)

---

**AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN**

**TABLE OF CONTENTS**

**SIGNATURES**

**REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM**

**FINANCIAL STATEMENTS:**

Statements of Net Assets Available for Benefits as of December 31, 2006 and 2005

Statements of Changes in Net Assets Available for Benefits for the Years Ended December 31, 2006 and 2005

Notes to Financial Statements as of December 31, 2006 and 2005, and for the Years then Ended

**SUPPLEMENTAL SCHEDULE:**

Schedule of Assets (Held at End of Year) as of December 31, 2006

**EXHIBITS:**

Exhibit Index

Consent of Independent Registered Public Accounting Firm

**AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN**

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/ Stephan T. Haynes  
Stephan T. Haynes, Secretary

Date: July 12, 2007

---

**REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM**

American Electric Power Service Corporation, as Plan Administrator:

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, 2006 and 2005, 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 audits 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 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 Plan 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, 2006 and 2005, 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.

Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedule listed in the Table of Contents is presented for the purpose of additional analysis and is not a required part of the basic financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. This supplemental schedule is the responsibility of the Plan's management. The supplemental schedule has been subjected to the auditing procedures applied in our audit of the basic 2006 financial statements and, in our opinion, is fairly stated in all material respects when considered in relation to the basic 2006 financial statements taken as a whole.

/s/ Deloitte & Touche LLP

Columbus, Ohio  
July 12, 2007

---

**AMERICAN ELECTRIC POWER SYSTEM  
RETIREMENT SAVINGS PLAN**

**STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS AS OF  
DECEMBER 31, 2006 AND 2005**

|  | <b>2006</b>             | <b>2005</b>             |
|--|-------------------------|-------------------------|
| <b>ASSETS</b>  |                         |                         |
| Investments:   |                         |                         |
| Participant – directed investments (at fair value)     | \$ 2,895,323,884        | \$ 2,781,045,544        |
| Participant Loans                                      | 55,239,294              | 55,014,826              |
| <b>Total Investments</b>                               | <b>\$ 2,950,563,178</b> | <b>\$ 2,836,060,370</b> |
| <b>NET ASSETS AVAILABLE FOR BENEFITS AT FAIR VALUE</b> | <b>\$ 2,950,563,178</b> | <b>\$ 2,836,060,370</b> |

*See notes to financial statements.*

---

**AMERICAN ELECTRIC POWER SYSTEM  
RETIREMENT SAVINGS PLAN**

**STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS  
FOR THE YEARS ENDED DECEMBER 31, 2006 AND 2005**

|   | <b>2006</b>             | <b>2005</b>             |
|---|-------------------------|-------------------------|
| <b>NET INVESTMENT INCOME</b>                  |                         |                         |
| Interest                                      | \$ 44,815,428           | \$ 37,173,823           |
| Dividends                                     | 29,661,277              | 59,184,701              |
| Net Appreciation in Fair Value of Investments | 216,080,147             | 87,773,142              |
| <b>TOTAL</b>                                  | <b>290,556,852</b>      | <b>184,131,666</b>      |
| <b>CONTRIBUTIONS</b>                          |                         |                         |
| Participants                                  | 145,140,492             | 131,405,750             |
| Employer                                      | 60,107,657              | 55,007,584              |
| <b>TOTAL</b>                                  | <b>205,248,149</b>      | <b>186,413,334</b>      |
| <b>Distributions To Participants</b>          | <b>(377,061,437)</b>    | <b>(242,978,237)</b>    |
| <b>ADMINISTRATIVE AND MANAGEMENT FEES</b>     |                         |                         |
| Professional Fees                             | (480,436)               | (201,733)               |
| Investment Advisory and Management Fees       | (3,501,192)             | (1,896,276)             |
| Other Fees                                    | (259,128)               | (58,343)                |
| <b>TOTAL</b>                                  | <b>(4,240,756)</b>      | <b>(2,156,352)</b>      |
| <b>INCREASE IN NET ASSETS</b>                 | <b>114,502,808</b>      | <b>125,410,411</b>      |
| <b>NET ASSETS AVAILABLE FOR BENEFITS</b>      |                         |                         |
| <b>BEGINNING OF YEAR</b>                      | <b>2,836,060,370</b>    | <b>2,710,649,959</b>    |
| <b>NET ASSETS AVAILABLE FOR BENEFITS</b>      |                         |                         |
| <b>END OF YEAR</b>                            | <b>\$ 2,950,563,178</b> | <b>\$ 2,836,060,370</b> |

*See notes to financial statements.*

**AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN**

**NOTES TO FINANCIAL STATEMENTS FOR THE YEARS ENDED DECEMBER 31, 2006 AND 2005**

1. **PLAN DESCRIPTION**

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

The Plan is a defined contribution plan that became effective and commenced operations on January 1, 1978. The Plan covers eligible regularly scheduled full-time and part-time employees of the participating subsidiaries of American Electric Power Company, Inc. ("AEP" or the "Company"). Eligible employees may enroll in the Plan upon commencement of employment. 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 (as pre-tax, after-tax or, effective beginning July 1, 2006, designated Roth 401(k) contributions) in 1% increments up to 30% of their eligible pay (within IRS limits). That 30% limit will be increased to 50% effective beginning July 1, 2007. Participants who are age 50 and older are able to save additional pre-tax or Roth 401(k) dollars; the catch-up contribution limit was \$5,000 and \$4,000 for 2006 and 2005, respectively. The Company contributes to the Plan, on behalf of each participant, an amount equal to 75% of the participant's contributions up to 6% of the participant's eligible compensation for each payroll period, subject to certain limitations. All contributions are deposited to 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 et seq., of the Internal Revenue Code, restricts the amount that certain participants who are deemed highly compensated may contribute to the Plan. Participants are allowed to change investment elections, change investment percentages in the funds, or move existing fund balances on a daily basis. Participants are immediately vested in their pre-tax, after-tax, Roth 401(k) and the Company matching contributions, including earnings thereon.

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. Until July 1, 2006, Fidelity Management Trust Company ("Fidelity") was the trustee for all funds and the record keeper for the entire Plan.

Effective July 1, 2006, Fidelity Management Trust Company was replaced by JP Morgan Chase Bank N.A. as custodian and trustee and JP Morgan Retirement Plan Services LLC as record keeper with respect to the Plan. Also effective July 1, 2006, the investment options offered by the Plan were changed to a series of separately managed accounts, interests in commingled and collective trusts and self-directed mutual fund brokerage accounts for which JP Morgan affiliates provide custody, trustee, recordkeeping and other services.

The AEP Stock Fund, a Plan investment option, is an Employee Stock Ownership Plan ("ESOP"). 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, but no less often than annually, and are treated as ordinary income for tax purposes. The 10 percent early withdrawal penalty for individuals under age 59-1/2 does not apply to these dividend payouts.

Participants may transfer the value of their own 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 Company payroll periods. Excluding their pre-tax and Roth 401(k) contributions, participants may make an unlimited number of withdrawals of their interest in the Plan, including Company matching contributions, which are immediately vested. Pre-tax and Roth 401(k) contributions are not eligible for withdrawal by participants not yet age 59-1/2, except under hardship as defined by the Plan or severance



of employment.

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. For loans taken before July 1, 2006, the interest rate is in effect as of the first business day of the calendar *quarter* in which the loan is taken. For loans taken after July 1, 2006, the interest rate is in effect as of the first business day of the calendar *month* in which the loan is taken. Active employees make principal and interest payments through payroll deductions.

Retirees/surviving spouses may make monthly payments using a coupon book or through automatic withdrawal from their bank account. Participant loans and the accrued interest are collateralized by the account balance, and upon default, the outstanding balance is subjected to income taxes and possibly penalty taxes.

## 2. ACCOUNTING POLICIES

The accompanying financial statements are prepared on the accrual basis of accounting.

Certain amounts in the 2005 financial statements have been reclassified to conform with the 2006 presentation.

Investments are reported in the Statements of Net Assets Available for Benefits at fair value, except for its benefit responsive investment contract investments, which are stated at contract value.

The shares of AEP common stock held in the AEP Stock Fund investments are valued at year-end quoted stock closing prices.

Quoted market prices are used to value investments (including, but not limited to, the shares of AEP common stock held in the AEP Stock Fund), except investments in registered investment companies, collective trust funds or commingled funds, which are stated at estimated fair values based on the value of the underlying securities and assets as provided by the Trustee. All participant loans are valued at the outstanding loan balances.

The Managed Income Fund includes investment contracts valued at contract value, which is equal to cost (contributions), plus interest, less withdrawals. As described in Financial Accounting Standards Board Staff Position, FSP AAG INV-1, *Reporting of Fully Benefit-Responsive Contracts Held by Certain Investment Companies Subject to the AICPA Investment Company Guide and Defined-Contribution Health and Welfare and Pension Plans* (the "FSP AAG INV-1"), investment contracts held by a defined-contribution plan are required to be reported at fair value. The Plan adopted FSP AAG INV-1 in 2006. The adoption did not have a material effect on the Plan's financial statements as interest rates are adjusted to the market quarterly. Accordingly, contract value approximates fair value.

Purchases and sales of securities have been recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. These amounts are reinvested by the Trustee in the same funds that generated such income with the exception of the AEP Stock Fund, which pays out or reinvests dividends at each participant direction.

Administrative and Management Fees paid to both Fidelity and JPMorgan for 2006 totaled \$1,941,205 and such fees paid to Fidelity for 2005 totaled \$904,495. The structure for the payment of the Plan's administrative and management fees changed in connection with the transition from Fidelity to JPMorgan effective July 1, 2006 (as described in Footnote 1). Prior to July 1, 2006, the Plan was not charged separate fees to Fidelity for recordkeeping services. Fidelity received compensation in the form of management fees directly from the Plan's holdings in various mutual funds as many of the holdings were managed by Fidelity. Effective July 1, 2006, the Plan directly pays for administrative, recordkeeping and management fees.

Distributions are recorded when paid. There were no material amounts due to participants who requested distributions from the Plan as of December 31, 2006 and 2005.

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

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

### 3. **INVESTMENT CONTRACTS**

During the year ended December 31, 2005 and the six month period ended June 30, 2006, the Plan had a Managed Income Fund with Fidelity as trustee, which invested primarily in fully benefit responsive investment contracts. Fidelity maintained the assets in a custodian account. There were no reserves against contract value for credit risk of the contract issuer or otherwise. The account was credited with earnings on the underlying investments and charged for Plan withdrawals (credited interest rates ranged from 5.65% to 4.05% and 5.65% to 3.76% for 2006 and 2005, respectively). The average yield for each investment contract ranged from 5.04% to 4.16% and 4.16% to 3.87% for fiscal years ending December 31, 2006 and 2005, respectively. The investment is recorded in the 2005 financial statements based on the contract value of the underlying investment contracts as reported to the Plan by Fidelity. Contract value represents contributions made under the contract, plus earnings, less withdrawals. All investment contracts maintained by Fidelity were terminated in June of 2006 as part of the transfer of recordkeeping and investment functions from Fidelity to JPMorgan Retirement Plan Services LLC.

At December 31, 2006, the Managed Income Fund provides a self managed stable value investment option to participants that includes synthetic guaranteed investment contracts (“GIC”) which simulates the performance of a guaranteed investment contract through an issuer’s guarantee of a specific interest rate (the wrapper contract) and a portfolio of financial instruments that are owned by the Plan. The Plan entered into four synthetic GIC contracts in July 2006. The synthetic GIC contracts include underlying assets which are held in a trust owned by the Plan and utilizes benefit-responsive wrapper contracts issued by four banking institutions. The contracts provide that participants execute plan transactions at contract value. Contract value represents contributions made to the fund, plus earnings, less participant withdrawals. The interest rates are reset quarterly 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, but the rate cannot be less than 0%. Certain events such as plan termination or a plan merger initiated by the Plan Sponsor, may limit the ability of the Plan to transact at contract value or may allow for the termination of the wrapper contract at less 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. At December 31, 2006 the credited rate and the average yield based on annualized earnings and interest credited to participants was 5.50% and 5.29%, respectively.

### 4. **INVESTMENTS EXCEEDING 5% OF PLAN NET ASSETS**

Investments exceeding five percent of net assets as of December 31, 2006 and 2005 were:

|  | <b>FAIR VALUE</b> |                |
|--|-------------------|----------------|
|  | <b>2006</b>       | <b>2005</b>    |
| American Electric Power Company, Inc. Common Stock | \$ 401,083,727    | \$ 517,452,122 |

|  |                |    |                |
|--|----------------|----|----------------|
| Fidelity Blue Chip Growth Fund               | \$             | -  | \$ 245,710,255 |
| Fidelity US Equity Index Commingled Pool     | \$             | -  | \$ 211,263,445 |
| Morgan Guaranty Act Contract                 | \$             | -  | \$ 206,692,392 |
| Bank of America Contract                     | \$             | -  | \$ 206,691,132 |
| State Street Bank & Trust Company Contract   | \$             | -  | \$ 206,691,243 |
| Rabobank Nederland Contract                  | \$             | -  | \$ 206,684,414 |
| Fidelity Low-Priced Stock Fund               | \$             | -  | \$ 152,202,523 |
| Intermediate Bond Fund - JPMorgan Chase Bank | \$ 828,681,084 | \$ | -              |
| EB Daily Liquidity Aggregate Bond Index Fund | \$ 185,242,997 | \$ | -              |
| EB Daily Liquidity Stock Index Fund          | \$ 339,905,703 | \$ | -              |

#### 5. **NET APPRECIATION IN FAIR VALUE OF INVESTMENTS**

During 2006 and 2005, the Plan's investments (including investments purchased, sold as well as held during the year) appreciated in value as follows:

|   | <b>Year Ended<br/>December 31,</b> |               |
|---|------------------------------------|---------------|
|   | <b>2006</b>                        | <b>2005</b>   |
| Investment at Fair Value:   |                                    |               |
| American Electric Power Company, Inc. – Common Stock                  | \$ 50,371,670                      | \$ 39,600,019 |
| Investments at Estimated Fair Value:                                  |                                    |               |
| Securities, Mutual Funds and Group Annuity, Bank Investment and Other |                                    |               |
| Fixed Income Contracts  | \$ 165,708,477                     | \$ 48,173,123 |
| Total Net Appreciation  | \$ 216,080,147                     | \$ 87,773,142 |

#### 6. **FEDERAL INCOME TAX**

The Internal Revenue Service (IRS) has determined that the Plan meets the requirements of Section 401(a) of the Internal Revenue Code (the Code); therefore, the Plan's Trust is exempt from federal income tax pursuant to Section 501(a) of the Code.

The Plan obtained its latest determination letter on February 15, 2005, in which the IRS stated that the Plan, as then designed, was in compliance with the applicable requirements of the Code; provided however, the letter merely acknowledges receipt of (without approving) the provisions intended to satisfy the requirements of the Code, as amended by the Economic Growth and Tax Relief Reconciliation Act of 2001 ("EGTRRA") and it contemplates that AEP will make some additional changes to the plan documents that were proposed in correspondence sent to the IRS in connections with its determination letter application. Those changes were made pursuant to documents signed on May 11, 2005.

On January 30, 2007, the Company submitted an application to the IRS for an updated determination letter with respect to compliance of the Plan and its trust with the applicable requirements of the Code. That application remains pending. The Company may timely further amend the Plan so that it remains in compliance with the requirements of the Code. The Company and Plan management believe that the Plan is currently designed and operated in compliance with the applicable requirements of the Code, and the Plan continues to be tax-exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

Under current income tax laws and regulations, participants are not subject to federal income tax on the employer contributions to their accounts or on the accumulated earnings on employee and Company contributions until such amounts are distributed to participants. Employees have the option to make contributions to the Plan on a pre-tax basis, in which case federal income tax is deferred until such amounts are distributed. Effective beginning July 1, 2006, employees have the option to make designated Roth Contributions to the Plan, in which case federal income tax does not apply to accumulated earnings distributed as part of a qualified distribution.

#### 7. **PLAN TERMINATION**

Although it has not expressed any intent to do so, the Company has the right under the Plan to discontinue its contributions 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.

#### 8. **EXEMPT PARTY-IN-INTEREST TRANSACTIONS**

Certain transactions involving the Plan and its assets involved parties in interest with respect to the Plan, but those transactions were not prohibited transactions under ERISA because of the applicability of one or more exemptions. The exempt party-in-interest transactions involving the Plan included the following: While Fidelity Management Trust Company was acting as trustee and custodian and record keeper under the plan, its affiliate was acting as the investment manager or investment advisor with respect to certain mutual funds made available as investment options under the Plan. While JPMorgan Chase Bank, N.A., was acting as trustee and custodian under the Plan, its affiliates have been acting as investment manager for a number of the Plan's investment options, the Plan's record keeper and investment advisor or investment manager for a number of plan participants with respect to the amounts held in their plan.

At December 31, 2006 and 2005, the Plan held 9,420,072 and 13,951,257 shares, respectively of common stock of American Electric Power, Inc., the parent company and Plan Sponsor, with a cost basis of \$303,523,152 and \$449,014,903, respectively. During the years ended December 31, 2006 and 2005, the Plan recorded dividend income of \$18,700,272 and \$19,772,636, respectively.

#### 9. **LEGAL ISSUES**

Kermit Bridges v. American Electric Power Company, Inc. et al.; John N. Suhayda v. American Electric Power Company, Inc. et al.; and Selena Plentl v. American Electric Power Company, Inc. et al. In the fourth quarter of 2002 and the first quarter of 2003, three putative class action lawsuits were filed on behalf of the Plan against American Electric Power Company, Inc., certain AEP Executives, and AEP's ERISA Plan Administrator alleging violations of ERISA in the selection of AEP Stock as an investment alternative and in the allocation of assets to AEP stock. The complaint requested compensation for losses suffered by the Plan, plus equitable relief, costs, attorney fees and other relief the court considers appropriate. The ERISA actions were originally pending in Federal District Court in Columbus, Ohio. In July 2006, following the withdrawal of two of the plaintiffs, the Federal District Court entered judgment denying the remaining plaintiff's motion for class certification and dismissing all claims without prejudice. In August 2006, the plaintiff filed a notice of appeal of that judgment in the U.S. Court of Appeals for the Sixth Circuit. The parties have filed briefs, and the Court will hear the oral argument on July 27, 2007. The U.S. Department of Labor has intervened and filed a brief in support of the plaintiff, now appellant, and has been allocated

part of appellant's oral argument time. The position of the defendants, now appellees, is that the Order of the Federal District Court should be affirmed. The outcome of the appeal cannot be determined at this time. However, a recent opinion issued by the U.S. Court of Appeals for the Seventh Circuit raising a similar issue was decided in favor of the plaintiff/appellant, and there are similar cases pending before other courts.

---

**AMERICAN ELECTRIC POWER SYSTEM  
RETIREMENT SAVINGS PLAN**

**SUPPLEMENTAL SCHEDULE OF ASSETS HELD AS OF DECEMBER 31, 2006**

| Identity of Issuer, Borrower, Lessor or Similar Party   | Number of<br>SHARES/UNITS | FAIR<br>VALUE         |
|---|---------------------------|-----------------------|
| <b>INVESTMENT CONTRACTS:</b>  |                           |                       |
| Stable Value Wrap<br>Bank of America<br>variable annual yield (5.5% at<br>December 31, 2006) with an<br>indeterminate maturity date   | -                         | \$ 2,490,315          |
| Stable Value Wrap<br>UBS<br>variable annual yield (5.5% at<br>December 31, 2006) with an<br>indeterminate maturity date               | -                         | 2,490,315             |
| Stable Value Wrap<br>IXIS<br>variable annual yield (5.5% at<br>December 31, 2006) with an<br>indeterminate maturity date              | -                         | 2,490,315             |
| Stable Value Wrap<br>State Street Bank<br>variable annual yield (5.5% at<br>December 31, 2006) with an<br>indeterminate maturity date | -                         | 2,490,315             |
| <b>Subtotal</b>   |                           | <b>\$ 9,961,260</b>   |
| Intermediate Bond Fund-<br>JPMorgan Chase Bank  | 74,271,679                | \$ 828,681,084        |
| U.S. Treasury Notes<br>(3.625%, due at December 30, 2007)   |                           | 844,289               |
| JPMorgan Chase Bank<br>Liquidity Fund   | 8,422,864                 | 8,422,864             |
| Cash  |                           | 89,236                |
| <b>TOTAL – INVESTMENT CONTRACTS</b>   |                           | <b>\$ 847,998,733</b> |

**AMERICAN ELECTRIC POWER SYSTEM  
RETIREMENT SAVINGS PLAN**

**SUPPLEMENTAL SCHEDULE OF ASSETS HELD AS OF DECEMBER 31, 2006 (continued)**

| Identity of Issuer, Borrower, Lessor or Similar Party      | Number of    |       | FAIR VALUE            |
|--|--------------|-------|-----------------------|
|  | SHARES/UNITS |       |                       |
| <b>Cash Equivalents</b>                                    |              |       |                       |
| (VAN 2) JPMORGAN DOMESTIC LIQUIDITY                        | 27,197,450   | Units | \$ 27,319,673         |
| CASH ACCOUNT   | 3,942,739    | Units | 3,979,425             |
| CASH – COMMINGLED FUNDS                                    | 1,030,880    | Units | 1,030,879             |
| JP MORGAN LIQUID ASSETS MONEY MARKET FUND                  | 3,279,382    | Units | 3,279,382             |
| UNITED STATES OF AMERICA                                   | (1,288,474)  | Units | (1,288,474)           |
| <b>Total Cash Equivalents</b>                              |              |       | <b>\$ 34,320,885</b>  |
| <b>Common/Collective Trusts</b>                            |              |       |                       |
| ALLIANCE BERNSTEIN INT’L STYLE BLEND                       | 9,668,298    | Units | 124,915,006           |
| EB DAILY LIQUIDITY AGGREGATE BOND INDEX FUND               | 1,225,338    | Units | 185,242,997           |
| EB DAILY LIQUIDITY STOCK INDEX FUND                        | 1,080,665    | Units | 339,905,703           |
| INCOME - EB DAILY LIQUIDITY INTERNATIONAL STOCK INDEX FUND | 829,594      | Units | 94,600,971            |
| INCOME - EB DAILY LIQUIDITY SMALL CAP STOCK INDEX FUND     | 549,920      | Units | 59,753,587            |
| JPMCB EMERGING MARKETS                                     | 268,818      | Units | 10,365,633            |
| JPMCB LIQUIDITY FUND                                       | 5,677,262    | Units | 5,677,263             |
| JPMCB STRATEGIC PROPERTY FUND                              | 28,553       | Units | 45,850,165            |
| JPMCB US REAL ESTATE SECURITIES FUND                       | 644,284      | Units | 26,106,375            |
| <b>Total Common/Collective Trusts</b>                      |              |       | <b>\$ 892,417,700</b> |
| <b>Derivatives</b>   |              |       |                       |
| P/CALL EURO DOLLAR FUT OPT 94.750 DUE 19/MAR/2007          | 19           | Units | 1,425                 |
| P/CALL EURO DOLLAR OPT 94.000DUE 18/JUN/2007               | 10           | Units | 19,250                |
| P/CALL EURO DOLLAR OPT 94.000DUE 19/MAR/2007               | 8            | Units | 13,600                |
| P/CALL EURO DOLLAR OPT 95.000DUE 17/SEP/2007               | 1            | Units | 463                   |
| P/CALL EURO DOLLAR OPTION 95.000DUE 17/SEP/2007            | 5            | Units | 2,313                 |
| P/CALL US TRAS NTS 5 YERS 102.000DUE 23/FEB/2007           | 3            | Units | 9,188                 |
| P/CALL USTN 5 YR FUTURE 102.000DUE 23/FEB/2007             | 2            | Units | 6,125                 |
| P/CALL USTN 5 YR FUTURE 102.500DUE 23/FEB/2007             | 17           | Units | 43,563                |
| P/PUT EURO DOLLAR FUT OPT 93.000DUE 19/MAR/2007            | 15           | Units | 94                    |
| P/PUT EURO DOLLAR FUT OPT 95.500DUE 19/MAR/2007            | 4            | Units | 8,200                 |
| W/CALL EURO DOLLAR FUT OPT 95.130DUE 19/MAR/2007           | (1)          | Units | (13)                  |
| W/CALL US TREASURY NOTE 10 108.000DUE 23/FEB/2007          | (1)          | Units | (469)                 |
| W/CALL US TREASURY NOTE 10 109.000DUE 23/FEB/2007          | (20)         | Units | (4,063)               |
| W/CALL US TREASURY NOTE 10 110.000DUE 23/FEB/2007          | (57)         | Units | (4,453)               |
| W/CALL US TREASURY NOTE 10 111.000DU 23/FEB/2007           | (4)          | Units | (125)                 |
| W/CALL USA TREAS BDS 114.000DUE 23/FEB/2007                | (4)          | Units | (1,125)               |

Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|   |      |       |           |
|---|------|-------|-----------|
| W/CALL USA TREAS BDS 115.000DUE 23/FEB/2007       | (9)  | Units | (1,406)   |
| W/CALL USA TREAS BDS 116.000DUE 23/FEB/2007       | (4)  | Units | (313)     |
| W/CALL USA TREAS BDS OPT 114.000DUE 23/FEB/2007   | (6)  | Units | (1,688)   |
| W/CALL USA TREAS BDS OPT 115.000DUE 23/FEB/2007   | (1)  | Units | (156)     |
| W/PUT EURO DOLLAR FUT OPT 94.625DUE 19/MAR/2007   | (10) | Units | (500)     |
| W/PUT US TREASURY NOTE 10 107.000DUE 23/FEB/2007  | (2)  | Units | (969)     |
| W/PUT US TREASURY NOTE 10 108.000DUE 23/FEB/2007  | (10) | Units | (10,000)  |
| W/PUT USA TREAS BDS 107.000DUE 23/FEB/2007        | (1)  | Units | (63)      |
| W/PUT USA TREAS BDS 109.000DUE 23/FEB/2007        | (14) | Units | (3,719)   |
| W/PUT USA TREAS BDS 111.000DUE 23/FEB/2007        | (2)  | Units | (1,750)   |
| W/PUT USA TREAS BDS 112.000DUE 23/FEB/2007        | (1)  | Units | (1,391)   |
| W/PUT USA TREAS BDS 113.000DUE 23/FEB/2007        | (2)  | Units | (4,125)   |
| W/PUT USA TREAS BDS 113.000DUE 23/FEB/2007        | (7)  | Units | (14,438)  |
| W/PUT USA TREAS NTS FUT 10 104.000DUE 23/FEB/2007 | (2)  | Units | (63)      |
| W/PUT USA TREAS NTS FUT 10 106.000DUE 23/FEB/2007 | (18) | Units | (3,656)   |
| <b>Total Derivatives</b>                          |      |       | \$ 49,736 |

**Employer Stock**

|   |           |       |                |
|---|-----------|-------|----------------|
| AMERICAN ELECTRIC POWER COMPANY, INC. COMMON STOCK \$6.50 PAR VALUE | 9,420,072 | Units | 401,083,727    |
| <b>Total Employer Stock</b>   |           |       | \$ 401,083,727 |

**Corporate Stocks**

|   |         |       |           |
|---|---------|-------|-----------|
| 3M CO COM STK USD0.01                           | 11,800  | Units | 919,574   |
| 4 KIDS ENTERTAINMENT INC COM STK USD0.01        | 7,300   | Units | 133,006   |
| ABBOTT LABS COM NPV                             | 69,500  | Units | 3,385,345 |
| ABERCROMBIE & FITCH CO CLASS'A'COM STK USD0.01  | 41,700  | Units | 2,903,571 |
| ACCENTURE LTD BERM CLS'A'COM USD0.0000225       | 24,700  | Units | 912,171   |
| ACCO BRANDS CORP COM STK USD0.01                | 25,700  | Units | 680,279   |
| ACE LTD COM STK NPV                             | 31,900  | Units | 1,940,158 |
| ACUITY BRANDS INC COM STK USD0.01               | 14,000  | Units | 728,560   |
| ADAPTEC INC COM STK USD0.001                    | 146,800 | Units | 684,088   |
| ADESA INC COM STK USD0.01                       | 39,500  | Units | 1,096,125 |
| ADOBE SYSTEMS INC COM STK USD0.0001             | 143,300 | Units | 5,892,496 |
| ADVANCE AMER CASH ADVANCE CTRS INC COM USD0.01  | 6,700   | Units | 98,155    |
| ADVANCE AUTO PARTS INC COM STK USD0.0001        | 11,700  | Units | 416,754   |
| ADVANTA CORP CLASS'B'NON VTG USD0.01            | 8,900   | Units | 388,307   |
| AETNA INC NEW COM STK USD0.001                  | 32,300  | Units | 1,394,714 |
| AFC ENTERPRISES INC COM STK USD0.001            | 3,000   | Units | 53,010    |
| AFFILIATED MANAGERS GROUP INC COM STK USD0.01   | 26,600  | Units | 2,796,458 |
| AFFYMETRIX INC COM STK USD0.01                  | 36,100  | Units | 832,466   |
| AGILENT TECHNOLOGIES INC COM STK USD0.01        | 56,600  | Units | 1,972,510 |
| AIR PRODUCTS & CHEMICALS INC COM STK USD1       | 5,700   | Units | 402,534   |
| AKAMAI TECHNOLOGIES COM STK USD0.01             | 8,900   | Units | 472,768   |
| ALABAMA NATIONAL BANCORPORATION COM ST USD1     | 1,100   | Units | 76,016    |
| ALCON INC CHF0.20                               | 37,400  | Units | 4,180,198 |
| ALEXANDRIA REAL ESTATE EQUITIES COM STK USD0.01 | 3,000   | Units | 303,420   |
| ALLIANCE DATA SYSTEM COM STK USD0.01            | 46,000  | Units | 2,873,620 |
| ALLIANCE IMAGING INC COM STK USD0.01            | 10,305  | Units | 68,528    |
| ALLIANT TECHSYSTEMS INC COM STK USD0.01         | 3,400   | Units | 265,846   |
| ALLIED WASTE INDUSTRIES INC COM STK USD0.01     | 38,200  | Units | 469,478   |



## Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|  |         |       |           |
|--|---------|-------|-----------|
| ALLSTATE CORP COM USD0.01                      | 29,600  | Units | 1,936,566 |
| ALLTEL CORP COM STK USD1                       | 25,900  | Units | 1,569,670 |
| ALPHARMA INC CLASS'A'COM STK USD0.20           | 17,000  | Units | 409,700   |
| AMBAC FINANCIAL GROUP INC COM STK USD0.01      | 26,400  | Units | 2,351,448 |
| AMDOCS ORD GBP0.01                             | 24,700  | Units | 957,125   |
| AMEDISYS INC COM STK USD0.001                  | 51,134  | Units | 1,680,775 |
| AMER INTL GRP COM USD2.50                      | 87,300  | Units | 6,255,918 |
| AMERICAN EAGLE OUTFITTER COM STK USD0.01       | 20,700  | Units | 647,600   |
| AMERICAN EQUITY INVT LIFE HLDG CO COM STK USD1 | 15,900  | Units | 207,177   |
| AMERICAN EXPRESS CO COM USD0.20                | 48,200  | Units | 2,924,294 |
| AMERICAN POWER CONVERSION COM STK USD0.01      | 30,500  | Units | 932,995   |
| AMERISOURCEBERGEN CORP COM STK NPV             | 28,000  | Units | 1,258,880 |
| AMERISTAR CASINOS INC COM STK USD0.01          | 3,700   | Units | 113,738   |
| AMGEN INC COM USD0.0001                        | 28,000  | Units | 1,912,680 |
| AMPHENOL CORP CLASS'A'COM STK USD0.001         | 43,700  | Units | 2,714,162 |
| ANDREW CORP COM STK USD0.01                    | 115,900 | Units | 1,185,657 |
| ANHEUSER-BUSCH COS COM USD1                    | 28,500  | Units | 1,402,200 |
| APARTMENT INV&MGMT COM USD0.01 CL'A'           | 15,100  | Units | 854,962   |
| APOGEE ENTERPRISES INC COM STK USD0.33 1/3     | 7,700   | Units | 148,687   |
| APOLLO INVESTMENT CORP COM STK USD0.001        | 27,500  | Units | 616,000   |
| APPLE INC COM STK NPV                          | 58,800  | Units | 4,988,592 |
| APTARGROUP INC COM STK USD0.01                 | 34,200  | Units | 2,019,168 |
| ARES CAPITAL CORP COM STK USD0.001             | 22,000  | Units | 420,420   |
| ARROW ELECTRONICS INC COM STK USD1             | 55,000  | Units | 1,735,250 |
| ASBURY AUTOMOTIVE GROUP INC COM STK USD0.01    | 20,400  | Units | 480,624   |
| ASHFORD HOSPITALITY TRUST INC COM STK USD0.01  | 6,600   | Units | 83,490    |
| ASHLAND INC COM STK USD1                       | 6,400   | Units | 442,752   |
| ASPEN INSURANCE HLDGS COM STK USD0.15144558    | 10,100  | Units | 266,236   |
| ASSURANT INC COM STK USD0.01                   | 13,400  | Units | 740,350   |
| ASSURED GUARANTY LTD COM STK USD0.01           | 31,700  | Units | 843,220   |
| ASTORIA FINANCIAL CORP COM STK USD0.01         | 62,100  | Units | 1,872,936 |
| ASTRAZENECA ADR EACH REP 1 ORD USD0.25(MGT)    | 22,900  | Units | 1,226,295 |
| AT&T INC COM STK USD1                          | 52,700  | Units | 1,884,025 |
| ATMEL CORP COM STK USD0.001                    | 192,700 | Units | 1,165,835 |
| ATMI INC COM STK USD0.01                       | 6,300   | Units | 192,339   |
| ATWOOD OCEANICS INC COM STK USD1               | 16,100  | Units | 788,417   |
| AUTODESK INC COM STK NPV                       | 54,900  | Units | 2,221,254 |
| AUTOLIV INC COM STK USD1                       | 15,500  | Units | 934,650   |
| AUTOZONE INC COM STK USD0.01                   | 5,600   | Units | 647,136   |
| AVNET INC COM STK USD1                         | 108,600 | Units | 2,772,558 |
| AVOCENT CORP COM STK USD0.01                   | 10,700  | Units | 362,195   |
| BANNER CORP COM STK USD0.01                    | 3,000   | Units | 133,590   |
| BANTA CORP COM STK USD0.10                     | 13,400  | Units | 487,760   |
| BASF AG ADR-EACH REPR 1 ORD NPV LEVEL II       | 4,400   | Units | 427,724   |
| BAXTER INTL INC COM USD1                       | 4,300   | Units | 199,477   |
| BEA SYSTEMS INC COM USD0.001                   | 65,000  | Units | 817,700   |
| BECKMAN COULTER INC COM STK USD0.10            | 19,300  | Units | 1,154,140 |
| BECTON DICKINSON & CO COM STK USD1             | 18,100  | Units | 1,274,150 |
| BEL FUSE INC CLASS'B'SHS USD0.1                | 6,300   | Units | 219,177   |
| BELDEN INC COM STK USD0.01                     | 7,200   | Units | 281,808   |
| BENCHMARK ELECTRONICS INC COM STK USD0.10      | 66,500  | Units | 1,619,940 |

Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|  |         |       |           |
|--|---------|-------|-----------|
| BERKLEY(W.R.)CORP COM STK USD0.20                      | 64,500  | Units | 2,228,367 |
| BHP BILLITON LIMITED ADR EACH REP 2 ORD NPV(MGT)       | 10,900  | Units | 433,275   |
| BIG 5 SPORTING GOODS CORP COM STK USD0.01              | 3,400   | Units | 83,028    |
| BIO RAD LABORATORIES INC CLASS'A'COM STK USD0.0001     | 1,600   | Units | 132,032   |
| BISYS GROUP COM STK USD0.02                            | 16,600  | Units | 214,306   |
| BJ SERVICES COM STK USD0.10                            | 63,300  | Units | 1,858,976 |
| BJS WHOLESALE CLUB INC COM STK USD0.01                 | 14,900  | Units | 463,539   |
| BMC SOFTWARE INC COM STK USD0.01                       | 27,200  | Units | 875,840   |
| BOEING CO COM STK USD5                                 | 57,000  | Units | 5,063,880 |
| BOK FINANCIAL CORP COM STK USD0.00006                  | 6,200   | Units | 340,876   |
| BORG-WARNER INC COM STK USD0.01                        | 26,645  | Units | 1,572,588 |
| BRINKER INTERNATIONAL COM STK USD0.10                  | 23,650  | Units | 713,284   |
| BROADCOM CORP CLASS'A'COM STK USD0.0001                | 71,400  | Units | 2,306,934 |
| BROADWING CORPORATION                                  | 52,100  | Units | 813,802   |
| BROOKS AUTOMATION INC                                  | 69,800  | Units | 1,005,120 |
| BROWN SHOE CO INC COM STK USD3.75                      | 7,700   | Units | 368,214   |
| CABLEVISION SYSTEMS CORP NY GROUP COM STK USD0.01      | 73,100  | Units | 2,081,888 |
| CABOT CORP COM STK USD1                                | 3,400   | Units | 148,138   |
| CABOT OIL & GAS CO COM USD0.10                         | 3,900   | Units | 236,535   |
| CADENCE DESIGN SYSTEMS INC COM STK USD0.01             | 118,900 | Units | 2,129,499 |
| CAE INC COM NPV  | 143,000 | Units | 1,312,740 |
| CAMBREX CORP COM STK USD0.10                           | 7,300   | Units | 165,856   |
| CAMECO CORP COM NPV                                    | 84,100  | Units | 3,404,742 |
| CAREMARK RX INC COM STK USD0.001                       | 4,500   | Units | 258,715   |
| CARTERS INC COM STK USD0.01                            | 72,200  | Units | 1,841,100 |
| CDW CORPORATION COM USD0.01                            | 12,400  | Units | 871,968   |
| CEC ENTERTAINMENT COM STK USD0.10                      | 2,400   | Units | 96,600    |
| CELGENE CORP COM STK USD0.01                           | 11,800  | Units | 678,854   |
| CEMEX S.A.B. DE C.V. ADR EACH REP 10 CPO(SPON)         | 12,900  | Units | 437,052   |
| CENTENNIAL COMMUNICATIONS CORP CLASS'A'COM STK USD0.01 | 112,900 | Units | 811,751   |
| CENTRAL PAC FINL CORP COM                              | 5,000   | Units | 193,800   |
| CEPHALON INC COM STK USD0.01                           | 22,300  | Units | 1,570,143 |
| CHAMPION ENTERPRISES INC COM STK USD1                  | 31,900  | Units | 298,584   |
| CHARMING SHOPPES INC COM STK USD0.10                   | 78,800  | Units | 1,066,164 |
| CHECKPOINT SYSTEMS COM STK USD0.10                     | 8,900   | Units | 179,780   |
| CHESAPEAKE ENERGY CORP COM STK USD0.01                 | 33,100  | Units | 963,541   |
| CHEVRON CORP COM STK USD0.75                           | 22,500  | Units | 1,654,425 |
| CHICAGO BRIDGE & IRON CO N.V. EUR0.01 (REG)            | 8,100   | Units | 221,454   |
| CHILDRENS PLACE RETAIL STORE INC COM STK USD0.10       | 5,700   | Units | 362,064   |
| CHITTENDEN CORP COM STK USD1                           | 3,406   | Units | 104,530   |
| CIBER INC COM STK USD0.01                              | 30,100  | Units | 204,078   |
| CIGNA CORP COM STK USD0.25                             | 25,800  | Units | 3,395,154 |
| CIMAREX ENERGY CO COM STK USD0.01                      | 4,500   | Units | 164,250   |
| CINCINNATI BELL NC USD0.01                             | 281,300 | Units | 1,285,541 |
| CISCO SYSTEMS COM USD0.001                             | 226,100 | Units | 6,179,313 |
| CIT GROUP INC COM STK USD0.01                          | 37,100  | Units | 2,069,067 |
| CITIGROUP INC COM STK USD0.01                          | 37,100  | Units | 2,066,470 |
| CLAIRES STORES INC COM STK USD0.05                     | 29,000  | Units | 961,060   |

Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|  |         |       |           |
|--|---------|-------|-----------|
| CLARCOR INC COM STK USD1                               | 12,500  | Units | 422,625   |
| COACH INC COM STK USD0.01                              | 105,700 | Units | 4,540,872 |
| COGNEX CORP COM STK USD0.002                           | 33,100  | Units | 788,442   |
| COGNIZANT TECHNOLO COM CL'A'USD0.01                    | 21,300  | Units | 1,643,508 |
| COLDWATER CREEK COM STK USD0.01                        | 56,600  | Units | 1,387,832 |
| COLGATE-PALMOLIVE CO COM STK USD1                      | 20,000  | Units | 1,304,800 |
| COLUMBIA BANKING SYSTEMS INC COM STK NPV               | 3,300   | Units | 115,896   |
| COMERICA INC COM STK USD5                              | 13,300  | Units | 780,444   |
| COMPASS BANCSHARES INC COM STK USD2                    | 25,100  | Units | 1,507,004 |
| COMPLETE PRODUCTION SERVICES INC COM STK USD0.01       | 68,600  | Units | 1,454,320 |
| COMPUTER SCIENCES CORP COM STK USD1                    | 45,900  | Units | 2,449,683 |
| COMSTOCK RESOURCES INC COM STK USD0.50                 | 28,500  | Units | 885,210   |
| COMTECH TELECOMMUNICATIONS COM STK USD0.10             | 4,017   | Units | 152,927   |
| COMVERSE TECHNOLOGY INC COM STK USD0.10                | 19,700  | Units | 415,867   |
| CONOCOPHILLIPS COM STK USD1.25                         | 24,000  | Units | 1,726,800 |
| CONSECO INC COM STK USD0.01                            | 10,300  | Units | 205,794   |
| CONSOL ENERGY INC COM STK USD0.01                      | 10,700  | Units | 343,791   |
| CONSOLIDATED EDISON INC COM STK USD0.10                | 39,900  | Units | 1,917,993 |
| CORE LABORATORIES NV EUR0.01                           | 1,900   | Units | 153,900   |
| CORN PRODUCTS INTERNATIONAL INC COM STK USD0.01        | 3,800   | Units | 131,252   |
| CORNING INC COM STK USD0.50                            | 82,500  | Units | 1,543,575 |
| COVANCE COM STK USD0.01                                | 6,100   | Units | 359,351   |
| COVENTRY HEALTHCAR COM STK USD0.01                     | 30,500  | Units | 1,526,525 |
| COWEN GROUP INC COM STK NPV                            | 13,600  | Units | 287,640   |
| CRANE CO COM STK USD1                                  | 25,500  | Units | 934,320   |
| CROWN MEDIA HOLDINGS CLASS'A'COM STK USD0.01           | 48,900  | Units | 177,507   |
| CSG SYSTEMS INTL INC COM STK USD0.01                   | 4,700   | Units | 125,631   |
| CTS CORP COM STK NPV                                   | 6,936   | Units | 109,103   |
| CUMMINS INC COM STK USD2.50                            | 21,000  | Units | 2,481,780 |
| CV THERAPEUTICS INC COM STK USD0.001                   | 45,700  | Units | 637,972   |
| CYTEC INDUSTRIES INC COM STK USD0.01                   | 8,500   | Units | 480,335   |
| DARDEN RESTAURANTS INC COM STK NPV                     | 35,900  | Units | 1,442,103 |
| DAVITA INC COM STK USD0.001                            | 16,900  | Units | 961,272   |
| DEL MONTE FOODS COM STK USD0.01                        | 97,800  | Units | 1,078,734 |
| DEUTSCHE BANK AG ORD NPV(REGD)                         | 14,700  | Units | 1,958,628 |
| DIEBOLD INC COM STK USD1.25                            | 8,700   | Units | 405,420   |
| DIGITAL REALTY TRUST INC COM STK USD0.01               | 6,600   | Units | 227,807   |
| DILLARDS INC CLASS'A'COM NPV                           | 20,100  | Units | 703,701   |
| DIRECTV GROUP INC COM USD0.01                          | 28,800  | Units | 718,272   |
| DISCOVERY HLDG CO CLASS'A'COM STK USD0.01              | 56,800  | Units | 913,912   |
| DOMTAR INC COM NPV                                     | 19,800  | Units | 167,112   |
| DONNELLEY(R.R.)& SONS CO COM STK USD1.25               | 44,000  | Units | 1,563,760 |
| DREAMWORKS ANIMATION SKG INC CLASS 'A' COM STK USD0.01 | 37,900  | Units | 1,117,671 |
| DRS TECHNOLOGIES INC COM STK USD0.01                   | 11,500  | Units | 605,820   |
| DST SYSTEMS INC DELAWARE COM STK USD0.01               | 32,200  | Units | 2,016,686 |
| DUKE REALTY CORP COM STK USD0.01                       | 37,000  | Units | 1,513,300 |
| E TRADE FINANCIAL CORP COM STK USD0.01                 | 80,400  | Units | 1,802,568 |
| EARTHLINK INC COM STK USD0.01                          | 43,300  | Units | 307,430   |
| EATON CORP COM USD0.50                                 | 22,400  | Units | 1,683,136 |
| ECI TELECOM ORD ILS0.12                                | 17,362  | Units | 150,355   |

## Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|   |         |       |           |
|---|---------|-------|-----------|
| EDUCATION REALTY TRUST INC COM STK USD0.01      | 11,800  | Units | 174,286   |
| EDWARDS(A.G)INC COM STK USD1                    | 15,600  | Units | 990,444   |
| EL PASO ELECTRIC CO COM STK NPV                 | 13,200  | Units | 321,684   |
| ELEC DATA SYS CORP COM USD0.01                  | 33,600  | Units | 925,680   |
| ELECTRONIC ARTS COM USD0.01                     | 66,300  | Units | 3,338,868 |
| ELECTRONICS FOR IMAGING COM STK USD0.01         | 21,800  | Units | 579,444   |
| EMULEX CORP COM STK USD0.10                     | 43,400  | Units | 846,734   |
| ENCORE ACQUISITION CO COM STK USD0.01           | 23,100  | Units | 566,643   |
| ENDURANCE SPECIALTY HLDGS COM STK USD1          | 7,200   | Units | 263,376   |
| ENERGEN CORP COM STK USD0.01                    | 10,000  | Units | 469,400   |
| ENERGY EAST CORP COM STK USD0.01                | 12,900  | Units | 319,920   |
| ENERSYS COM USD0.01                             | 10,900  | Units | 174,400   |
| ENI ADR EACH REP 2 ORD (MGT)                    | 24,300  | Units | 1,634,904 |
| ENTERCOM COMMUNICATIONS COM STK USD0.01         | 16,300  | Units | 459,334   |
| ESSEX PROPERTY TRUST INC COM STK USD0.0001      | 2,000   | Units | 260,180   |
| EVEREST RE GROUP COM STK USD0.01                | 5,500   | Units | 539,605   |
| EXPRESS SCRIPTS IN COM USD0.01                  | 4,600   | Units | 329,360   |
| FAIRCHILD SEMICONDUCTOR INTL INC                | 27,400  | Units | 460,594   |
| FEI CO COM STK NPV                              | 6,800   | Units | 179,316   |
| FERRO CORP COM STK USD1                         | 13,600  | Units | 281,384   |
| FINISH LINE INC CLASS'A'COM STK USD0.01         | 36,700  | Units | 524,076   |
| FIRST FINANCIAL BANKSHARES INC COM STK USD10    | 2,200   | Units | 92,752    |
| FIRST INDIANA CORP COM STK USD0.01              | 3,000   | Units | 76,080    |
| FIRST MARBLEHEAD CORP COM STK USD0.01           | 19,450  | Units | 1,062,943 |
| FIRST MIDWEST BANCORP COM STK USD0.01           | 6,400   | Units | 249,440   |
| FIRST PLACE FINANCIAL/OHIO COM STK USD0.01      | 3,400   | Units | 79,866    |
| FIRSTENERGY CORP COM STK USD0.10                | 31,500  | Units | 1,899,450 |
| FISERV INC COM STK USD0.01                      | 17,300  | Units | 906,866   |
| FLEETWOOD ENTERPRISES INC COM STK USD1          | 76,400  | Units | 604,324   |
| FLEXTRONICS INTERNATIONAL ORD USD0.01           | 102,300 | Units | 1,174,404 |
| FLIR SYSTEMS INC COM STK USD0.01                | 41,377  | Units | 1,317,030 |
| FLUSHING FINANCIAL CORP COM STK USD0.01         | 49,900  | Units | 851,793   |
| FOOT LOCKER INC COM STK USD0.01                 | 22,600  | Units | 495,618   |
| FORRESTER RESEARCH INC COM STK USD0.01          | 4,400   | Units | 119,284   |
| FOUNDRY NETWORKS INC COM STK USD0.0001          | 79,500  | Units | 1,190,910 |
| FPL GROUP INC COM STK USD0.01                   | 35,300  | Units | 1,921,026 |
| FULLER(H.B.)CO COM STK USD1                     | 17,000  | Units | 438,940   |
| G & K SERVICES INC CLASS'A'COM STK USD0.50      | 3,400   | Units | 132,362   |
| GAMESTOP CORPORATION NEW CLASS 'A' COM USD0.001 | 12,000  | Units | 661,320   |
| GATX CORP COM STK USD0.625                      | 3,300   | Units | 142,989   |
| GENCORP INC COM STK USD0.10                     | 50,700  | Units | 710,814   |
| GENENTECH INC COM USD0.02                       | 52,300  | Units | 4,243,099 |
| GENERAL CABLE CORP COM STK USD0.01              | 15,300  | Units | 668,763   |
| GENERAL COMMUNICATIONS CLASS'A'COM NPV          | 18,100  | Units | 284,713   |
| GENERAL DYNAMICS CORP COM STK USD1              | 11,300  | Units | 840,155   |
| GENERAL ELECTRIC CO. COM STK USD0.06            | 112,300 | Units | 4,210,547 |
| GENERAL MILLS INC COM STK USD0.1                | 23,400  | Units | 1,347,840 |
| GENESIS HEALTHCARE CORP COM STK USD0.01         | 3,300   | Units | 155,859   |
| GEVITY HR INC COM USD0.01                       | 24,000  | Units | 568,560   |
| GILEAD SCIENCES COM USD0.001                    | 105,800 | Units | 6,869,594 |
| GLACIER BANCORP COM STK USD0.01                 | 2,457   | Units | 60,049    |

## Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|   |         |       |           |
|---|---------|-------|-----------|
| GLAXOSMITHKLINE ADR EACH REPR 2 ORD GBP0.25                   | 24,700  | Units | 1,312,947 |
| GLOBAL IMAGING SYSTEMS COM STK USD0.01                        | 17,497  | Units | 384,059   |
| GOL LINHAS AEREAS INTELIGENTES SA ADR EACH REPR<br>1 PREF SHS | 0       | Units | 1,581     |
| GOLD KIST HLDGS INC COM USD0.01                               | 14,000  | Units | 294,280   |
| GOLDMAN SACHS GROUP INC COM STK USD0.01                       | 24,000  | Units | 4,784,400 |
| GOODRICH CORP COM STK USD5                                    | 45,100  | Units | 2,063,565 |
| GOOGLE INC COM STK USD0.001 CLS'A'                            | 16,600  | Units | 7,643,968 |
| GRACO INC COM STK USD1  | 53,700  | Units | 2,127,594 |
| GRAY TELEVISION INC.  | 58,900  | Units | 433,504   |
| GREATBATCH INC COM STK USD0.001                               | 3,361   | Units | 90,478    |
| GREIF INC COM STK CLASS'A' NPV                                | 1,000   | Units | 118,760   |
| GRIFFON CORP COM STK USD0.25                                  | 14,800  | Units | 377,400   |
| GROUP 1 AUTOMOTIVE INC COM STK NPV                            | 9,463   | Units | 489,426   |
| GUESS INC COM STK USD0.01                                     | 11,600  | Units | 735,788   |
| HANMI FINANCIAL CORP COM STK USD0.001                         | 6,000   | Units | 135,540   |
| HANOVER INSURANCE GROUP INC COM STK USD0.01                   | 10,900  | Units | 531,920   |
| HANSEN NATURAL CORP COM STK USD0.005                          | 12,500  | Units | 421,000   |
| HARLAND(JOHN H.)CO COM STK USD1                               | 14,300  | Units | 717,860   |
| HARLEY DAVIDSON COM STK USD0.01                               | 9,200   | Units | 648,324   |
| HARMONIC INC COM STK USD0.001                                 | 174,800 | Units | 1,270,796 |
| HARRAHS ENTERTAINMENT INC COM STK USD0.10                     | 20,400  | Units | 1,687,488 |
| HARRIS CORP COM STK USD1                                      | 9,100   | Units | 417,326   |
| HARSCO CORP COM STK USD1.25                                   | 24,800  | Units | 1,887,280 |
| HARTE-HANKS INC COM STK USD1                                  | 27,700  | Units | 767,567   |
| HARTFORD FINANCIAL SERVICES GRP INC COM STK<br>USD0.01        | 21,700  | Units | 2,034,877 |
| HASBRO INC COM STK USD0.50                                    | 24,200  | Units | 659,450   |
| HEALTH CARE REIT INC COM STK USD1                             | 5,862   | Units | 252,170   |
| HEALTH NET INC COM USD0.001                                   | 76,700  | Units | 3,732,222 |
| HEALTHSPRING USD0.01  | 11,300  | Units | 229,955   |
| HEIDRICK & STRUGGLES COM STK USD0.01                          | 20,700  | Units | 876,852   |
| HELIX ENERGY SOLUTIONS GROUP INC COM STK NPV                  | 29,500  | Units | 925,415   |
| HELMERICH & PAYNE INC COM STK USD0.10                         | 48,100  | Units | 1,177,007 |
| HERBALIFE LTD   | 6,700   | Units | 269,072   |
| HESS CORPORATION COM USD1                                     | 33,300  | Units | 1,654,011 |
| HEWITT ASSOCIATES COM USD0.01 CLASS A                         | 22,800  | Units | 587,100   |
| HEWLETT PACKARD CO COM USD0.01                                | 68,400  | Units | 2,819,084 |
| HILB ROGAL & HOBBS COM STK NPV                                | 6,700   | Units | 282,204   |
| HOLOGIC INC COM STK USD0.01                                   | 22,700  | Units | 1,073,256 |
| HOME PROPERTIES INC COM STK USD0.01                           | 7,600   | Units | 450,452   |
| HORMEL FOODS CORP COM STK USD0.0586                           | 42,000  | Units | 1,568,280 |
| HOSPIRA INC COM STK USD0.01                                   | 8,900   | Units | 298,862   |
| HOUSTON EXPLORATION CO COM STK USD0.01                        | 1,200   | Units | 62,136    |
| HUMAN GENOME SCIENCES COM STK USD0.01                         | 69,600  | Units | 865,824   |
| HYPERION SOLUTIONS CORP COM STK USD0.001                      | 30,200  | Units | 1,085,388 |
| IBERIABANK CORP COM STK USD1                                  | 2,700   | Units | 160,299   |
| IDACORP INC COM STK NPV                                       | 41,000  | Units | 1,584,650 |
| IKON OFFICE SOLUTIONS COM STK NPV                             | 40,900  | Units | 669,533   |
| IMATION CORP COM STK USD0.01                                  | 14,200  | Units | 659,306   |
| IMS HEALTH INC COM STK USD0.01                                | 43,100  | Units | 1,184,388 |

Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|  |         |       |           |
|--|---------|-------|-----------|
| INDEPENDENT BANK CORP MICHIGAN COM STK USD1            | 3,150   | Units | 79,664    |
| INDEPENDENT BANK CORP(MASS) COM STK USD0.01            | 2,400   | Units | 86,856    |
| INDYMAC BANCORP INC COM STK USD0.01                    | 10,500  | Units | 474,180   |
| INFINITY PROPERTY & CASUALTY CORP COM NPV              | 5,200   | Units | 251,628   |
| INFOSYS TECHNOLOGIES ADR EACH REPR 1ORD INR5           | 24,100  | Units | 1,314,896 |
| ING GROEP N.V. ADR-EACH REPR 1 ORD(SPONS)              | 44,900  | Units | 1,983,233 |
| INGRAM MICRO INC CLASS'A'COM STK USD0.01               | 36,000  | Units | 734,760   |
| INSIGHT ENTERPRISE INC COM STK USD0.01                 | 32,800  | Units | 618,936   |
| INTEGRATED DEVICE TECHNOLOGY COM STK USD0.001          | 32,000  | Units | 495,360   |
| INTER TEL INC COM STK NPV                              | 7,400   | Units | 164,576   |
| INTERACTIVE DATA CORP COM STK NPV                      | 15,200  | Units | 365,408   |
| INTERCONTINENTAL EXCHANGE INC COM STK USD0.01          | 21,800  | Units | 2,352,220 |
| INTERNATIONAL BUS MACH CORP COM STK USD0.20            | 9,500   | Units | 922,925   |
| INTERNATIONAL GAME TECHNOLOGY COM STK<br>USD0.000625   | 15,200  | Units | 704,099   |
| INTERNATIONAL SPEEDWAY CORP CLASS'A'COM STK<br>USD0.01 | 15,600  | Units | 796,224   |
| INVITROGEN COM STK USD0.01                             | 11,900  | Units | 673,421   |
| IPC HLDGS COM STK USD0.01                              | 48,200  | Units | 1,515,890 |
| JACK IN THE BOX INC COM STK USD0.01                    | 4,000   | Units | 244,160   |
| JARDEN CORP COM STK NPV                                | 13,600  | Units | 473,144   |
| JOHNSON & JOHNSON COM STK USD1                         | 19,700  | Units | 1,300,594 |
| JOHNSON CONTROLS INC COM STK USD0.16 2/3               | 11,000  | Units | 948,387   |
| JONES APPAREL GROUP INC COM STK USD0.01                | 15,600  | Units | 521,508   |
| JOS A BANK CLOTHIERS COM STK USD0.01                   | 36,300  | Units | 1,065,405 |
| JOURNAL COMMUNICATIONS INC COM STK USD0.01             | 32,800  | Units | 413,608   |
| JOY GLOBAL INC COM STK USD1                            | 40,000  | Units | 1,933,600 |
| K&F INDUSTRIES HOLDINGS INC COM STK USD0.01            | 21,400  | Units | 485,994   |
| KADANT INC COM STK USD0.01                             | 3,906   | Units | 95,228    |
| KEANE INC COM STK USD0.10                              | 22,800  | Units | 271,548   |
| KELLOGG CO COM STK USD0.25                             | 26,200  | Units | 1,311,572 |
| KELLWOOD CO COM STK USD0.01                            | 8,700   | Units | 282,924   |
| KENNAMETAL INC CAP STK USD1.25                         | 8,200   | Units | 482,570   |
| KEY ENERGY SERVICES INC COM STK USD0.10                | 29,200  | Units | 456,980   |
| KIMBERLY-CLARK CORP COM STK USD1.25                    | 19,400  | Units | 1,327,050 |
| KINDRED HEALTHCARE INC COM STK USD0.25                 | 29,100  | Units | 734,775   |
| KINETIC CONCEPTS INC COM STK USD0.001                  | 8,200   | Units | 324,310   |
| KKR FINANCIAL HLDGS LLC COM STK USD0.01                | 22,100  | Units | 592,059   |
| KLA TENCOR CORP COM STK USD0.001                       | 19,200  | Units | 955,200   |
| KNOLL INC COM STK USD1                                 | 27,300  | Units | 600,600   |
| KOHL'S CORP COM STK USD0.01                            | 9,600   | Units | 656,928   |
| L-1 IDENTITY (HLD) COM STK USD0.001                    | 29,700  | Units | 449,361   |
| LAB CORP AMER HLDG COM USD0.1                          | 17,900  | Units | 1,315,113 |
| LABOR READY INC COM STK NPV                            | 4,817   | Units | 88,296    |
| LAKELAND FINANCIAL CORP COM STK USD0.01                | 3,300   | Units | 84,249    |
| LAM RESEARCH CORP COM STK USD0.001                     | 100,000 | Units | 5,062,000 |
| LANCE INC COM STK USD0.833                             | 2,103   | Units | 42,228    |
| LANDSTAR SYSTEMS INC COM STK USD0.01                   | 3,200   | Units | 122,176   |
| LEHMAN BROS HLDGS INC COM STK USD0.10                  | 24,800  | Units | 1,937,376 |
| LENNOX INTERNATIONAL INC COM STK USD0.01               | 32,300  | Units | 992,902   |
| LEXINGTON REALTY TRUST COM STK USD0.0001               | 8,800   | Units | 202,554   |

## Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|  |         |       |           |
|--|---------|-------|-----------|
| LIBERTY GLOBAL INC COM STK SERIES 'C' USD0.01    | 55,300  | Units | 1,548,400 |
| LIBERTY MEDIA-INTERACTIVE A COM STK USD0.01 'A'  | 21,100  | Units | 455,127   |
| LIFEPOINT HOSPITALS INC COM STK USD0.01          | 30,100  | Units | 1,014,370 |
| LIMITED BRANDS INC COM STK USD0.50               | 22,600  | Units | 654,044   |
| LIN TV CORP COM STK USD0.01                      | 100,300 | Units | 997,985   |
| LINCARE HLDGS INC COM STK USD0.01                | 34,400  | Units | 1,370,496 |
| LINCOLN ELECTRIC HLDGS INC COM STK NPV           | 5,200   | Units | 315,328   |
| LINCOLN NATIONAL CORP COM STK USD1.25            | 18,600  | Units | 1,235,040 |
| LOCKHEED MARTIN CORP COM STK USD1                | 9,300   | Units | 856,251   |
| LODGENET ENTERTAINMENT CORP COM STK USD0.01      | 38,900  | Units | 973,667   |
| LOEWS CORP CAROLINA GROUP COM STK USD0.01        | 9,200   | Units | 595,424   |
| LOUISIANA-PACIFIC CORP COM STK USD1              | 20,100  | Units | 432,753   |
| LOWE'S COS INC COM STK USD0.50                   | 64,800  | Units | 2,018,520 |
| MACATAWA BANK CORP COM STK NPV                   | 3,400   | Units | 72,284    |
| MACY'S INC COM STK USD0.01                       | 50,500  | Units | 1,933,177 |
| MAF BANCORP INC COM STK USD0.01                  | 1,800   | Units | 80,892    |
| MAGELLAN HEALTH SERVICES INC                     | 5,700   | Units | 246,354   |
| MANPOWER INC COM STK USD0.01                     | 33,400  | Units | 2,502,662 |
| MARATHON OIL CORP COM STK USD1                   | 17,600  | Units | 1,628,000 |
| MARRIOTT INTERNATIONAL INC COM STK USD0.01 CL'A' | 62,100  | Units | 2,967,512 |
| MARVELL TECH GROUP COM NPV                       | 173,500 | Units | 3,329,465 |
| MASCO CORP COM STK USD1                          | 31,600  | Units | 943,892   |
| MASSEY ENERGY COM COM STK USD0.625               | 10,300  | Units | 239,681   |
| MATTEL INC COM STK USD1                          | 28,500  | Units | 645,810   |
| MATTHEWS INTL CORP CLASS'A'COM STK USD1          | 10,600  | Units | 417,110   |
| MAX CAPITAL GROUP COM STK USD1                   | 33,600  | Units | 833,952   |
| MAXIMUS INC COM STK NPV                          | 14,786  | Units | 455,113   |
| MB FINANCIAL INC COM STK USD0.01                 | 4,400   | Units | 165,484   |
| MBIA INC COM STK USD1                            | 7,800   | Units | 572,286   |
| MCAFEE INC COM STK USD0.01                       | 31,000  | Units | 879,780   |
| MCCLATCHY CO CLASS'A'COM STK USD0.01             | 13,400  | Units | 582,632   |
| MCDONALD'S CORP COM STK USD0.01                  | 15,200  | Units | 673,816   |
| MCKESSON CORP COM STK USD0.01                    | 26,500  | Units | 1,345,140 |
| MEADWESTVACO CORPORATION COM NPV                 | 27,700  | Units | 832,662   |
| MEDAREX INC COM STK USD0.01                      | 89,400  | Units | 1,322,226 |
| MEDCO HEALTH SOLUTIONS INC COM STK USD0.01       | 25,300  | Units | 1,352,032 |
| MEDIA GENERAL INC CLASS'A'COM USD5               | 4,300   | Units | 159,831   |
| MEDICAL PROPERTIES TRUST INC COM STK USD0.001    | 29,500  | Units | 459,315   |
| MEMC ELECTRONICS MATERIALS INC COM STK USD0.01   | 22,500  | Units | 880,650   |
| MERCK & CO INC COM STK USD0.01                   | 29,600  | Units | 1,301,276 |
| MERRILL LYNCH & CO INC COM STK USD1.333          | 40,300  | Units | 3,751,930 |
| METLIFE INC COM STK USD0.01                      | 32,700  | Units | 1,929,627 |
| METTLER TOLEDO COM STK USD0.01                   | 11,700  | Units | 922,545   |
| MFA MORTGAGE INVESTMENTS COM SHS                 | 66,800  | Units | 517,700   |
| MICROCHIP TECHNOLOGY COM STK USD0.001            | 23,600  | Units | 771,720   |
| MICROSOFT CORP COM USD0.0000125                  | 205,100 | Units | 6,124,286 |
| MILLENNIUM PHARM COM USD0.001                    | 73,400  | Units | 800,060   |
| MINERALS TECHNOLOGIES INC COM STK USD0.10        | 3,100   | Units | 182,249   |
| MOLECULAR DEVICES COM STK USD0.001               | 16,557  | Units | 348,856   |
| MOLINA HEALTHCARE INC COM STK USD0.001           | 3,100   | Units | 100,781   |
| MONACO COACH CORP COM STK USD0.01                | 28,300  | Units | 400,728   |

Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|   |         |       |           |
|---|---------|-------|-----------|
| MONEYGRAM INTERNATIONAL INC COM USD0.01                       | 9,600   | Units | 301,536   |
| MONSANTO CO NEW(DELAWARE) COM STK USD0.01                     | 19,700  | Units | 1,034,841 |
| MONSTER WORLDWIDE COM USD0.001                                | 28,300  | Units | 1,319,912 |
| MOOG INC CLASS'A'(LIM.V)USD1                                  | 7,400   | Units | 282,606   |
| MORGAN STANLEY COM STK USD0.01                                | 23,500  | Units | 1,913,605 |
| MOTOROLA INC COM STK USD3                                     | 102,600 | Units | 2,114,651 |
| MPS GROUP INC COM STK USD0.01                                 | 31,000  | Units | 439,580   |
| MUELLER INDUSTRIES INC COM STK USD0.01                        | 3,500   | Units | 110,950   |
| MYRIAD GENETICS IN COM USD0.01                                | 79,800  | Units | 2,497,740 |
| NASDAQ STOCK MARKET INC COM STK USD0.01                       | 36,200  | Units | 1,114,598 |
| NATIONWIDE FINANCIAL SOLUTIONS INC CLASS'A'COM<br>STK USD0.01 | 14,300  | Units | 778,349   |
| NAVIGATORS GROUP INC COM STK USD0.10                          | 4,500   | Units | 216,810   |
| NCR CORP COM STK USD0.01                                      | 20,900  | Units | 893,684   |
| NEENAH PAPER INC COM STK USD0.01                              | 5,800   | Units | 204,856   |
| NET BANK INC COM STK USD0.01                                  | 61,400  | Units | 284,896   |
| NEUSTAR INC-CLASS COM STK USD0.001                            | 30,400  | Units | 986,176   |
| NEW YORK TIMES CO COM CLASS'A'STK USD0.10                     | 15,000  | Units | 365,400   |
| NEWPARK RESOURCES INC COM STK USD0.01                         | 36,100  | Units | 260,281   |
| NEWS CORP CLASS'A'NON VTG COM STKUSD0.01                      | 166,500 | Units | 3,576,420 |
| NII HOLDINGS INC COM STK USD0.001                             | 35,700  | Units | 2,300,508 |
| NIKE INC CLASS'B'COM STK NPV                                  | 45,800  | Units | 4,552,705 |
| NOBLE CORP COM STK USD0.1                                     | 28,300  | Units | 2,155,045 |
| NOBLE ENERGY INC COM USD3.33 1/3                              | 38,200  | Units | 1,874,474 |
| NOBLE INTERNATIONAL LD COM STK NPV                            | 5,600   | Units | 112,280   |
| NORDSON CORP COM STK NPV                                      | 4,900   | Units | 245,025   |
| NORDSTROM INC COM STK NPV                                     | 13,500  | Units | 666,090   |
| NORTHROP GRUMMAN CORP COM STK USD1                            | 12,600  | Units | 853,020   |
| NORTHWEST NATURAL GAS CO COM STK USD3.167                     | 8,500   | Units | 360,740   |
| NOVARTIS AG ADR EACH REPR 1 CHF0.50(REGD)                     | 67,100  | Units | 3,854,224 |
| NOVELLUS SYSTEMS INC COM STK NPV                              | 56,100  | Units | 1,930,962 |
| NU SKIN ENTERPRISES INC CLASS'A'COM STK USD0.001              | 11,300  | Units | 205,999   |
| NUVEEN INVESTMENTS CLASS'A'COM USD0.01                        | 27,700  | Units | 1,437,076 |
| NVIDIA CORP COM USD0.001                                      | 23,900  | Units | 884,539   |
| NYMAGIC INC COM STK USD1                                      | 2,500   | Units | 91,700    |
| NYSE GROUP INC COM STK USD0.01                                | 28,700  | Units | 2,789,640 |
| OAKLEY INC COM STK NPV  | 11,400  | Units | 228,684   |
| OCCIDENTAL PETROLEUM CORP COM USD0.20                         | 75,900  | Units | 3,722,411 |
| OCEANEERING INTERNATIONAL INC COM STK USD0.25                 | 6,700   | Units | 265,990   |
| OFFICE DEPOT INC COM STK USD0.01                              | 17,400  | Units | 664,158   |
| OFFICEMAX INC COM STK USD2.50                                 | 13,800  | Units | 687,240   |
| OLD DOMINION FREIGHT LINE INC COM STK USD0.10                 | 6,900   | Units | 166,083   |
| OLD REPUBLIC INTERNATIONAL CORP COM STK USD1                  | 69,700  | Units | 1,622,616 |
| OLIN CORP COM STK USD1  | 13,500  | Units | 223,020   |
| OMNICARE INC COM STK USD1                                     | 27,500  | Units | 1,062,325 |
| OPENTV CORP NPV CLASS'A'                                      | 136,800 | Units | 317,376   |
| OPTIONSPRESS HLDGS INC COM STK USD0.0001                      | 34,900  | Units | 791,881   |
| ORACLE CORP COM USD0.01                                       | 50,900  | Units | 872,426   |
| O'REILLY AUTOMOTIVE INC COM STK USD0.01                       | 41,700  | Units | 1,336,902 |
| OSHKOSH TRUCK CORP COM STK USD0.01                            | 30,900  | Units | 1,496,178 |
| OSI PHARMACEUTICALS INC COM STK USD0.01                       | 16,400  | Units | 573,672   |



Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|   |         |       |           |
|---|---------|-------|-----------|
| OVERSEAS SHIPHOLDING GROUP INC COM STK USD1         | 14,300  | Units | 805,090   |
| OXFORD INDUSTRIES INC COM STK USD1                  | 21,800  | Units | 1,082,370 |
| PACER INTL INC COM                                  | 6,700   | Units | 201,469   |
| PACIFIC CONTINENTAL CORP COM STK USD1               | 2,917   | Units | 56,240    |
| PACIFIC SUNWEAR OF CALIFORNIA INC COM STK USD0.01   | 29,300  | Units | 573,694   |
| PACTIV CORP COM STK USD0.01                         | 12,600  | Units | 449,694   |
| PALL CORP COM STK USD0.10                           | 50,200  | Units | 1,734,410 |
| PARAMETRIC TECHNOLOGY CORP NEW COM STK USD0.01      | 11,900  | Units | 214,438   |
| PARKWAY PROPERTIES INC COM STK USD0.001             | 4,200   | Units | 214,242   |
| PARTNERRE COM STK USD1                              | 10,500  | Units | 745,815   |
| PATTERSON COS INC COM STK USD0.01                   | 22,600  | Units | 802,526   |
| PATTERSON UTI ENERGY INC COM STK USD0.01            | 78,100  | Units | 1,814,263 |
| PAXAR CORP COM STK USD0.10                          | 19,100  | Units | 440,446   |
| PDL BIOPHARMA INC COM STK USD0.01                   | 87,300  | Units | 1,758,222 |
| PENN NATIONAL GAMING INC COM STK USD0.01            | 28,700  | Units | 1,194,494 |
| PENNEY(J.C.)CO INC COM STK USD0.50                  | 8,300   | Units | 642,088   |
| PEPSI BOTTLING GROUP INC COM STK USD0.01            | 41,600  | Units | 1,290,432 |
| PEPSICO INC CAP USD0.016666                         | 76,000  | Units | 4,777,620 |
| PERFORMANCE FOODS GROUP INC COM STK USD0.01         | 12,000  | Units | 331,680   |
| PEROT SYSTEMS CLASS'A'COM STK USD0.01               | 76,500  | Units | 1,253,835 |
| PER-SE TECHNOLOGIES INC COM STK USD0.01             | 17,500  | Units | 486,150   |
| PFIZER INC COM USD0.05                              | 52,300  | Units | 1,354,570 |
| PHILADELPHIA CONSOLIDATED HOLDINGS COM STK NPV      | 7,100   | Units | 316,376   |
| PHOTRONICS INC COM STK USD0.01                      | 75,300  | Units | 1,230,402 |
| PINNACLE WEST CAPITAL CORP COM STK USD2.50          | 32,300  | Units | 1,637,287 |
| PLATINUM UNDERWRITERS HLDGS LTD SHS                 | 51,100  | Units | 1,581,034 |
| PMI GROUP INC COM STK USD0.01                       | 53,300  | Units | 2,516,959 |
| POLO RALPH LAUREN CORP CLASS'A'COM STK USD0.01      | 15,500  | Units | 1,204,505 |
| POLYCOM INC COM STK USD0.0005                       | 26,900  | Units | 831,479   |
| PPG INDUSTRIES INC COM STK USD1.666                 | 6,100   | Units | 391,681   |
| PRAXAIR INC COM STK USD0.01                         | 6,800   | Units | 403,444   |
| PRECISION CASTPARTS COM NPV                         | 78,900  | Units | 6,178,698 |
| PREFERRED BK LOS ANGELES CALIFORNIA COM STK USD0.01 | 1,400   | Units | 84,126    |
| PREMIUM STANDARD FARMS INC COM STK USD0.01          | 27,100  | Units | 504,873   |
| PRICELINE.COM INC COM STK USD0.008                  | 30,600  | Units | 1,334,466 |
| PRIDE INTL INC NEW COM USD0.01                      | 34,000  | Units | 1,020,340 |
| PROCTER & GAMBLE CO COM STK NPV                     | 51,700  | Units | 3,322,759 |
| PROGRESS SOFTWARE CORP COM STK USD0.01              | 8,300   | Units | 231,819   |
| PROSPERITY BANCSHARES INC COM STK USD1              | 4,600   | Units | 159,264   |
| PROTECTIVE LIFE CORP COM STK USD0.50                | 14,700  | Units | 698,250   |
| PULTE HOMES INC COM STK USD0.01                     | 36,200  | Units | 1,200,392 |
| QLOGIC CORP COM STK USD0.001                        | 60,900  | Units | 1,334,928 |
| QUALCOMM INC COM STK USD0.0001                      | 123,400 | Units | 4,678,286 |
| QUESTAR CORP COM STK NPV                            | 12,500  | Units | 1,038,125 |
| QUIKSILVER INC COM STK USD0.01                      | 27,600  | Units | 434,700   |
| QUINTANA MARITIME LTD COM STK USD0.01               | 18,800  | Units | 207,176   |
| R.H. DONNELLEY CORP COM STK USD1                    | 18,400  | Units | 1,154,232 |
| RADIAN GROUP INC COM USD0.001                       | 15,700  | Units | 846,387   |
| RAILAMERICA INC COM STK USD0.001                    | 10,200  | Units | 164,016   |
| RAMCO-GERSHENSON PROPERTIES TRUST SBI USD0.01       | 6,200   | Units | 239,243   |

Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|   |         |       |           |
|---|---------|-------|-----------|
| RARE HOSPITALITY INC COM STK NPV                                  | 34,000  | Units | 1,119,620 |
| RAYONIER INC COM STK NPV  | 10,000  | Units | 410,500   |
| RC2 CORP COM STK USD0.01  | 5,200   | Units | 228,800   |
| READERS DIGEST ASSOCIATION INC CLASS'A'COM STK<br>NON VTG USD0.01 | 34,300  | Units | 572,810   |
| RECORDKEEPER FEES   | 0       | Units | (29,464)  |
| RED ROBIN GOURMET BURGERS INC COM STK USD0.001                    | 15,800  | Units | 566,430   |
| REGENERON PHARMACEUTICALS INC COM STK USD0.001                    | 46,700  | Units | 937,269   |
| REHABCARE GROUP INC COM   | 14,600  | Units | 216,810   |
| RELIANCE STEEL & ALUMINIUM COM STK NPV                            | 10,800  | Units | 425,952   |
| RESEARCH IN MOTION COM NPV  | 23,000  | Units | 2,938,940 |
| RESOURCES CONNECTION INC COM STK USD0.01                          | 22,700  | Units | 722,768   |
| REYNOLDS AMERICAN INC COM STK USD0.0001                           | 19,900  | Units | 1,317,028 |
| RF MICRO DEVICES INC COM STK NPV                                  | 130,600 | Units | 886,774   |
| ROBERT HALF INTERNATIONAL INC COM STK USD1                        | 36,900  | Units | 1,369,728 |
| ROCHE HLDG AG ADR-REPR GENUS PTG CERT NPV<br>SPONS(BNY)           | 65,500  | Units | 5,862,106 |
| ROCK-TENN CO CLASS'A'COM STK USD0.01                              | 13,300  | Units | 360,563   |
| ROCKWELL COLLINS INC COM STK USD0.01                              | 13,900  | Units | 879,731   |
| ROHM & HAAS CO COM STK USD2.50                                    | 8,500   | Units | 434,520   |
| ROWAN COS INC COM USD0.125  | 20,900  | Units | 693,880   |
| ROYAL DUTCH SHELL ADR EACH REPR 2'A'SHS                           | 23,200  | Units | 1,642,328 |
| RTI INTERNATIONAL METALS INC COM STK USD0.01                      | 17,500  | Units | 1,368,850 |
| RUDDICK CORP COM STK USD1   | 28,500  | Units | 794,010   |
| RYDER SYSTEM INC COM STK USD0.50                                  | 1,400   | Units | 71,484    |
| SAFECO CORP COM STK NPV   | 25,300  | Units | 1,582,515 |
| SANDISK CORP COM STK USD0.001                                     | 10,900  | Units | 469,027   |
| SANMINA-SCI CORP COM STK USD0.01                                  | 92,400  | Units | 318,780   |
| SAP AG ADR EACH 1 REP 1 COM NPV(SPONS)LEVEL II                    | 64,700  | Units | 3,435,570 |
| SCHLUMBERGER COM USD0.01  | 38,500  | Units | 2,436,535 |
| SCHOLASTIC CORP COM STK USD0.01                                   | 20,100  | Units | 720,384   |
| SCHWAB(Charles)CORP COM STK USD0.01                               | 179,300 | Units | 3,467,662 |
| SCIENTIFIC GAMES CLASS'A'COM USD0.01                              | 13,100  | Units | 396,013   |
| SCOTTS MIRACLE-GRO CO CLASS'A'COM STK NPV                         | 26,300  | Units | 1,358,395 |
| SEACOAST BANKING COM USD0.10                                      | 2,900   | Units | 72,384    |
| SEALY CORP COM STK USD0.01  | 42,000  | Units | 619,500   |
| SEARS HLDGS CORP COM STK USD0.01                                  | 4,000   | Units | 671,720   |
| SEITEL COM STK USD0.01(NEW)                                       | 195,400 | Units | 698,555   |
| SEMPRA ENERGY CORP COM STK NPV                                    | 34,400  | Units | 1,940,016 |
| SERVICE CORPORATION INTERNATIONAL COM STK USD1                    | 45,500  | Units | 466,375   |
| SHERWIN-WILLIAMS CO COM STK USD1                                  | 4,800   | Units | 305,184   |
| SIERRA PACIFIC RESOURCES COM STK USD0.01                          | 23,100  | Units | 388,773   |
| SILGAN HLDGS INC COM STK USD0.01                                  | 11,100  | Units | 487,512   |
| SIMON PROPERTY GROUP INC COM STK USD0.0001                        | 8,300   | Units | 840,707   |
| SINCLAIR BROADCAST GROUP INC CLASS'A'COM STK<br>USD0.01           | 53,300  | Units | 566,313   |
| SKECHERS USA INC CLASS'A'COM STK USD0.001                         | 4,100   | Units | 136,571   |
| SKYWEST INC COM STK NPV   | 6,200   | Units | 158,348   |
| SMART & FINAL COM USD0.01   | 6,900   | Units | 130,410   |
| SMITHFIELD FOODS COM USD0.5                                       | 13,000  | Units | 333,580   |
| SMUCKER(J.M.)CO COM STK NPV                                       | 13,600  | Units | 659,192   |

## Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|  |         |       |           |
|--|---------|-------|-----------|
| SMURFIT-STONE CONTAINER CORP COM STK USD0.01   | 29,700  | Units | 313,632   |
| SONOCO PRODUCTS CO COM STK NPV                 | 42,300  | Units | 1,609,938 |
| SOUTHWEST BANCORP INC OKLAHOMA COM STK USD1    | 3,100   | Units | 86,622    |
| SPARTECH CORP COM STK USD0.75                  | 7,800   | Units | 204,516   |
| ST MARY LAND & EXPLORATION COM STK USD0.01     | 5,700   | Units | 209,988   |
| ST.JUDE MEDICAL INC COM STK USD0.10            | 93,400  | Units | 3,414,704 |
| STANCORP FINANCIAL GROUP COM STK NPV           | 6,100   | Units | 274,805   |
| STANDEX INTERNATIONAL CORP COM STK USD1.5      | 15,500  | Units | 467,015   |
| STANLEY WORKS COM STK USD2.50                  | 10,400  | Units | 523,016   |
| STARBUCKS CORP COM STK NPV                     | 69,500  | Units | 2,461,690 |
| STATOIL ADR EACH REP 1 ORD NOK2.50 LVL111(BNY) | 59,900  | Units | 1,576,568 |
| STEEL DYNAMICS INC COM STK USD0.01             | 12,900  | Units | 420,540   |
| STEINER LEISURE COM STK USD0.01                | 29,700  | Units | 1,351,350 |
| STERIS CORP COM STK NPV                        | 8,100   | Units | 203,877   |
| STILLWATER MINING CO COM STK USD0.01           | 87,900  | Units | 1,097,871 |
| SUNCOR ENERGY COM STK NPV                      | 24,300  | Units | 1,917,513 |
| SUNOCO INC COM STK USD1                        | 47,400  | Units | 2,955,864 |
| SWIFT ENERGY CO COM STK USD0.01                | 13,100  | Units | 587,011   |
| SY BANCORP INC COM STK NPV                     | 3,000   | Units | 84,450    |
| SYBASE INC COM STK USD0.001                    | 14,300  | Units | 353,210   |
| SYKES ENTERPRISES INC COM STK USD0.01          | 11,800  | Units | 208,152   |
| SYMMETRY MEDICAL INC COM STK USD0.0001         | 28,900  | Units | 399,687   |
| SYNIVERSE HLDGS INC COM STK USD0.001           | 36,100  | Units | 541,139   |
| TANGER FACTORY OUTLET CENTERS COM STK USD0.01  | 10,100  | Units | 394,708   |
| TARGET CORP COM STK USD0.0833                  | 54,200  | Units | 3,092,110 |
| TAUBMAN CENTRES INC COM STK USD0.01            | 4,700   | Units | 240,805   |
| TECHNITROL INC COM STK USD0.125                | 46,200  | Units | 1,103,718 |
| TEKTRONIX INC COM STK NPV                      | 8,200   | Units | 239,194   |
| TEMPLE-INLAND INC COM STK USD1                 | 18,400  | Units | 846,952   |
| TEMPUR PEDIC INTERNATIONAL INC COM STK USD0.01 | 26,100  | Units | 534,006   |
| TENNECO INC COM STK USD0.01                    | 3,732   | Units | 92,255    |
| TERADYNE INC COM STK USD0.125                  | 24,800  | Units | 371,008   |
| TEREX CORP COM STK USD0.01                     | 27,300  | Units | 1,763,034 |
| TESORO CORP COM STK USD0.1666                  | 23,100  | Units | 1,519,287 |
| TETRA TECH INC COM STK USD0.01                 | 28,800  | Units | 520,992   |
| THE MOSAIC COMPANY                             | 63,000  | Units | 1,345,680 |
| THERAVANCE INC COM STK USD1                    | 30,300  | Units | 935,967   |
| TJX COS INC COM STK USD1                       | 24,100  | Units | 687,332   |
| TORCHMARK CORP COM STK USD1                    | 29,700  | Units | 1,893,672 |
| TOTAL S A SPONSORED ADR(CNV 1/2 SHS EUR10)     | 22,400  | Units | 1,611,008 |
| TRIAD HOSPITALS INC COM STK USD0.01            | 18,200  | Units | 761,306   |
| TRIQUINT SEMI CONDUCTOR INC COM STK USD0.001   | 181,900 | Units | 818,550   |
| TRUSTMARK CORP COM STK NPV                     | 5,000   | Units | 163,550   |
| TUPPERWARE BRANDS CORP COM STK USD0.01         | 11,000  | Units | 251,196   |
| TWEEN BRANDS INC COM STK USD0.01               | 25,800  | Units | 1,030,194 |
| TYCO INTERNATIONAL LTD COM STK USD0.20         | 30,200  | Units | 921,100   |
| UAP HLDG CORP COM STK USD0.001                 | 27,500  | Units | 692,450   |
| UBS AG CHF0.10                                 | 66,400  | Units | 4,005,912 |
| UCBH HLDGS INC COM STK USD0.01                 | 9,500   | Units | 167,105   |
| UNIFI INC COM STK USD0.10                      | 107,000 | Units | 262,150   |
| UNITED AMERICA INDEMNITY LTD COM STK           | 6,600   | Units | 167,178   |

Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|   |         |       |           |
|---|---------|-------|-----------|
| UNITED BANKSHARES INC COM STK USD2.50                 | 6,400   | Units | 249,152   |
| UNITED FIRE & CASUALTY CO COM STK USD3.33 1/3         | 3,700   | Units | 130,925   |
| UNITED ONLINE INC COM STK USD0.001                    | 33,200  | Units | 440,896   |
| UNITED RENTALS INC COM STK USD0.01                    | 30,200  | Units | 767,986   |
| UNITED STATES CELLULAR CORP COM STK USD1              | 26,500  | Units | 1,844,135 |
| UNITED STATES STEEL CORP COM STK USD1                 | 18,400  | Units | 1,345,776 |
| UNITED STATIONERS INC COM STK USD0.10                 | 14,200  | Units | 662,998   |
| UNITED TECHNOLOGIES CORP COM STK USD1                 | 44,700  | Units | 2,794,644 |
| UNITEDHEALTH GROUP INC COM STK USD0.01                | 26,800  | Units | 1,439,964 |
| UNIVERSAL COMPRESSION HLDS COM STK USD0.01            | 3,600   | Units | 223,596   |
| UNIVERSAL CORP COM STK NPV                            | 3,300   | Units | 161,733   |
| UNIVERSAL TECHNICAL INSTITUTE COM STK USD0.0001       | 23,700  | Units | 526,377   |
| URS CORP COM STK USD0.01                              | 53,000  | Units | 2,271,050 |
| VALASSIS COMMUNICATIONS INC COM STK USD0.01           | 26,100  | Units | 378,450   |
| VALSPAR CORP COM STK USD0.50                          | 49,900  | Units | 1,385,723 |
| VARIAN SEMICONDUCT EQUIP ASSOC INC COM STK USD1       | 35,500  | Units | 1,615,960 |
| VECTREN CORP COM NPV                                  | 21,200  | Units | 599,536   |
| VERIGY LTD COM NPV                                    | 13,700  | Units | 243,175   |
| VERITAS DGC INC COM STK USD0.01                       | 2,200   | Units | 188,386   |
| VF CORP COM STK NPV                                   | 20,800  | Units | 1,707,264 |
| VIAD CORP COM STOCK USD1.5                            | 9,900   | Units | 402,336   |
| VISHAY INTL USD0.10                                   | 107,100 | Units | 1,450,134 |
| VULCAN MATERIALS CO COM STK USD1                      | 4,500   | Units | 404,415   |
| WALT DISNEY CO. DISNEY COM USD0.01                    | 148,400 | Units | 5,132,261 |
| WARNACO GROUP INC CLS'A'COM STK USD0.01               | 26,400  | Units | 670,032   |
| WASHINGTON GROUP INTERNATIONAL INC COM<br>STK USD0.01 | 15,900  | Units | 950,661   |
| WASHINGTON MUTUAL INC COM STK NPV                     | 41,900  | Units | 1,906,031 |
| WATERS CORP COM STK USD0.01                           | 30,500  | Units | 1,493,585 |
| WATSON WYATT WORLDWIDE INC CLASS'A'COM<br>STK USD0.01 | 15,900  | Units | 719,078   |
| WAUSAU PAPER CORP COM STK NPV                         | 12,200  | Units | 182,878   |
| WELLPOINT INC COM STK USD0.01                         | 61,000  | Units | 4,800,090 |
| WERNER ENTERPRISES INC COM STK USD0.01                | 73,400  | Units | 1,283,032 |
| WEST COAST BANCORP ORE COM STK USD0.01                | 4,000   | Units | 138,560   |
| WESTAMERICA BANCORP COM STK NPV                       | 2,400   | Units | 121,512   |
| WEYERHAEUSER CO COM STK USD1.25                       | 6,200   | Units | 438,030   |
| WHIRLPOOL CORP COM STK USD1                           | 11,600  | Units | 963,032   |
| WHOLE FOODS MARKET INC COM STK NPV                    | 64,000  | Units | 3,003,520 |
| WILLIAMS-SONOMA INC COM STK USD0.01                   | 13,500  | Units | 424,440   |
| WILLIS GROUP HOLDINGS COM STK USD0.000115             | 10,200  | Units | 407,439   |
| WINNEBAGO INDUSTRIES INC COM STK USD0.50              | 26,000  | Units | 858,330   |
| WSFS FINANCIAL CORP COM STK USD0.01                   | 1,900   | Units | 127,167   |
| WYETH COM USD0.333                                    | 57,900  | Units | 2,948,268 |
| XEROX CORP COM STK USD1                               | 53,500  | Units | 906,825   |
| XM SATELLITE RADIO HLDGS CLASS'A'COM STK USD0.01      | 73,700  | Units | 1,064,965 |
| ZALE CORP COM STK USD0.01                             | 28,500  | Units | 803,985   |
| ZUMIEZ INC COM STK NPV                                | 20,500  | Units | 605,570   |
| ABBOTT LABS COM NPV                                   | 800     | Units | 39,171    |
| ADOBE SYSTEMS INC COM STK USD0.0001                   | 1,800   | Units | 74,784    |
| AGILENT TECHNOLOGIES INC COM STK USD0.01              | 700     | Units | 24,311    |

## Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|  |          |       |           |
|--|----------|-------|-----------|
| ALCON INC CHF0.20                                    | 500      | Units | 56,354    |
| AMEDISYS INC COM STK USD0.001                        | 2,100    | Units | 70,157    |
| AMER INTL GRP COM USD2.50                            | 1,200    | Units | 86,293    |
| AMERICAN EXPRESS CO COM USD0.20                      | 600      | Units | 36,682    |
| AMGEN INC COM USD0.0001                              | 300      | Units | 20,431    |
| APPLE INC COM STK NPV                                | 700      | Units | 56,134    |
| ATWOOD OCEANICS INC COM STK USD1                     | (1,000)  | Units | (49,204)  |
| BOEING CO COM STK USD5                               | 600      | Units | 53,180    |
| BORG-WARNER INC COM STK USD0.01                      | (2,865)  | Units | (169,792) |
| BROADCOM CORP CLASS'A'COM STK USD0.0001              | 900      | Units | 28,991    |
| CAREMARK RX INC COM STK USD0.001                     | 12,700   | Units | 723,597   |
| CIGNA CORP COM STK USD0.25                           | 100      | Units | 13,230    |
| CISCO SYSTEMS COM USD0.001                           | 2,900    | Units | 79,676    |
| COACH INC COM STK USD0.01                            | 1,200    | Units | 52,126    |
| COLDWATER CREEK COM STK USD0.01                      | (3,500)  | Units | (86,903)  |
| COMTECH TELECOMMUNICATIONS COM STK USD0.10           | (1,216)  | Units | (46,886)  |
| CORNING INC COM STK USD0.50                          | 1,000    | Units | 18,739    |
| ELECTRONIC ARTS COM USD0.01                          | 800      | Units | 40,532    |
| EXPEDIA INC COM STK USD0.001                         | 5,600    | Units | 117,621   |
| EXPRESS SCRIPTS IN COM USD0.01                       | 3,200    | Units | 231,941   |
| FOUNDRY NETWORKS INC COM STK USD0.0001               | (1,000)  | Units | (15,040)  |
| GENENTECH INC COM USD0.02                            | 600      | Units | 48,041    |
| GENERAL ELECTRIC CO. COM STK USD0.06                 | 1,500    | Units | 56,181    |
| GILEAD SCIENCES COM USD0.001                         | 1,000    | Units | 64,902    |
| GOLDMAN SACHS GROUP INC COM STK USD0.01              | 200      | Units | 40,111    |
| GOOGLE INC COM STK USD0.001 CLS'A'                   | 200      | Units | 92,794    |
| HOSPIRA INC COM STK USD0.01                          | (1,800)  | Units | (60,715)  |
| INFOSYS TECHNOLOGIES ADR EACH REPR 1ORD INR5         | 300      | Units | 16,428    |
| INTEGRATED ALARM SERVICES GROUP INC COM STK          | 17,700   | Units | 57,122    |
| INTERCONTINENTAL EXCHANGE INC COM STK USD0.01        | 200      | Units | 21,669    |
| INTERNATIONAL GAME TECHNOLOGY COM STK<br>USD0.000625 | 200      | Units | 9,216     |
| LANCE INC COM STK USD0.833                           | (2,103)  | Units | (42,762)  |
| LOWE'S COS INC COM STK USD0.50                       | 800      | Units | 24,862    |
| MACY'S INC COM STK USD0.01                           | 600      | Units | 22,835    |
| MARRIOTT INTERNATIONAL INC COM STK USD0.01 CL'A'     | 800      | Units | 38,470    |
| MARVELL TECH GROUP COM NPV                           | 2,300    | Units | 44,016    |
| MERRILL LYNCH & CO INC COM STK USD1.333              | 500      | Units | 46,696    |
| MICROSOFT CORP COM USD0.0000125                      | 2,700    | Units | 80,743    |
| MONSANTO CO NEW(DELAWARE) COM STK USD0.01            | 200      | Units | 10,580    |
| MORGAN STANLEY BDS 18/OCT/2016 USD100000             | (10,000) | Units | (10,036)  |
| MOTOROLA INC COM STK USD3                            | 1,300    | Units | 26,737    |
| NEWS CORP CLASS'A'NON VTG COM STKUSD0.01             | 1,700    | Units | 36,868    |
| NII HOLDINGS INC COM STK USD0.001                    | 400      | Units | 25,532    |
| NIKE INC CLASS'B'COM STK NPV                         | 500      | Units | 49,723    |
| NOVARTIS AG ADR EACH REPR 1 CHF0.50(REGD)            | 800      | Units | 46,212    |
| NUVEEN INVESTMENTS CLASS'A'COM USD0.01               | (500)    | Units | (26,318)  |
| NYSE GROUP INC COM STK USD0.01                       | 300      | Units | 29,029    |
| OCCIDENTAL PETROLEUM CORP COM USD0.20                | 500      | Units | 24,545    |
| OXFORD INDUSTRIES INC COM STK USD1                   | 600      | Units | 29,814    |
| PEPSICO INC CAP USD0.016666                          | 900      | Units | 56,595    |

Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|   |         |       |                       |
|---|---------|-------|-----------------------|
| PRICELINE.COM INC COM STK USD0.008              | (1,800) | Units | (78,695)              |
| PROCTER & GAMBLE CO COM STK NPV                 | 600     | Units | 38,611                |
| QUALCOMM INC COM STK USD0.0001                  | 1,600   | Units | 60,454                |
| RARE HOSPITALITY INC COM STK NPV                | 1,700   | Units | 56,111                |
| RESEARCH IN MOTION COM NPV                      | 300     | Units | 38,798                |
| RESOURCES CONNECTION INC COM STK USD0.01        | 1,300   | Units | 42,160                |
| ROCHE HLDG AG ADR-REPR GENUS PTG CERT NPV       | 800     | Units | 71,862                |
| SANDISK CORP COM STK USD0.001                   | (1,000) | Units | (43,190)              |
| SAP AG ADR EACH 1 REP 1 COM NPV(SPONS)LEVEL II  | 600     | Units | 31,850                |
| SCHLUMBERGER COM USD0.01                        | 500     | Units | 31,809                |
| SCHWAB(Charles)CORP COM STK USD0.01             | 2,400   | Units | 46,487                |
| ST.JUDE MEDICAL INC COM STK USD0.10             | 1,200   | Units | 43,925                |
| STARBUCKS CORP COM STK NPV                      | 800     | Units | 28,527                |
| SUNCOR ENERGY COM STK NPV                       | 300     | Units | 23,568                |
| TARGET CORP COM STK USD0.0833                   | 700     | Units | 39,947                |
| UBS AG CHF0.80                                  | 800     | Units | 48,451                |
| UNITED TECHNOLOGIES CORP COM STK USD1           | 500     | Units | 31,317                |
| VARIAN SEMICONDUCT EQUIP ASSOC INC COM STK USD1 | 3,100   | Units | 142,537               |
| VERIGY LTD COM NPV                              | 0       | Units | 0                     |
| WALT DISNEY CO. DISNEY COM USD0.01              | 1,900   | Units | 65,901                |
| WHOLE FOODS MARKET INC COM STK NPV              | 800     | Units | 37,515                |
| WILLIAMS-SONOMA INC COM STK USD0.01             | 3,600   | Units | 115,139               |
| WYETH COM USD0.333                              | 700     | Units | 35,854                |
| <b>Total Corporate Stock</b>                    |         |       | <b>\$ 664,080,967</b> |

**Corporate Debt Securities**

|  |         |       |         |
|--|---------|-------|---------|
| AIFUL CORPORATION 5% DUE 10/AUG/2005   | 70,000  | Units | 69,299  |
| ALTERNATIVE LOAN TRUST 2006-OA 4-A-1 VARIABLE<br>5-Aug-46                    | 383,443 | Units | 383,907 |
| ALTRIA GROUP INC 7.00% 04/NOV/2013   | 200,000 | Units | 219,520 |
| AMERICAN HOME MORTGAGE ASSETS TRUST 2006-2 2A1<br>VARIABLE 25/SEP/2046       | 372,607 | Units | 373,388 |
| AMERICAN HOME MORTGAGE ASSETS TRUST 2006-3 3A12<br>VAR 25/OCT/2046           | 361,388 | Units | 359,990 |
| AMERICAN HOME MORTGAGE ASSETS TRUST 2006-4 I A-1-<br>VARIABLE 25/OCT/2046    | 393,961 | Units | 394,959 |
| ANADARKO FINANCE CORP 7.5% BDS 01/MAY/2031<br>USD1000                        | 120,000 | Units | 137,654 |
| ANADARKO PETROLEUM CORP 5.79% SR FLTG RATE NTS<br>15/SEP/2009 USD1000        | 110,000 | Units | 110,748 |
| ANADARKO PETROLEUM CORP 5.95% SNR NTS 15/SEP/2016<br>USD1000                 | 70,000  | Units | 71,327  |
| ANADARKO PETROLEUM CORP 6.45% SNR NTS 15/SEP/2036<br>USD1000                 | 110,000 | Units | 113,165 |
| AOL TIME WARNER INC 6.875% NTS 01/MAY/2012 USD1000                           | 100,000 | Units | 106,821 |
| AOL TIME WARNER INC 7.7% BDS 01/MAY/2032 USD1000                             | 30,000  | Units | 34,234  |
| BANC OF AMERICA COMMERCIAL MORTGAGE TRUST<br>2006-3 A-4 VARIABLE 10/JUL/2044 | 430,000 | Units | 449,104 |
| BANC OF AMERICA FUNDING 2006-E TRUST 2006-E 2-A-1<br>VARIABLE 20/JUN/2036    | 269,964 | Units | 273,235 |
|  | 356,494 | Units | 356,596 |

Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

BANC OF AMERICA FUNDING 2006-G TRUST 2006-G 2-A-2  
VARIABLE 20/JUL/2036

|   |         |       |         |
|---|---------|-------|---------|
| BANK OF AMERICA CORP 5.375% BDS<br>15/AUG/2011 USD1000  | 90,000  | Units | 92,463  |
| BAYVIEWW 2003 LJ1 A4 3.44% DUE 25-APRL-12   | 108,346 | Units | 106,101 |
| BEAR STEARNS ALT-A TR 2004-11 MTG PASSTHRU CTF CL<br>II-A-2                                       | 363,507 | Units | 371,302 |
| BEAR STEARNS SECURITIES TRUST 01-3 A-1 VARIABLE<br>25-Oct-32                                      | 14,734  | Units | 14,815  |
| C-BASS MORTGAGE LOAN ASSET BACKED CERTIFICATES<br>2006-MH AF-3 1 VARIABLE 25/OCT/2036             | 100,000 | Units | 101,271 |
| CE ELEC UK FDG CO SRNT144A6.995% 30/DEC/2007  | 250,000 | Units | 253,313 |
| CITIGROUP INC 4.125% 22/FEB/2010  | 310,000 | Units | 305,297 |
| CLEAR CHANNEL COMMUNICATIONS INC 6.25% BDS<br>15/MAR/2011 USD1000                                 | 80,000  | Units | 79,218  |
| COMCAST CORP 6.5% BDS 15/JAN/2017 USD1000   | 90,000  | Units | 96,631  |
| COMCAST CORP 6.50 15/JAN/2015   | 210,000 | Units | 225,099 |
| COMM 2006-C8 A-4 5.306% 10/DEC/2046   | 310,000 | Units | 309,872 |
| COMMERCIAL MORTGAGE ACCEPTANCE CORP. 97- ML1<br>A-4 6.735% 15/DEC/2030                            | 303,920 | Units | 307,136 |
| CONOCO INC 6.95% SNR NTS 15/APR/2029 USD1000  | 280,000 | Units | 322,154 |
| COUNTRYWIDE ALTERNATIVE LOAN TRUST SER#2005-59<br>FLTG RTE DUE 20/NOV/2035                        | 324,919 | Units | 326,609 |
| COUNTRYWIDE HOME EQUITY LOAN TRUST 2004-R CL 2A   | 313,284 | Units | 315,348 |
| CREDIT SUISSE COMMERCIAL MTG TRUST 5.467% CMO<br>15/SEP/2039 USD1000 CL'A3'                       | 360,000 | Units | 364,411 |
| CREDIT SUISSE WARBURG PINCUS TRUST 5.5%<br>NTS 16/AUG/2011 USD1000                                | 40,000  | Units | 41,261  |
| CSMC TRUST 2006-CF2 VAR 25/MAY/2036   | 296,721 | Units | 297,277 |
| CWABS ASSET-BACKED NOTE TRUST 2006-SD A-1 14<br>VARIABLE 25/JUL/2036                              | 354,434 | Units | 355,877 |
| CWALT ALTERNATIVE LN TR SER 2006 OA FR CMO<br>20/DEC/2046 USD1000 '1-A1-A                         | 395,403 | Units | 395,741 |
| CWALT INC 12667GPB3 20/JUL/2035   | 333,333 | Units | 334,735 |
| CWALT INC 2005-44 MTG PASSTHRU CTF 1A1 FLT  | 562,802 | Units | 564,273 |
| CWHEQ REVOLVING HOME EQUITY LOAN<br>RESECURITIZATION TRUST 2006-RE 04-F-1<br>VARIABLE 15/MAY/2034 | 317,319 | Units | 318,170 |
| CWMBS INC 12669GUX7 25/MAR/2035   | 283,394 | Units | 284,259 |
| CWMBS, INC. 2003-60 DUE 25/FEB/2034   | 368,066 | Units | 368,231 |
| DAIMLERCHRYSLER NA HLDGS 5.875% BDS 15/MAR/2011<br>USD100000                                      | 170,000 | Units | 173,581 |
| DEUTSCHE TELEKOM INTL FINANCE B.V. 5.75% BDS<br>23/MAR/2016 USD1000                               | 70,000  | Units | 70,067  |
| DEVON ENERGY CORP 7.95% SR DEB 15/APR/2032 USD  | 120,000 | Units | 148,101 |
| DOMINION RESOURCES INC 5.7% 17/SEP/2012   | 130,000 | Units | 133,614 |
| DRIVE AUTO RECEIVABLES TRUST 2006-2 A-3 14 5.330%<br>15-Apr-14                                    | 320,000 | Units | 322,758 |
| DUKE ENERGY CORP 5.625% DUE 30/NOV/2012   | 170,000 | Units | 173,893 |
| EXELON CORP 5.625% BDS 15/JUN/2035 USD1000  | 120,000 | Units | 113,335 |
| FIRSTENERGY CORP 6.45% BDS 15/NOV/2011 USD1000  | 80,000  | Units | 84,084  |

## Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|  |         |       |         |
|--|---------|-------|---------|
| FIRSTENERGY CORP 7.375% BDS 15/NOV/2031 USD1000                                | 200,000 | Units | 229,652 |
| GENERAL ELECT CAP CORP 4.125% 01/SEP/2009                                      | 310,000 | Units | 306,512 |
| GLITNIR BANKI HF 6.33% NTS 28/JUL/2011 USD1000 144A'                           | 150,000 | Units | 158,057 |
| GOLDMAN SACHS GROUP LP 4.500 15JNE15/JUN/2010                                  | 110,000 | Units | 107,881 |
| GREENPOINT MORTGAGE FUNDING TRUST 2006-AR 1- A1A<br>VARIABLE 25/OCT/2046       | 395,149 | Units | 395,607 |
| GREENPOINT MORTGAGE FUNDING TRUST 2006-AR A1-A<br>VARIABLE 25/SEP/2046         | 383,066 | Units | 383,243 |
| GSA HOME EQUITY TRUST SER 2005-5 CL A4   | 400,000 | Units | 401,651 |
| HARBORVIEW MORTGAGE LOAN TRUST 2006-7 2A-1A<br>VARIABLE 19/SEP/2036            | 358,082 | Units | 358,801 |
| HARBORVIEW MORTGAGE LOAN TRUST 2006-9 2A1A VAR<br>19-Nov-36                    | 390,721 | Units | 392,273 |
| HOUSEHOLD FINANCE CORP 4.625% DUE 15/JAN/2008                                  | 300,000 | Units | 304,391 |
| HYPOTHEKENBANK IN ESSEN 5% MTN 20/JAN/2012<br>USD1000 144A'                    | 10,000  | Units | 10,018  |
| IMPAC CMB TRUST SER 2003-12 CL A1  | 105,953 | Units | 106,101 |
| IMPERIAL CMB TRUST SERIES 2003-4 DUE<br>25FEB25/FEB/2033                       | 13,744  | Units | 13,761  |
| IXIS REAL ESTATE CAPITAL TRUST 2006-HE A-1 VARIABLE<br>25/AUG/2036             | 240,575 | Units | 240,796 |
| JPMORGAN CHASE & CO 5.125% 15/SEP/2014   | 410,000 | Units | 409,347 |
| KERR MCGEE CORP 6.95% 01/JUL/2024  | 30,000  | Units | 32,993  |
| KINDER MORGAN ENER PART  | 70,000  | Units | 66,684  |
| KONINKLIJKE KPN NV 8% BDS 01/OCT/2010 USD1000                                  | 120,000 | Units | 131,878 |
| LANDSBANKI ISLAND 6.1% NTS 25/AUG/2011 USD1000<br>144A'                        | 150,000 | Units | 155,703 |
| LEHMAN BROTHERS HOLDINGS 4.00% DUE 22/JAN/2008                                 | 130,000 | Units | 130,506 |
| LEHMAN XS TRUST 2006-14 1-A1B VARIABLE 25/SEP/2046                             | 392,681 | Units | 393,333 |
| LEHMAN XS TRUST 2006-GP 3-A1A VAR 25/AUG/2046                                  | 376,891 | Units | 376,938 |
| MERRILL LYNCH MORTGAGE TRUST 2006-C1 A-4<br>VARIABLE 12-May-39                 | 400,000 | Units | 413,514 |
| METLIFE INC BDS 15/DEC/2066 USD1000  | 90,000  | Units | 90,589  |
| MORGAN STANLEY 3.625% 01/APR/2008  | 40,000  | Units | 39,553  |
| MORGAN STANLEY 5.625% BDS 09/JAN/2012 USD1000                                  | 130,000 | Units | 135,027 |
| MORGAN STANLEY BDS 18/OCT/2016 USD100000                                       | 30,000  | Units | 30,398  |
| MORGAN STANLEY MORTGAGE LOAN TRUST 4.215% CMO<br>25/AUG/2034 USD               | 88,825  | Units | 88,953  |
| NELNET STUDENT LN TR 2005-2 A2   | 219,968 | Units | 219,831 |
| NEWS AMERICA INC 6.2% BDS 15/DEC/2034 USD1000                                  | 50,000  | Units | 48,399  |
| ONCOR ELECTRIC DELIVERY CO 6.375% NTS 15/JAN/2015<br>USD1000                   | 10,000  | Units | 10,602  |
| PACIFIC GAS & ELECTRIC 6.05% 01/MAR/2034                                       | 90,000  | Units | 92,587  |
| PETROBRAS INTERNATIONAL FINANCE 6.125%<br>NTS 06/OCT/2016 USD1000              | 90,000  | Units | 92,202  |
| RESIDENTIAL CAPITAL CORP 6% BDS 22/FEB/2011 USD1000                            | 440,000 | Units | 448,628 |
| RESONA PFD GLOBAL SECS VAR PERP 144A   | 60,000  | Units | 64,438  |
| SHINSEI FIN CAYMAN LTD 6.418%/FR PRF SEC 29/1/49<br>USD1000'144A'              | 110,000 | Units | 113,064 |
| SIERRA TIMESHARE RECEIVABLES FUNDING LLC 2006-1<br>A-2 14 VARIABLE 20/MAY/2018 | 294,648 | Units | 295,119 |



## Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|  |           |       |               |
|--|-----------|-------|---------------|
| SMFG PREFERRED CAPITAL VAR BDS PERPETUAL<br>USD100000 144A'                          | 100,000   | Units | 99,489        |
| SPRINT CAP CORP NT 8.375% DUE 15/MAR/2012  | 190,000   | Units | 215,848       |
| SPRINT CAP CORP NT 8.75% 15/MAR/2032 UNRESTRICTED                                    | 20,000    | Units | 24,588        |
| SPRINT NEXTEL CORP 6% NTS 01/DEC/2016 USD1000  | 70,000    | Units | 68,702        |
| STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST<br>2006-AR I-A-3 VARIABLE 25/JUL/2036 | 369,204   | Units | 370,256       |
| STRUCTURED ASSET MORTGAGE INVESTMENTS INC<br>2006-AR7 A1A VAR 25/AUG/2036            | 386,069   | Units | 387,180       |
| SUNTRUST CAPITAL VIII 6.1% NTS 15/12/36 USD1000                                      | 120,000   | Units | 117,250       |
| TELECOM ITALIA CAPITAL 5.25% 01OCT20015  | 70,000    | Units | 66,306        |
| TERWIN MORTGAGE TRUST TMTS 20 AF-3 VARIABLE<br>25-Jul-36                             | 200,000   | Units | 197,716       |
| THORNBURG MORTGAGE SECURITIES TRUST 2005-2 A4<br>FLT 25-Jul-45                       | 352,688   | Units | 353,023       |
| THORNBURG MORTGAGE SECURITIES TRUST 2005-4 A-3<br>VARIABLE 25/DEC/2035               | 374,413   | Units | 374,471       |
| THORNBURG MORTGAGE SECURTIES TRUST SERIES<br>2005-2 CL A3 VAR 25/JUL/2045            | 339,108   | Units | 339,528       |
| TXU CORP 5.55% SNR NTS 15/NOV/2014 USD1000 SER'P'                                    | 30,000    | Units | 28,693        |
| TYCO INTERNATIONAL 6% NTS 15/NOV/2013 USD1000  | 220,000   | Units | 229,315       |
| VALE OVERSEAS LTD 6.875% NTS 21/NOV/2036 USD1000                                     | 110,000   | Units | 113,661       |
| VERIZON GLOBAL FUNDING CORP 7.375% BDS 01/SEP/2012<br>USD1000                        | 40,000    | Units | 44,716        |
| VIACOM INC 5.75% 30/APR/2011   | 40,000    | Units | 40,410        |
| WACHOVIA CORPORATION 5.25% 01/AUG/2014   | 290,000   | Units | 292,811       |
| WACHOVIA MTG LN TR 2005-A 1-A-1 20/SEP/2035 FLT                                      | 336,283   | Units | 333,246       |
| WAMU MORTGAGE PASS-THROUGH CERTIFICATES<br>2005-AR A-1A2 VARIABLE 25/DEC/2045        | 288,544   | Units | 289,927       |
| WAMU MORTGAGE PASS-THROUGH CERTIFICATES<br>2005-AR A-1A2 VARIABLE 25/DEC/2045        | 257,233   | Units | 258,217       |
| WAMU MORTGAGE PASS-THROUGH CERTIFICATES<br>2006-AR 1-A1 VARIABLE 25/SEP/2036         | 182,929   | Units | 185,415       |
| WAMU MORTGAGE PASS-THROUGH TRUST 2005 AR14 1A1                                       | 161,113   | Units | 160,182       |
| WASTE MGMT INC DEL SR NT 6.375% 15/NOV/2012  | 130,000   | Units | 137,198       |
| WELLS FARGO CAPITAL VAR BDS 01/DEC/2086 USD100000                                    | 100,000   | Units | 98,450        |
| WELLS FARGO MORTGAGE BACKED SECURITIES TRUST<br>2006-AR II-A-3 VARIABLE 25/APR/2036  | 338,779   | Units | 337,712       |
| WEYERHAEUSER CO 6.75% NTS 15/MAR/2012 USD1000  | 250,000   | Units | 267,160       |
| <b>Total Corporate Debt Securities</b>   |           |       | \$ 23,944,744 |
| <b>Government Bonds</b>  |           |       |               |
| UNITED MEXICAN STATES 7.5% 08APR08/APR/2033  | 277,000   | Units | 331,650       |
| UNITED STATES OF AMER TREAS BONDS 2%<br>BDS 15/JAN/2026 USD1000                      | 80,000    | Units | 77,296        |
| UNITED STATES OF AMER TREAS BONDS 4.5%<br>BDS 15/FEB/2036 USD1000                    | 380,000   | Units | 367,815       |
| UNITED STATES OF AMER TREAS NOTES 2.375%<br>NTS 15/APR/2011 USD1000                  | 1,150,000 | Units | 1,171,091     |
| UNITED STATES OF AMER TREAS NOTES 3.875%<br>TIPS 15/JAN/2009 USD1000                 | 20,000    | Units | 25,744        |

Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|  |           |       |           |
|--|-----------|-------|-----------|
| UNITED STATES OF AMER TREAS NOTES 4.625%<br>TB 31/OCT/2011 USD1000 SER 'P' | 1,150,000 | Units | 1,154,932 |
| UNITED STATES OF AMER TREAS NOTES 4.625% TB<br>'R' 31/DEC/2011 USD1000     | 770,000   | Units | 767,414   |
| UNITED STATES OF AMER TREAS NOTES 5.125%<br>NTS 15/MAY/2016 USD1000        | 30,000    | Units | 31,101    |
| UNITED STATES OF AMER TREAS NOTES FLT<br>TIPS 15/APR/2029 USD1000          | 80,000    | Units | 124,546   |
| UNITED STATES OF AMER TREAS NOTES INFL I/L<br>NTS 15/JUL/2015 USD1000      | 40,000    | Units | 40,153    |
| UNITED STATES OF AMERICA TREASURY BONDS<br>VAR 15-Jul-16                   | 190,000   | Units | 193,610   |
| UNITED STATES TREAS NTS 04.875% 30/APR/2011                                | 2,200,000 | Units | 2,232,634 |
| USA TREASURY NTS 4.875% T-NTS 15/AUG/2016 USD                              | 30,000    | Units | 30,911    |
| USA TREASURY NTS VAR TIPS 15/APR/2010 USD1000                              | 230,000   | Units | 232,853   |
| US TREASURY NOTE - 4.625%, 2/28.2008 (912828EY)                            | 2,020,000 | Units | 2,011,478 |
| UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R'                            | (770,000) | Units | (768,123) |
| <b>Total Government Bonds</b>  |           | \$    | 8,025,105 |

**Mortgage Backed Securities**

|  |             |       |             |
|--|-------------|-------|-------------|
| FEDERAL HOME LN MTG CORP MTN<br>CALL 5.5%11/DEC/2008                           | 60,000      | Units | 60,147      |
| FEDERAL HOME LOAN BANKS 4.875% BDS<br>18/NOV/2011 USD10000                     | 140,000     | Units | 140,581     |
| FEDERAL HOME LOAN BANKS 5.4% BDS<br>02/JAN/2009 USD10000                       | 90,000      | Units | 89,865      |
| FEDERAL HOME LOAN MTG CORP   | 90,000      | Units | 86,545      |
| FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007                              | 350,000     | Units | 341,537     |
| FEDERAL NATIONAL MORTGAGE ASSOC 5.4%<br>NTS 13/APR/2009 USD1000                | 20,000      | Units | 20,230      |
| FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD<br>P/THRU 15/1/34 USD1000          | 3,950,000   | Units | 3,975,920   |
| FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD<br>P/THRU 15/1/32 USD1000         | 1,780,000   | Units | 1,813,375   |
| FNMA TBA 15YR TBA 05.000% JAN  | 1,000,000   | Units | 982,812     |
| FNMA TBA 5.5% MBPT 15/1/19 USD1000   | 2,000,000   | Units | 1,999,376   |
| FNMA TBA SF 5.0 30 YR JAN  | 8,200,000   | Units | 7,915,558   |
| RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS<br>TBA FNMA SF 5.50 30 YRS JAN | 300,000     | Units | 344,137     |
| TBA GNMA 5.50 30 YR JAN  | 2,100,000   | Units | 2,075,063   |
| TBA GNMA I SF 6.00 30 YRS JAN  | 950,000     | Units | 945,250     |
| TBA GNMA I SF 6.00 30 YRS JAN  | 2,100,000   | Units | 2,128,875   |
| FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009                                   | (90,000)    | Units | (89,982)    |
| FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD<br>P/THRU                          | (3,950,000) | Units | (3,987,016) |
| FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD                                   | (1,780,000) | Units | (1,817,215) |
| FNMA TBA 15YR TBA 05.000% JAN  | (1,000,000) | Units | (992,344)   |
| FNMA TBA 5.5% MBPT 15/1/19 USD1000   | (2,000,000) | Units | (2,013,047) |
| FNMA TBA SF 5.0 30 YR JAN  | (8,200,000) | Units | (8,006,941) |
| TBA FNMA SF 5.50 30 YRS JAN  | (2,100,000) | Units | (2,084,992) |
| TBA GNMA 5.50 30 YR JAN  | (950,000)   | Units | (950,742)   |
| TBA GNMA I SF 6.00 30 YRS JAN  | (2,100,000) | Units | (2,135,557) |

|   |         |       |         |
|---|---------|-------|---------|
| <b>Total Mortgage Backed Securities</b>   |         | \$    | 841,435 |
| <b>Registered Investment Companies</b>    |         |       |         |
| AIM ENERGY CLASS B                        | 117     | Units | 4,298   |
| AIM HIGH YIELD INVESTOR CLASS             | 7,857   | Units | 35,513  |
| AIM INTERNATIONAL CORE EQUITY INV CL      | 4,533   | Units | 66,492  |
| AIM LEISURE INVESTOR CLASS                | 108     | Units | 5,141   |
| ALLIANCEBER GLOBAL GOV'T INCOME TR CL A   | 4,347   | Units | 33,690  |
| ALLIANCEBER INTL VALUE ADVISOR            | 1,683   | Units | 38,260  |
| ALLIANZ NFJ DIVIDEND VALUE FD CL D        | 1,957   | Units | 33,382  |
| ALPINE DYNAMIC DIVID FUND                 | 2,428   | Units | 31,421  |
| ALPINE INTERNATIONAL REAL ESTATE EQUITY Y | 1,871   | Units | 76,193  |
| ALPINE REALTY INCOME & GROWTH Y           | 627     | Units | 17,168  |
| AMANA MUTUAL FUND TRUST GROWTH            | 2,087   | Units | 43,148  |
| AMANA MUTUAL FUND TRUST INCOME            | 2,402   | Units | 66,604  |
| AMERICAN AMCAP CLASS A                    | 955     | Units | 19,126  |
| AMERICAN BALANCED CL R5                   | 19,806  | Units | 376,900 |
| AMERICAN BALANCED CLASS R3                | 308     | Units | 5,832   |
| AMERICAN BEACON BALANCED                  | 4,439   | Units | 63,342  |
| AMERICAN BEACON ERMG MKTS PLANAHEAD CL    | 780     | Units | 13,023  |
| AMERICAN BEACON LARGE CAP VALUE PLAN      | 5,196   | Units | 118,363 |
| AMERICAN BOND FUND OF AMERICA CL R3       | 4,880   | Units | 65,002  |
| AMERICAN CAPITAL INCOME BUILDER CL A      | 1,846   | Units | 112,824 |
| AMERICAN CAPITAL INCOME BUILDER CL R3     | 234     | Units | 14,295  |
| AMERICAN CAPITAL INCOME BUILDER R5        | 476     | Units | 29,093  |
| AMERICAN CAPITAL WORLD GRTH & INC A       | 281     | Units | 11,762  |
| AMERICAN CAPITAL WORLD GRWTH & INC R5     | 908     | Units | 38,080  |
| AMERICAN CENTURY CAPITAL PRESERVATION     | 202,280 | Units | 204,523 |
| AMERICAN CENTURY CAPITAL VAL INV SHR      | 1,141   | Units | 9,529   |
| AMERICAN CENTURY EMERGING MARKETS INV     | 11,933  | Units | 107,278 |
| AMERICAN CENTURY EQUITY GROWTH            | 1,857   | Units | 47,611  |
| AMERICAN CENTURY EQUITY INCOME            | 24,133  | Units | 207,061 |
| AMERICAN CENTURY GLOBAL GOLD              | 3,906   | Units | 76,670  |
| AMERICAN CENTURY HERITAGE                 | 2,311   | Units | 36,487  |
| AMERICAN CENTURY INTERNATIONAL BOND       | 3,737   | Units | 51,501  |
| AMERICAN CENTURY LARGE CO. VAL CL A       | 1,160   | Units | 8,805   |
| AMERICAN CENTURY MID CAP VALUE INV SHS    | 465     | Units | 5,979   |
| AMERICAN CENTURY ONE CHOICE VERY AGGR INV | 209     | Units | 2,805   |
| AMERICAN CENTURY REAL ESTATE              | 1,582   | Units | 48,027  |
| AMERICAN CENTURY TAX FREE BOND            | 469     | Units | 5,064   |
| AMERICAN CENTURY UTILITIES                | 3,048   | Units | 49,676  |
| AMERICAN EUROPACIFIC GROWTH CL R5         | 460     | Units | 21,423  |
| AMERICAN EUROPACIFIC GROWTH CLASS A       | 380     | Units | 17,710  |
| AMERICAN FUNDAMENTAL INVESTORS R3         | 625     | Units | 24,998  |
| AMERICAN FUNDAMENTAL INVESTORS R5         | 2,841   | Units | 113,811 |
| AMERICAN GROWTH FUND OF AMERICA CL R3     | 180     | Units | 5,846   |
| AMERICAN GROWTH FUND OF AMERICA CL R5     | 5,335   | Units | 175,299 |
| AMERICAN GROWTH FUND OF AMERICA CLASS F   | 117     | Units | 3,811   |
| AMERICAN HIGH INCOME TRUST R3             | 2,717   | Units | 34,258  |
| AMERICAN INCOME FUND OF AMERICA CLASS A   | 4,918   | Units | 100,135 |
| AMERICAN INCOME FUND OF AMERICA R5        | 742     | Units | 15,107  |

Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|  |        |       |         |
|--|--------|-------|---------|
| AMERICAN NEW PERSPECTIVE CLASS A         | 3,608  | Units | 114,511 |
| AMERICAN SMALLCAP WORLD CLASS C          | 318    | Units | 11,900  |
| AMERICAN WORLD GROWTH INCOME CL R3       | 795    | Units | 33,197  |
| ARIEL FUND                               | 162    | Units | 8,402   |
| ARTISAN OPPORTUNISTIC VALUE              | 901    | Units | 10,054  |
| ASTON/ABN REAL ESTATE CL N               | 167    | Units | 2,726   |
| ASTON/TAMRO LARGE CAP VALUE CL N         | 1,200  | Units | 15,242  |
| BANKS ULTRA SECTOR PRO FUND INVESTOR     | 436    | Units | 19,895  |
| BARON ASSET                              | 2,088  | Units | 124,883 |
| BARON PARTNERS FUND                      | 6,697  | Units | 149,618 |
| BIOTECHNOLOGY ULTRA SECTOR PRO FD INVS   | 178    | Units | 9,576   |
| BRANDYWINE BLUE                          | 5,474  | Units | 173,514 |
| BRIDGEWAY AGGRESSIVE INVESTOR 2          | 2,119  | Units | 35,866  |
| BRIDGEWAY BALANCED PORTFOLIO             | 729    | Units | 9,137   |
| BRIDGEWAY SMALL CAP GROWTH CL N          | 3,821  | Units | 54,532  |
| BRIDGEWAY ULTRA SMALL CO MARKET          | 2,940  | Units | 57,456  |
| BUFFALO SCIENCE & TECHNOLOGY FD          | 763    | Units | 10,017  |
| BUFFALO BALANCED FUND                    | 525    | Units | 6,174   |
| BUFFALO HIGH YIELD                       | 1,190  | Units | 13,267  |
| BUFFALO MID CAP FUND                     | 7,556  | Units | 113,411 |
| BUFFALO USA GLOBAL                       | 1,259  | Units | 28,033  |
| CAMBIAR OPPORTUNITY INVESTOR CL          | 4,544  | Units | 92,282  |
| CAPITAL WORLD BOND FUND R5               | 3,060  | Units | 58,837  |
| COHEN & STEERS REALTY SHARES             | 1,805  | Units | 161,432 |
| COLUMBIA SMALL CAP VALUE II CL A         | 807    | Units | 10,954  |
| CRM MID CAP VALUE INVESTOR SHARES        | 614    | Units | 18,057  |
| DAVIS NEW YORK VENTURE INSTL CL Y        | 4,207  | Units | 163,882 |
| DELAWARE DIVERSIFIED INCOME FD CL A      | 1,391  | Units | 12,184  |
| DIAMOND HILL FINANCIAL LONG/SHT A        | 489    | Units | 10,215  |
| DIAMOND HILL LARGE CAP CLASS A           | 1,561  | Units | 25,535  |
| DIAMOND HILL LONG SHORT CLASS A          | 1,631  | Units | 30,296  |
| DIREXION EMERGING MKTS BULL 2X INVST     | 473    | Units | 14,968  |
| DODGE & COX INTERNATL STOCK FUND         | 18,369 | Units | 827,722 |
| DREYFUS S&P 500 STOCK INDEX FUND         | 96     | Units | 2,834   |
| DREYFUS APPRECIATION FUND                | 482    | Units | 21,115  |
| DREYFUS FOUNDERS MID CAP GROWTH FD CL R  | 850    | Units | 5,000   |
| DREYFUS LIFETIME GROWTH INVESTOR SHS     | 173    | Units | 3,068   |
| DREYFUS PREMIER GREATER CHINA CL R       | 1,293  | Units | 46,412  |
| DREYFUS PREMIER S&P STARS OPFR CL T      | 138    | Units | 3,070   |
| DWS GOLD & PRECIOUS METALS CL S          | 8,587  | Units | 177,412 |
| EVERGREEN EMERG MKTS GROWTH FUND CLASS C | 687    | Units | 13,263  |
| EXCELSIOR EMERGING MARKETS               | 1,067  | Units | 15,110  |
| EXCELSIOR ENERGY & NATURAL RESOURCES     | 93     | Units | 2,023   |
| EXCELSIOR INTERNATL                      | 4,145  | Units | 75,850  |
| EXCELSIOR LARGE CAP GROWTH               | 3,020  | Units | 31,047  |
| EXCELSIOR MID CAP VALUE & RESTRUCTING    | 817    | Units | 17,600  |
| EXCELSIOR SMALL CAP                      | 710    | Units | 12,812  |
| EXCELSIOR VALUE AND RESTRUCTURING        | 3,332  | Units | 175,081 |
| FAIRHOLME FUND                           | 18,134 | Units | 551,422 |
| FALLING US DOLLAR PRO FUND INV CLASS     | 513    | Units | 14,865  |
| FBR LARGE CAP FINANCIAL CLASS            | 66     | Units | 1,348   |

Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|                                       |       |       |         |
|---------------------------------------|-------|-------|---------|
| FEDERATED HIGH YIELD INSTL FUND       | 5,729 | Units | 34,833  |
| FIDELITY ADV HIGH INC ADVANTAGE CL B  | 480   | Units | 5,026   |
| FIDELITY ADVISOR DIVERSIFIED INT'L I  | 338   | Units | 7,816   |
| FIDELITY ADVISOR HIGH INCOME ADV CL I | 279   | Units | 2,829   |
| FIDELITY ADVISOR LEVERGED CO STK CL I | 501   | Units | 16,608  |
| FIDELITY ADVISOR UTILITIES CLASS A    | 128   | Units | 2,467   |
| FIDELITY BALANCED                     | 1,005 | Units | 19,534  |
| FIDELITY BLUE CHIP VALUE              | 1,363 | Units | 20,173  |
| FIDELITY CANADA                       | 1,859 | Units | 89,665  |
| FIDELITY CAPITAL & INCOME             | 7,989 | Units | 71,018  |
| FIDELITY CAPITAL APPRECIATION         | 229   | Units | 6,205   |
| FIDELITY EMERGING MARKETS             | 445   | Units | 10,845  |
| FIDELITY EUROPE                       | 757   | Units | 29,785  |
| FIDELITY EUROPE CAPITAL APPRECIATION  | 1,025 | Units | 27,960  |
| FIDELITY FLOATING RATE HIGH INCOME    | 8,279 | Units | 82,373  |
| FIDELITY FREEDOM 2020                 | 2,642 | Units | 41,024  |
| FIDELITY INTERNAT'L REAL ESTATE FUND  | 775   | Units | 12,837  |
| FIDELITY INT'L DISCOVERY              | 548   | Units | 20,781  |
| FIDELITY INTL SMALL CAP OPP FUND      | 332   | Units | 5,242   |
| FIDELITY JAPAN                        | 2,995 | Units | 51,126  |
| FIDELITY LARGE CAP VALUE              | 7,397 | Units | 110,666 |
| FIDELITY LATIN AMERICA                | 955   | Units | 42,714  |
| FIDELITY LEVERAGED COMPANY STOCK      | 5,764 | Units | 166,997 |
| FIDELITY NORDIC                       | 260   | Units | 10,398  |
| FIDELITY OTC PORT                     | 2,240 | Units | 92,627  |
| FIDELITY OVERSEAS                     | 439   | Units | 19,655  |
| FIDELITY PURITAN                      | 3,768 | Units | 75,251  |
| FIDELITY REAL ESTATE INVESTMENT       | 1,349 | Units | 49,081  |
| FIDELITY SELECT BROKERAGE & INVS MGT  | 226   | Units | 16,716  |
| FIDELITY SELECT CHEMICALS             | 71    | Units | 4,740   |
| FIDELITY SELECT CNSMER DSCRTRNY PORT  | 360   | Units | 9,443   |
| FIDELITY SELECT CONSTRUCTN & HOUSING  | 221   | Units | 9,861   |
| FIDELITY SELECT DEFENSE & AEROSPACE   | 478   | Units | 38,983  |
| FIDELITY SELECT ENERGY                | 705   | Units | 34,376  |
| FIDELITY SELECT ENERGY SERVICE        | 141   | Units | 9,519   |
| FIDELITY SELECT ENVIRONMENTAL SVCS    | 574   | Units | 9,920   |
| FIDELITY SELECT GOLD                  | 1,341 | Units | 48,963  |
| FIDELITY SELECT INDUSTRIAL EQUIPMENT  | 356   | Units | 11,015  |
| FIDELITY SELECT INDUSTRIALS PORT      | 504   | Units | 10,316  |
| FIDELITY SELECT LEISURE               | 512   | Units | 40,506  |
| FIDELITY SELECT MATERIALS PORTFOLIO   | 212   | Units | 10,044  |
| FIDELITY SELECT MEDICAL DELIVERY      | 215   | Units | 10,497  |
| FIDELITY SELECT MEDICAL EQUIP&SYSTEM  | 450   | Units | 10,364  |
| FIDELITY SELECT NATURAL GAS           | 264   | Units | 9,944   |
| FIDELITY SELECT NATURAL RESOURCES     | 668   | Units | 18,620  |
| FIDELITY SELECT SOFTWARE & COMPUTER   | 2,263 | Units | 148,368 |
| FIDELITY SELECT TRANSPORT             | 202   | Units | 10,140  |
| FIDELITY STRATEGIC DIVIDEND & INCOME  | 365   | Units | 4,748   |
| FIDELITY STRATEGIC INCOME             | 8,465 | Units | 90,069  |
| FIDELITY VALUE                        | 181   | Units | 14,571  |
| FIFTH THIRD BALANCED CLASS B          | 197   | Units | 2,524   |

## Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|   |        |       |         |
|---|--------|-------|---------|
| FORWARD HOOVER SMALL CAP EQUITY         | 2,152  | Units | 44,052  |
| FORWARD INTERNATIONAL EQUITY FUND       | 195    | Units | 3,554   |
| FORWARD INTERNTL SMALL CO INVESTOR CL   | 1,040  | Units | 19,711  |
| FPA NEW INCOME                          | 1,683  | Units | 18,256  |
| FRANKLIN GOLD AND PRECIOUS METALS CL C  | 105    | Units | 3,291   |
| FRANKLIN INCOME CLASS C                 | 8,584  | Units | 23,005  |
| FRANKLIN STRATEGIC INCOME C             | 3,285  | Units | 33,966  |
| GABELLI ASSET FUND                      | 54     | Units | 2,565   |
| GABELLI EQUITY INCOME FUND              | 1,213  | Units | 25,556  |
| GAMCO GLOBAL TELECOMMUNICATIONS         | 234    | Units | 5,260   |
| GAMCO GOLD FUND                         | 1,449  | Units | 36,186  |
| GLOBAL EMERGING MARKETS                 | 748    | Units | 11,015  |
| GOLDMAN SACHS ASSET ALLOC GRWTH STRAT A | 9,470  | Units | 137,974 |
| GREENSPRING FUND                        | 173    | Units | 4,059   |
| GUINNESS ATKINSON GLOBAL ENERGY         | 206    | Units | 5,257   |
| GUINNESS ATKINSON GLOBAL INNOVATORS     | 169    | Units | 3,039   |
| HARBOR BOND INST.                       | 20,554 | Units | 237,606 |
| HARBOR CAPITAL APPRECIATION INV CL      | 2,488  | Units | 82,220  |
| HARBOR INTERNATIONAL                    | 1,525  | Units | 94,604  |
| HARBOR INTERNATIONAL INVESTOR SHARES    | 2,258  | Units | 139,047 |
| HARDING LOEVNER EMERGING MKT PORT       | 594    | Units | 26,580  |
| HARTFORD CAPITAL APPRECIATION CL A      | 1,811  | Units | 68,874  |
| HARTFORD CAPITAL APPRECIATION CL C      | 532    | Units | 18,477  |
| HARTFORD GLOBAL HEALTH CL C             | 835    | Units | 13,810  |
| HARTFORD HIGH YIELD CL A                | 300    | Units | 2,413   |
| HEARTLAND SELECT VALUE                  | 2,449  | Units | 68,430  |
| HEARTLAND VALUE                         | 1,563  | Units | 80,039  |
| HENNESSY BALANCED                       | 427    | Units | 5,085   |
| HENNESSY CORNERSTONE GROWTH             | 448    | Units | 8,167   |
| ICON ENERGY                             | 873    | Units | 27,679  |
| ICON EUROPE FUND                        | 198    | Units | 4,176   |
| ICON FINANCIAL FUND                     | 395    | Units | 5,867   |
| ICON HEALTHCARE                         | 1,001  | Units | 16,599  |
| ICON LONG SHORT CLASS I                 | 2,210  | Units | 38,745  |
| ICON MATERIALS                          | 1,421  | Units | 16,361  |
| ING RUSSIA CL A                         | 180    | Units | 11,242  |
| IVY INTERNATIONAL GROWTH FUND CL Y      | 164    | Units | 5,462   |
| JAMES ADVANTAGE SMALL CAP               | 2,732  | Units | 64,582  |
| JAMES BALANCED: GOLDEN RAINBOW FUND     | 1,876  | Units | 33,119  |
| JANUS ADVISER INTERNATL GROWTH S        | 466    | Units | 25,318  |
| JANUS CONTRARIAN FUND                   | 2,511  | Units | 42,256  |
| JANUS CORE FUNDAMENTAL EQUITY           | 418    | Units | 10,835  |
| JANUS MID CAP VALUE INVST SHS           | 471    | Units | 11,209  |
| JANUS ORION FUND                        | 509    | Units | 5,022   |
| JANUS OVERSEAS                          | 9,242  | Units | 453,639 |
| JENNISON NATURAL RESOURCES FD CL Z      | 759    | Units | 34,603  |
| JENNISON UTILITY CL C                   | 1,776  | Units | 25,065  |
| JENSEN PORTFOLIO CLASS J                | 2,946  | Units | 79,342  |
| JOHN HANCOCK YIELD FUND CL B            | 1,287  | Units | 7,256   |
| JPMORGAN ASIA EQUITY CLASS A            | 310    | Units | 9,130   |
| JPMORGAN CAPITAL GROWTH CL A            | 230    | Units | 9,198   |

Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|   |        |       |         |
|---|--------|-------|---------|
| JPMORGAN DIVERSIF MID CAP GROWTH CL A     | 247    | Units | 5,512   |
| JPMORGAN EMERGING MARKETS DEBT SELECT     | 987    | Units | 8,605   |
| JPMORGAN EMERGING MARKETS EQUITY CL A     | 3,044  | Units | 55,911  |
| JPMORGAN INTERNATL EQUITY INDEX CL A      | 463    | Units | 12,853  |
| JPMORGAN INTERNATL VALUE FUND CLASS A     | 5,770  | Units | 101,726 |
| JPMORGAN INTERNTL EQUITY FUND CLASS A     | 309    | Units | 11,584  |
| JPMORGAN INTREPID EUROPEAN CLASS A        | 1,611  | Units | 45,721  |
| JPMORGAN INTREPID MID CAP FUND CLASS A    | 4,038  | Units | 68,082  |
| JPMORGAN INVESTOR GROWTH & INCOME CL A    | 87     | Units | 1,253   |
| JPMORGAN MULTI MNGR SMALL CAP VALUE FD    | 223    | Units | 3,837   |
| JPMORGAN PRIME MMKT FUND MORGAN CLASS     | 9,241  | Units | 9,241   |
| JPMORGAN REALTY INCOME FUND CLASS A       | 1,116  | Units | 18,677  |
| JPMORGAN SMALL CAP VALUE CLASS A          | 302    | Units | 6,971   |
| JPMORGAN US REAL ESTATE CLASS A           | 1,958  | Units | 44,298  |
| JPMORGAN VALUE ADVANTAGE CL A             | 220    | Units | 4,167   |
| JPMORGAN VALUE OPPORTUNITIES CL A         | 57     | Units | 1,134   |
| JULIUS BAER GLOBAL EQUITY CLASS A         | 124    | Units | 5,004   |
| JULIUS BAER INTL EQUITY FUND II CL A      | 3,430  | Units | 51,753  |
| KEELEY SMALL CAP VALUE FD INC             | 208    | Units | 5,429   |
| KINETICS PARADIGM FUND                    | 132    | Units | 3,392   |
| LAZARD EMERGING MKTS OPEN CLASS           | 5,532  | Units | 115,186 |
| LOOMIS SAYLES BOND RETAIL SHARES          | 46,091 | Units | 682,511 |
| LOOMIS SAYLES GLOBAL BOND RETAIL          | 1,691  | Units | 25,834  |
| MAINSTAY ICAP INTERNATIONAL FD I          | 194    | Units | 7,596   |
| MAINSTAY ICAP SELECT EQUITY FD CL I       | 14,096 | Units | 612,386 |
| MANAGERS BOND                             | 5,417  | Units | 134,607 |
| MANAGERS SMALL CAP FUND                   | 342    | Units | 5,400   |
| MARSHALL MID CAP VALUE CL Y               | 2,787  | Units | 42,311  |
| MARSICO 21ST CENTURY FUND                 | 11,908 | Units | 181,354 |
| MARSICO FOCUS                             | 5,643  | Units | 108,854 |
| MARSICO GROWTH FUND                       | 9,081  | Units | 182,434 |
| MARSICO INTERNAT'L OPPORTUNITIES          | 1,841  | Units | 31,136  |
| MATRIX ADVISORS VALUE                     | 134    | Units | 7,712   |
| MATTHEWS ASIA PACIFIC FUND                | 661    | Units | 11,183  |
| MATTHEWS ASIAN TECHNOLOGY FUND            | 3,431  | Units | 27,176  |
| MATTHEWS CHINA FUND                       | 2      | Units | 60      |
| MATTHEWS INDIA FUND                       | 2,877  | Units | 44,453  |
| MATTHEWS KOREA FUND                       | 2,345  | Units | 14,611  |
| MERGER FUND                               | 1,468  | Units | 22,938  |
| METZLER PAYDEN EURO EMERGING MKTS CL      | 2,891  | Units | 93,728  |
| MIDAS FUND                                | 1,209  | Units | 5,188   |
| MOBILE TELCOMM ULTRA SECTOR PRO FD INVSTR | 299    | Units | 5,787   |
| MUHLENKAMP FUND                           | 2,338  | Units | 203,770 |
| MUTUAL SERIES DISCOVERY CLASS Z           | 3,703  | Units | 112,789 |
| MUTUAL SERIES EUROPEAN CLASS Z            | 1,125  | Units | 27,667  |
| MUTUAL SERIES FINCL SERVICES CLASS Z      | 1,214  | Units | 27,413  |
| MUTUAL SERIES MUTUAL BEACON CLASS C       | 1,102  | Units | 18,144  |
| MUTUAL SERIES SHARES CLASS Z              | 4,149  | Units | 108,250 |
| NEEDHAM GROWTH FUND                       | 383    | Units | 14,959  |
| NEUBERGER BERMAN INT'L INVESTOR CLASS     | 763    | Units | 18,690  |
| NEUBERGER BERMAN INT'L TRUST CLASS        | 5,195  | Units | 139,643 |

## Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|   |        |       |         |
|---|--------|-------|---------|
| NEUBERGER BERMAN PARTNERS INVESTOR      | 4,050  | Units | 125,768 |
| NEUBERGER BERMAN REAL ESTATE TRUST CL   | 699    | Units | 11,222  |
| NORTHEAST INVESTORS TRUST               | 1,304  | Units | 10,122  |
| NORTHERN SMALL CAP VALUE                | 533    | Units | 8,840   |
| NUMERIC INVESTORS MID CAP               | 656    | Units | 12,054  |
| OAKMARK FUND I                          | 231    | Units | 10,618  |
| OAKMARK GLOBAL SELECT FD CL I           | 535    | Units | 5,763   |
| OAKMARK SELECT I                        | 3,857  | Units | 129,130 |
| OBERWEIS CHINA OPPORTUNITIES FUND       | 14,879 | Units | 290,591 |
| OIL & GAS ULTRA SECT PRO FDS -INVESTOR  | 985    | Units | 40,981  |
| OPPENHEIMER INT'L BOND CLASS A          | 1,024  | Units | 6,167   |
| OPPENHEIMER MAIN ST SMALL CAP CLASS A   | 372    | Units | 8,217   |
| PARNASSUS EQUITY INCOME PORTFOLIO       | 106    | Units | 2,642   |
| PARNASSUS FIXED INCOME FUND             | 1,435  | Units | 23,114  |
| PERMANENT PORTFOLIO FD INC              | 2,150  | Units | 69,583  |
| PERRITT EMERGING OPPORTUNITIES FUND     | 268    | Units | 3,761   |
| PHOENIX FOREIGN OPPORTUNITIES CL A      | 830    | Units | 20,747  |
| PHOENIX MID CAP VALUE FUND CL A         | 313    | Units | 7,899   |
| PIMCO COMMODITY REAL RETURN CL D        | 664    | Units | 9,217   |
| PIMCO DEVELOPING LOCAL MKTS D           | 5,079  | Units | 54,495  |
| PIMCO FLOATING RATE INCOME CL D         | 2,701  | Units | 28,550  |
| PIMCO REAL RETURN CLASS D               | 4,448  | Units | 47,371  |
| PIMCO TOTAL RETURN CLASS D              | 3,574  | Units | 37,097  |
| PRO FUNDS SHORT REAL ESTATE INVESTOR CL | 2,089  | Units | 47,087  |
| PRUDENT GLOBAL INC FUNDS                | 1,787  | Units | 22,355  |
| PUTNAM GLOBAL NATURAL RESOURCE C        | 608    | Units | 17,197  |
| QUANT FOREIGN VALUE FUND ORDINARY SHS   | 815    | Units | 17,841  |
| QUANTITATIVE EMRG MKTS FD-ORDINARY SHS  | 884    | Units | 19,589  |
| ROYCE MICROCAP INVESTMENT CLASS         | 1,892  | Units | 32,820  |
| ROYCE OPPORTUNITY FUND INVEST CLASS     | 8,291  | Units | 108,121 |
| ROYCE PENNSYLVANIA MUTUAL INVST CLASS   | 13,322 | Units | 154,139 |
| ROYCE TOTAL RETURN FD INVESTMENT CL     | 6,302  | Units | 86,648  |
| ROYCE VALUE FUND SERVICE CL             | 4,478  | Units | 49,522  |
| ROYCE VALUE PLUS SERVICE CLASS          | 29,323 | Units | 413,165 |
| RS GLOBAL NATURAL RESOURCES CL A        | 1,347  | Units | 41,552  |
| RS VALUE FUND CL A                      | 2,191  | Units | 60,110  |
| RYDEX BASIC MATERIALS ADVISOR CL        | 309    | Units | 11,353  |
| RYDEX BASIC MATERIALS INV CLASS         | 1,547  | Units | 58,989  |
| RYDEX BIOTECHNOLOGY INV CLASS           | 113    | Units | 2,473   |
| RYDEX INVERSE S&P 500 INVESTOR SHS      | 604    | Units | 4,516   |
| RYDEX OTC INVESTOR CLASS                | 4,274  | Units | 49,957  |
| RYDEX RETAILING INV CLASS               | 223    | Units | 3,109   |
| RYDEX TECHNOLOGY INVESTOR CLASS         | 230    | Units | 2,831   |
| RYDEX TITAN 500 CLASS H                 | 340    | Units | 16,136  |
| RYDEX VELOCITY 100 CLASS H              | 524    | Units | 12,085  |
| SCHNEIDER VALUE FUND                    | 4,726  | Units | 107,649 |
| SELECTED AMERICAN SHARES CL S           | 3,618  | Units | 166,631 |
| SKYLINE SPECIAL EQUITIES                | 1,147  | Units | 29,805  |
| SOUND MIND INVESTING FUND               | 17,688 | Units | 200,402 |
| SOUND SHORE FD INC                      | 729    | Units | 28,554  |
| SPARTAN INTL INDEX INVESTOR CLASS       | 259    | Units | 11,449  |



Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|  |        |       |         |
|--|--------|-------|---------|
| SSGA EMERGING MARKETS                    | 742    | Units | 17,396  |
| SSGA INTERNATIONAL STOCK SELECTION       | 8,201  | Units | 113,259 |
| SSGA TUCKERMAN ACTIVE REIT               | 1,073  | Units | 22,912  |
| STERLING SMALL CAP VALUE FUND            | 1,579  | Units | 23,705  |
| STRATEGIC PARTNERS REAL ESTATE CL A      | 295    | Units | 8,586   |
| STRATTON SMALL CAP VALUE FUND            | 1,664  | Units | 80,579  |
| T ROWE PRICE CAP APPRECIATION            | 9,206  | Units | 189,831 |
| T ROWE PRICE EMERGING MKTS STOCK         | 4,646  | Units | 150,577 |
| T ROWE PRICE EQUITY INCOME               | 2,111  | Units | 62,367  |
| T ROWE PRICE EQUITY INCOME ADVISOR CL    | 170    | Units | 5,002   |
| T ROWE PRICE EQUITY INDEX TR FD          | 142    | Units | 5,404   |
| T ROWE PRICE GROWTH STOCK                | 4,318  | Units | 136,568 |
| T ROWE PRICE HEALTH SCIENCES             | 289    | Units | 7,541   |
| T ROWE PRICE INTL DISCOVERY FUND         | 443    | Units | 21,023  |
| T ROWE PRICE LATIN AMERICA FUND          | 2,278  | Units | 85,971  |
| T ROWE PRICE MEDIA & TELECOMMUNICATIONS  | 233    | Units | 10,077  |
| T ROWE PRICE NEW HORIZONS FD INC         | 16,731 | Units | 565,975 |
| T ROWE PRICE PERSONAL STRAT GRWTH        | 203    | Units | 5,147   |
| T ROWE PRICE REAL ESTATE FUND            | 3,498  | Units | 88,607  |
| T ROWE PRICE RET 2040 FD                 | 233    | Units | 4,365   |
| T ROWE PRICE SPECTRUM INCOME             | 1,511  | Units | 18,421  |
| TAMARACK MICROCAP VALUE CL S             | 2,395  | Units | 54,531  |
| TELECOMM ULTRA SECTOR PRO FD INVSTR      | 1,376  | Units | 37,043  |
| THIRD AVENUE REAL ESTATE VALUE           | 518    | Units | 17,932  |
| THIRD AVENUE VALUE                       | 4,620  | Units | 274,721 |
| THORNBURG INTL VALUE CL A                | 1,544  | Units | 43,970  |
| THORNBURG INTL VALUE CL INSTL            | 2,247  | Units | 65,178  |
| TIAA-CREF INSTL LRG CAP VALUE -RETAIL    | 184    | Units | 2,873   |
| TIAA-CREF INSTL MID CAP VALUE -RETAIL    | 3,132  | Units | 56,625  |
| TIAA-CREF INSTL REAL ESTATE SEC - RETAIL | 3,077  | Units | 48,592  |
| TOCQUEVILLE FUND                         | 1,439  | Units | 36,498  |
| TOCQUEVILLE GOLD FUND                    | 818    | Units | 42,064  |
| TOUCHSTONE MID CAP GROWTH CLASS A        | 99     | Units | 2,314   |
| TRANSAMERICA PREMIER EQUITY              | 6,212  | Units | 139,885 |
| T-ROWE PRICE EMERG EURO & MEDITERRANEAN  | 6,421  | Units | 208,298 |
| ULTRA JAPAN PRO FUND INVESTORS SHS       | 907    | Units | 44,268  |
| ULTRA MID CAP PRO FUND INVESTOR SHS      | 850    | Units | 41,012  |
| ULTRA SHORT SMALL CAP PRO FDS-INVST CL   | 3,351  | Units | 44,830  |
| ULTRA SMALL CAP PRO FUND INVESTOR SHS    | 378    | Units | 12,066  |
| ULTRASHORT OTC PRO FUND INVESTOR SHS     | 4,079  | Units | 55,061  |
| UMB SCOUT SMALL CAP                      | 2,465  | Units | 41,485  |
| UMB SCOUT WORLDWIDE                      | 4,665  | Units | 152,366 |
| US GLOBAL CHINA REGION OPPORTUNITY       | 2,817  | Units | 29,549  |
| US GLOBAL REGION EAST EUROPEAN           | 2,686  | Units | 122,172 |
| US GLOBAL RESOURCES                      | 17,684 | Units | 262,431 |
| US GOLD SHARES                           | 8,816  | Units | 141,671 |
| US WORLD PRECIOUS MINERALS               | 15,336 | Units | 443,777 |
| VALUE LINE EMERGING OPPORTUNITY          | 1,045  | Units | 32,311  |
| VAN ECK GLOBAL HARD ASSETS CLASS C       | 179    | Units | 6,489   |
| VAN KAMPEN COMSTOCK CLASS C              | 1,497  | Units | 28,827  |
| VAN KAMPEN REAL ESTATE SEC CLASS C       | 607    | Units | 18,991  |

Edgar Filing: AMERICAN ELECTRIC POWER CO INC - Form 11-K

|  |        |       |                  |
|--|--------|-------|------------------|
| VAN WAGONER EMERGING GROWTH FUND   | 2,111  | Units | 9,711            |
| VAN WAGONER SMALL CAP GROWTH   | 1,072  | Units | 10,332           |
| VANGUARD DEVELOPED MRKTS INDEX INV   | 1,886  | Units | 23,726           |
| VANGUARD EMERGING MARKETS STOCK INDEX  | 1,174  | Units | 28,498           |
| VANGUARD ENERGY  | 5,546  | Units | 358,418          |
| VANGUARD EQUITY INCOME   | 209    | Units | 5,284            |
| VANGUARD EUROPEAN STOCK INDEX  | 327    | Units | 11,800           |
| VANGUARD GLOBAL EQUITY   | 1,237  | Units | 28,348           |
| VANGUARD GROWTH INDEX  | 110    | Units | 3,277            |
| VANGUARD INDEX TRUST S&P 500 PORT  | 3,722  | Units | 511,786          |
| VANGUARD INDEX TRUST SMALL CAP GROWTH  | 624    | Units | 11,446           |
| VANGUARD INFLATION PROTECTED SECS  | 14,755 | Units | 173,820          |
| VANGUARD INTERNATL VALUE PORTFOLIO   | 1,093  | Units | 44,089           |
| VANGUARD INT'L GROWTH PORTFOLIO  | 713    | Units | 17,010           |
| VANGUARD LONG TERM INVMT GRADE INV   | 459    | Units | 4,242            |
| VANGUARD MID CAP INDEX   | 2,389  | Units | 47,260           |
| VANGUARD MID-CAP GROWTH FUND   | 628    | Units | 10,722           |
| VANGUARD PACIFIC STOCK INDEX   | 848    | Units | 10,541           |
| VANGUARD PRIMECAP CORE FD INVESTOR CL  | 819    | Units | 10,326           |
| VANGUARD REIT INDEX FUND   | 4,506  | Units | 115,275          |
| VANGUARD SMALL CAP STOCK INDEX TRUST   | 153    | Units | 5,003            |
| VANGUARD SMALL CAP VALUE INDEX   | 684    | Units | 11,657           |
| VANGUARD STRATEGIC SMALL CAP EQ INVT   | 2,865  | Units | 58,966           |
| VANGUARD TARGET RET 2015 FD INVESTOR CL  | 2,248  | Units | 28,007           |
| VANGUARD TAX MANAGED SMALL CAP INVESTOR  | 809    | Units | 20,799           |
| VANGUARD TOTAL INTL STOCK INDEX FUND   | 2,055  | Units | 36,316           |
| VANGUARD TOTAL STOCK MARKET  | 4,876  | Units | 166,210          |
| VANGUARD VALUE INDEX   | 1,559  | Units | 41,428           |
| VANGUARD WINDSOR II  | 1,140  | Units | 39,616           |
| VANGUARD/WELLESLEY INCOME  | 459    | Units | 10,016           |
| WASATCH GLOBAL SCIENCE & TECHNOLOGY  | 1,484  | Units | 21,942           |
| WELLS FARGO ASIA PACIFIC FD-INVESTOR   | 2,443  | Units | 30,509           |
| WELLS FARGO MID CAP DISCIPLINED FD-INVES   | 1,718  | Units | 39,039           |
| WESTPORT SELECT CAP CLASS I  | 1,290  | Units | 32,206           |
| WILLIAM BLAIR VALUE DISCOVERY CLASS N  | 1,859  | Units | 30,247           |
| WM HIGH YIELD FUND CLASS C   | 536    | Units | 4,702            |
| YACKTMAN FOCUSED FD  | 1,883  | Units | 30,122           |
| <b>Total Registered Investment Companies</b>   |        |       | \$ 22,560,852    |
| <b>PARTICIPANT LOANS</b> (interest rate ranging from 5.00% through 9.25% maturing through December 2021) |        |       | \$ 55,239,294    |
| <b>TOTAL INVESTMENTS</b>   |        |       | \$ 2,950,563,178 |

**AMERICAN ELECTRIC POWER SYSTEM  
RETIREMENT SAVINGS PLAN**

**EXHIBIT INDEX**

| <b>Exhibit Number</b> | <b>Description</b>                                       |
|-----------------------|--|
| 23                    | Consent of Independent Registered Public Accounting Firm |



**AMERICAN ELECTRIC POWER SYSTEM  
RETIREMENT SAVINGS PLAN**

**CONSENT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM**

American Electric Power Company, Inc.:

We consent to the incorporation by reference in Registration Statements No. 333-128043 and 333-39402 on Form S-8 and Post-Effective Amendment No. 3 to Registration Statement No. 33-01052 of American Electric Power System Retirement Savings Plan on Form S-8 of our report dated July 12, 2007 appearing in this Annual Report on Form 11-K of American Electric Power System Retirement Savings Plan for the year ended December 31, 2006.

/s/ Deloitte & Touche LLP

Columbus, Ohio  
July 12, 2007