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# Return of Private Foundation or Section 4947(a)(1) Nonexempt Charitable Trust Treated as a Private Foundation

**2010**Department of the Treasury  
Internal Revenue Service

Note. The foundation may be able to use a copy of this return to satisfy state reporting requirements

For calendar year 2010, or tax year beginning , and ending

G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return  
☐ Amended return ☐ Address change ☒ Name change

|                                                                                                                                                                                                                                                   |                                                                                                                                                                                                |                                                                                                                                                                                                                                   |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Name of foundation<br><b>LG&amp;E and KU FOUNDATION INC. (fka E ON U S. FOUNDATION INC.)</b>                                                                                                                                                      |                                                                                                                                                                                                | A Employer identification number<br><b>61-1257368</b>                                                                                                                                                                             |
| Number and street (or P O box number if mail is not delivered to street address)<br><b>220 W MAIN STREET</b>                                                                                                                                      | Room/suite                                                                                                                                                                                     | B Telephone number (see page 10 of the instructions)<br><b>(502) 627-4037</b>                                                                                                                                                     |
| City or town, state, and ZIP code<br><b>LOUISVILLE KY 40232</b>                                                                                                                                                                                   |                                                                                                                                                                                                | C If exemption application is pending, check here <input type="checkbox"/>                                                                                                                                                        |
| H Check type of organization: <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation<br><input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation |                                                                                                                                                                                                | D 1. Foreign organizations, check here <input type="checkbox"/><br>2. Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/>                                                      |
| I Fair market value of all assets at end of year (from Part II, col. (c), line 16) <b>\$ 11,966,134</b>                                                                                                                                           | J Accounting method: <input checked="" type="checkbox"/> Cash <input type="checkbox"/> Accrual<br><input type="checkbox"/> Other (specify) _____<br>(Part I, column (d) must be on cash basis) | E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/><br>F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/> |

| Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions)) |                                                                                  | (a) Revenue and expenses per books | (b) Net investment income | (c) Adjusted net income | (d) Disbursements for charitable purposes (cash basis only) |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------|------------------------------------|---------------------------|-------------------------|-------------------------------------------------------------|
| 1                                                                                                                                                                                 | Contributions, gifts, grants, etc., received (attach schedule)                   | 2,000,000                          |                           |                         |                                                             |
| 2                                                                                                                                                                                 | Check <input type="checkbox"/> if the foundation is not required to attach Sch B |                                    |                           |                         |                                                             |
| 3                                                                                                                                                                                 | Interest on savings and temporary cash investments                               | 47                                 | 47                        |                         |                                                             |
| 4                                                                                                                                                                                 | Dividends and interest from securities                                           | 244,408                            | 244,408                   |                         |                                                             |
| 5 a                                                                                                                                                                               | Gross rents                                                                      |                                    | 0                         |                         |                                                             |
| b                                                                                                                                                                                 | Net rental income or (loss)                                                      | 0                                  |                           |                         |                                                             |
| 6 a                                                                                                                                                                               | Net gain or (loss) from sale of assets not on line 10                            | 83,349                             |                           |                         |                                                             |
| b                                                                                                                                                                                 | Gross sales price for all assets on line 6a                                      | 0                                  |                           |                         |                                                             |
| 7                                                                                                                                                                                 | Capital gain net income (from Part IV, line 2)                                   |                                    | 83,349                    |                         |                                                             |
| 8                                                                                                                                                                                 | Net short-term capital gain                                                      |                                    |                           | 0                       |                                                             |
| 9                                                                                                                                                                                 | Income modifications                                                             |                                    |                           |                         |                                                             |
| 10 a                                                                                                                                                                              | Gross sales less returns and allowances                                          | 0                                  |                           |                         |                                                             |
| b                                                                                                                                                                                 | Less Cost of goods sold                                                          | 0                                  |                           |                         |                                                             |
| c                                                                                                                                                                                 | Gross profit or (loss) (attach schedule)                                         | 0                                  |                           |                         |                                                             |
| 11                                                                                                                                                                                | Other income (attach schedule)                                                   | 0                                  | 0                         | 0                       |                                                             |
| 12                                                                                                                                                                                | Total. Add lines 1 through 11                                                    | 2,327,804                          | 327,804                   | 0                       |                                                             |
| 13                                                                                                                                                                                | Compensation of officers, directors, trustees, etc                               | 0                                  |                           |                         |                                                             |
| 14                                                                                                                                                                                | Other employee salaries and wages                                                |                                    |                           |                         |                                                             |
| 15                                                                                                                                                                                | Pension plans, employee benefits                                                 |                                    |                           |                         |                                                             |
| 16 a                                                                                                                                                                              | Legal fees (attach schedule)                                                     | 0                                  | 0                         | 0                       | 0                                                           |
| b                                                                                                                                                                                 | Accounting fees (attach schedule)                                                | 6,000                              | 0                         | 0                       | 0                                                           |
| c                                                                                                                                                                                 | Other professional fees (attach schedule)                                        | 16,360                             | 16,360                    | 0                       | 0                                                           |
| 17                                                                                                                                                                                | Interest                                                                         |                                    |                           |                         |                                                             |
| 18                                                                                                                                                                                | Taxes (attach schedule) (see page 14 of the instructions)                        | 6,100                              | 0                         | 0                       | 0                                                           |
| 19                                                                                                                                                                                | Depreciation (attach schedule) and depletion                                     | 0                                  | 0                         | 0                       |                                                             |
| 20                                                                                                                                                                                | Occupancy                                                                        |                                    |                           |                         |                                                             |
| 21                                                                                                                                                                                | Travel, conferences, and meetings                                                |                                    |                           |                         |                                                             |
| 22                                                                                                                                                                                | Printing and publications                                                        |                                    |                           |                         |                                                             |
| 23                                                                                                                                                                                | Other expenses (attach schedule)                                                 | 0                                  | 0                         | 0                       | 0                                                           |
| 24                                                                                                                                                                                | Total operating and administrative expenses. Add lines 13 through 23             | 28,460                             | 16,360                    | 0                       | 0                                                           |
| 25                                                                                                                                                                                | Contributions, gifts, grants paid                                                | 665,920                            |                           |                         | 665,920                                                     |
| 26                                                                                                                                                                                | Total expenses and disbursements. Add lines 24 and 25                            | 694,380                            | 16,360                    | 0                       | 665,920                                                     |
| 27                                                                                                                                                                                | Subtract line 26 from line 12                                                    |                                    |                           |                         |                                                             |
| a                                                                                                                                                                                 | Excess of revenue over expenses and disbursements                                | 1,633,424                          |                           |                         |                                                             |
| b                                                                                                                                                                                 | Net investment income (if negative, enter -0-)                                   |                                    | 311,444                   |                         |                                                             |
| c                                                                                                                                                                                 | Adjusted net income (if negative, enter -0-)                                     |                                    |                           | 0                       |                                                             |

P 8

| Part II Balance Sheets      |                                                                                                                                          | Beginning of year | End of year    |                |
|-----------------------------|------------------------------------------------------------------------------------------------------------------------------------------|-------------------|----------------|----------------|
|                             |                                                                                                                                          |                   | (a) Book Value | (b) Book Value |
| Assets                      | 1 Cash—non-interest-bearing                                                                                                              | 76,864            | 5,602          | 33,929         |
|                             | 2 Savings and temporary cash investments                                                                                                 |                   |                |                |
|                             | 3 Accounts receivable ▶                                                                                                                  | 0                 |                |                |
|                             | Less allowance for doubtful accounts ▶                                                                                                   | 0                 | 0              | 0              |
|                             | 4 Pledges receivable ▶                                                                                                                   | 0                 |                |                |
|                             | Less allowance for doubtful accounts ▶                                                                                                   | 0                 | 0              | 0              |
|                             | 5 Grants receivable                                                                                                                      |                   |                |                |
|                             | 6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions) | 0                 | 0              | 0              |
|                             | 7 Other notes and loans receivable (attach schedule) ▶                                                                                   | 0                 |                |                |
|                             | Less allowance for doubtful accounts ▶                                                                                                   | 0                 | 0              | 0              |
|                             | 8 Inventories for sale or use                                                                                                            |                   |                |                |
|                             | 9 Prepaid expenses and deferred charges                                                                                                  |                   |                |                |
|                             | 10 a Investments—U S and state government obligations (attach schedule)                                                                  | 3,730,265         | 4,710,046      | 4,708,622      |
|                             | b Investments—corporate stock (attach schedule)                                                                                          | 5,603,692         | 6,328,597      | 7,223,583      |
|                             | c Investments—corporate bonds (attach schedule)                                                                                          | 0                 | 0              | 0              |
| Liabilities                 | 11 Investments—land, buildings, and equipment basis ▶                                                                                    | 0                 |                |                |
|                             | Less accumulated depreciation (attach schedule) ▶                                                                                        | 0                 | 0              | 0              |
|                             | 12 Investments—mortgage loans                                                                                                            |                   |                |                |
|                             | 13 Investments—other (attach schedule)                                                                                                   | 0                 | 0              | 0              |
|                             | 14 Land, buildings, and equipment basis ▶                                                                                                | 0                 |                |                |
|                             | Less accumulated depreciation (attach schedule) ▶                                                                                        | 0                 | 0              | 0              |
|                             | 15 Other assets (describe ▶ )                                                                                                            | 0                 | 0              | 0              |
|                             | 16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)                                            | 9,410,821         | 11,044,245     | 11,966,134     |
|                             | 17 Accounts payable and accrued expenses                                                                                                 |                   |                |                |
|                             | 18 Grants payable                                                                                                                        |                   |                |                |
| Net Assets or Fund Balances | 19 Deferred revenue                                                                                                                      |                   |                |                |
|                             | 20 Loans from officers, directors, trustees, and other disqualified persons                                                              | 0                 | 0              |                |
|                             | 21 Mortgages and other notes payable (attach schedule)                                                                                   | 0                 | 0              |                |
|                             | 22 Other liabilities (describe ▶ )                                                                                                       | 0                 | 0              |                |
|                             | 23 Total liabilities (add lines 17 through 22)                                                                                           | 0                 | 0              |                |
|                             | Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ <input type="checkbox"/>            |                   |                |                |
|                             | 24 Unrestricted                                                                                                                          | 9,410,821         | 11,044,245     |                |
|                             | 25 Temporarily restricted                                                                                                                |                   |                |                |
|                             | 26 Permanently restricted                                                                                                                |                   |                |                |
|                             | Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ <input checked="" type="checkbox"/>              |                   |                |                |
|                             | 27 Capital stock, trust principal, or current funds                                                                                      |                   |                |                |
|                             | 28 Paid-in or capital surplus, or land, bldg , and equipment fund                                                                        |                   |                |                |
|                             | 29 Retained earnings, accumulated income, endowment, or other funds                                                                      |                   |                |                |
|                             | 30 Total net assets or fund balances (see page 17 of the instructions)                                                                   | 9,410,821         | 11,044,245     |                |
|                             | 31 Total liabilities and net assets/fund balances (see page 17 of the instructions)                                                      | 9,410,821         | 11,044,245     |                |

## Part III Analysis of Changes in Net Assets or Fund Balances

|                                                                                                                                                            |   |            |
|------------------------------------------------------------------------------------------------------------------------------------------------------------|---|------------|
| 1 Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return) | 1 | 9,410,821  |
| 2 Enter amount from Part I, line 27a                                                                                                                       | 2 | 1,633,424  |
| 3 Other increases not included in line 2 (itemize) ▶                                                                                                       | 3 | 0          |
| 4 Add lines 1, 2, and 3                                                                                                                                    | 4 | 11,044,245 |
| 5 Decreases not included in line 2 (itemize) ▶                                                                                                             | 5 | 0          |
| 6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30                                                      | 6 | 11,044,245 |

**Part IV Capital Gains and Losses for Tax on Investment Income**

|                                                                                                                                   |  |                                              |                                      |                                  |
|-----------------------------------------------------------------------------------------------------------------------------------|--|----------------------------------------------|--------------------------------------|----------------------------------|
| (a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.) |  | (b) How acquired<br>P—Purchase<br>D—Donation | (c) Date acquired<br>(mo., day, yr.) | (d) Date sold<br>(mo., day, yr.) |
| <b>1a</b> See Attached Schedule                                                                                                   |  | All                                          |                                      |                                  |
| <b>b</b> Schedule 1028                                                                                                            |  | P                                            |                                      |                                  |
| <b>c</b> Asset Dispositions Schedule/ Realized Gain-Loss Schedule                                                                 |  | Purchased                                    | Various                              | Various                          |
| <b>d</b>                                                                                                                          |  |                                              |                                      |                                  |
| <b>e</b>                                                                                                                          |  |                                              |                                      |                                  |

|                       |                                            |                                                 |                                              |
|-----------------------|--------------------------------------------|-------------------------------------------------|----------------------------------------------|
| (e) Gross sales price | (f) Depreciation allowed<br>(or allowable) | (g) Cost or other basis<br>plus expense of sale | (h) Gain or (loss)<br>(e) plus (f) minus (g) |
| <b>a</b> See Attached | Not subject to Depreciation                | See Attached                                    | 83,349                                       |
| <b>b</b> 0            | 0                                          | 0                                               | 0                                            |
| <b>c</b> 0            | 0                                          | 0                                               | 0                                            |
| <b>d</b> 0            | 0                                          | 0                                               | 0                                            |
| <b>e</b> 0            | 0                                          | 0                                               | 0                                            |

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

|                                  |                                      |                                               |                                                                                              |
|----------------------------------|--------------------------------------|-----------------------------------------------|----------------------------------------------------------------------------------------------|
| (i) FMV as of 12/31/69           | (j) Adjusted basis<br>as of 12/31/69 | (k) Excess of col (i)<br>over col (j), if any | (l) Gains (Col (h) gain minus<br>col (k), but not less than -0-) or<br>Losses (from col (h)) |
| <b>a</b> N/A acquired after 1969 | 0                                    | 0                                             | 83,349                                                                                       |
| <b>b</b> 0                       | 0                                    | 0                                             | 0                                                                                            |
| <b>c</b> 0                       | 0                                    | 0                                             | 0                                                                                            |
| <b>d</b> 0                       | 0                                    | 0                                             | 0                                                                                            |
| <b>e</b> 0                       | 0                                    | 0                                             | 0                                                                                            |

|                                                                                                                                                                                                                              |                                                                                                                                                                                                                                             |          |        |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|--------|
| <b>2</b> Capital gain net income or (net capital loss)                                                                                                                                                                       | <div style="display: inline-block; vertical-align: middle;">           { If gain, also enter in Part I, line 7<br/>           { If (loss), enter -0- in Part I, line 7         </div>                                                       | <b>2</b> | 83,349 |
| <b>3</b> Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):<br>If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8 | <div style="display: inline-block; vertical-align: middle;">           { If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions)<br/>           { If (loss), enter -0- in Part I, line 8         </div> | <b>3</b> | 0      |

**Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income**

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part

**1** Enter the appropriate amount in each column for each year, see page 18 of the instructions before making any entries.

|                                                                      |                                          |                                              |                                                           |
|----------------------------------------------------------------------|------------------------------------------|----------------------------------------------|-----------------------------------------------------------|
| (a)<br>Base period years<br>Calendar year (or tax year beginning in) | (b)<br>Adjusted qualifying distributions | (c)<br>Net value of noncharitable-use assets | (d)<br>Distribution ratio<br>(col (b) divided by col (c)) |
| 2009                                                                 | 767,591                                  | 9,013,725                                    | 0.085158                                                  |
| 2008                                                                 | 873,108                                  | 10,989,241                                   | 0.079451                                                  |
| 2007                                                                 | 1,028,872                                | 12,457,152                                   | 0.082593                                                  |
| 2006                                                                 | 923,402                                  | 12,510,314                                   | 0.073811                                                  |
| 2005                                                                 | 1,268,474                                | 12,729,726                                   | 0.099647                                                  |

|                                                                                                                                                                                                                                       |          |            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|------------|
| <b>2</b> Total of line 1, column (d)                                                                                                                                                                                                  | <b>2</b> | 0.420660   |
| <b>3</b> Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years                                                   | <b>3</b> | 0.084132   |
| <b>4</b> Enter the net value of noncharitable-use assets for 2010 from Part X, line 5                                                                                                                                                 | <b>4</b> | 10,123,734 |
| <b>5</b> Multiply line 4 by line 3                                                                                                                                                                                                    | <b>5</b> | 851,730    |
| <b>6</b> Enter 1% of net investment income (1% of Part I, line 27b)                                                                                                                                                                   | <b>6</b> | 3,114      |
| <b>7</b> Add lines 5 and 6                                                                                                                                                                                                            | <b>7</b> | 854,844    |
| <b>8</b> Enter qualifying distributions from Part XII, line 4<br>If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18 | <b>8</b> | 665,920    |

**Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 18 of the instructions)**

|                                                                                                                                                                                                                                       |    |       |       |  |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|-------|-------|--|
| 1 a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1<br>Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions) |    |       |       |  |
| b Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input type="checkbox"/> and enter 1% of Part I, line 27b                                                                                     |    | 1     | 6,229 |  |
| c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)                                                                                                              |    |       |       |  |
| 2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)                                                                                                                           |    | 2     | 0     |  |
| 3 Add lines 1 and 2                                                                                                                                                                                                                   |    | 3     | 6,229 |  |
| 4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)                                                                                                                         |    | 4     |       |  |
| 5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-                                                                                                                                             |    | 5     | 6,229 |  |
| 6 Credits/Payments                                                                                                                                                                                                                    |    |       |       |  |
| a 2010 estimated tax payments and 2009 overpayment credited to 2010                                                                                                                                                                   | 6a | 6,606 |       |  |
| b Exempt foreign organizations—tax withheld at source                                                                                                                                                                                 | 6b |       |       |  |
| c Tax paid with application for extension of time to file (Form 8868)                                                                                                                                                                 | 6c | 0     |       |  |
| d Backup withholding erroneously withheld                                                                                                                                                                                             | 6d |       |       |  |
| 7 Total credits and payments. Add lines 6a through 6d                                                                                                                                                                                 | 7  | 6,606 |       |  |
| 8 Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached                                                                                                                   | 8  | 0     |       |  |
| 9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed                                                                                                                                                       | 9  | 0     |       |  |
| 10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid                                                                                                                                          | 10 | 377   |       |  |
| 11 Enter the amount of line 10 to be Credited to 2011 estimated tax <input type="checkbox"/> 377 Refunded <input type="checkbox"/>                                                                                                    | 11 | 0     |       |  |

**Part VII-A Statements Regarding Activities**

|                                                                                                                                                                                                                                                                                                                                                         | Yes | No |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|
| 1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?                                                                                                                                                                                |     | X  |
| b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?<br>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities |     | X  |
| c Did the foundation file Form 1120-POL for this year?                                                                                                                                                                                                                                                                                                  |     | X  |
| d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year:<br>(1) On the foundation <input type="checkbox"/> \$ _____ (2) On foundation managers <input type="checkbox"/> \$ _____                                                                                                                            |     |    |
| e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers <input type="checkbox"/> \$ _____                                                                                                                                                                                |     |    |
| 2 Has the foundation engaged in any activities that have not previously been reported to the IRS?<br>If "Yes," attach a detailed description of the activities                                                                                                                                                                                          |     | X  |
| 3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes                                                                                                                            |     | X  |
| 4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?                                                                                                                                                                                                                                                         |     | X  |
| b If "Yes," has it filed a tax return on Form 990-T for this year?                                                                                                                                                                                                                                                                                      | N/A |    |
| 5 Was there a liquidation, termination, dissolution, or substantial contraction during the year?<br>If "Yes," attach the statement required by General Instruction T                                                                                                                                                                                    |     | X  |
| 6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either:<br>• By language in the governing instrument, or<br>• By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?                    | X   |    |
| 7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV.                                                                                                                                                                                                                     | X   |    |
| 8 a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) <input type="checkbox"/> KY                                                                                                                                                                                                       |     |    |
| b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation                                                                                                                                           | X   |    |
| 9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV on page 27)?<br>If "Yes," complete Part XIV                                                                                    |     | X  |
| 10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses                                                                                                                                                                                                                   |     | X  |

**Part VII-A Statements Regarding Activities (continued)**

|    |                                                                                                                                                                                                                                                                                                                                             |    |     |    |
|----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|-----|----|
| 11 | At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)                                                                                                                                      | 11 |     | X  |
| 12 | Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?                                                                                                                                                                                                                       | 12 |     | X  |
| 13 | Did the foundation comply with the public inspection requirements for its annual returns and exemption application?<br>Website address ▶ <u>http://www.lge-ku.com/foundation/default.asp</u>                                                                                                                                                | 13 | X   |    |
| 14 | The books are in care of ▶ <u>Dawn M Lyons</u> Telephone no ▶ <u>(502) 627-4037</u><br>Located at ▶ <u>220 W. Main Street, Louisville, Kentucky</u> ZIP+4 ▶ <u>40202</u>                                                                                                                                                                    |    |     |    |
| 15 | Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ <u>15</u> <u>N/A</u>                                                                                                                                    |    |     |    |
| 16 | At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?<br>See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶ | 16 | Yes | No |
|    |                                                                                                                                                                                                                                                                                                                                             |    |     | X  |

**Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required**

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

|     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | Yes | No |
|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|
| 1a  | During the year did the foundation (either directly or indirectly)                                                                                                                                                                                                                                                                                                                                                                                                                             |     |    |
| (1) | Engage in the sale or exchange, or leasing of property with a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                         |     |    |
| (2) | Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                 |     |    |
| (3) | Furnish goods, services, or facilities to (or accept them from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                     |     |    |
| (4) | Pay compensation to, or pay or reimburse the expenses of, a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                           |     |    |
| (5) | Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                  |     |    |
| (6) | Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                 |     |    |
| b   | If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ <input type="checkbox"/>                                                                                                                                              | 1b  | X  |
| c   | Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?                                                                                                                                                                                                                                                                                                        | 1c  | X  |
| 2   | Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))                                                                                                                                                                                                                                                                                                                  |     |    |
| a   | At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? <input type="checkbox"/> Yes <input type="checkbox"/> No<br>If "Yes," list the years ▶ <u>20</u> , <u>20</u> , <u>20</u> , <u>20</u> <u>N/A</u>                                                                                                                                                                                              |     |    |
| b   | Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see page 22 of the instructions)                                                                                                                                                                          | 2b  |    |
| c   | If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ <u>20</u> , <u>20</u> , <u>20</u> , <u>20</u> <u>N/A</u>                                                                                                                                                                                                                                                                                                                     |     |    |
| 3a  | Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                 |     |    |
| b   | If "Yes," did it have excess business holdings in 2010 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2010) | 3b  | X  |
| 4a  | Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?                                                                                                                                                                                                                                                                                                                                                                                | 4a  | X  |
| b   | Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?                                                                                                                                                                                                                                                              | 4b  | X  |

**Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)****5a** During the year did the foundation pay or incur any amount to

- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?
- (2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?
- (3) Provide a grant to an individual for travel, study, or other similar purposes?
- (4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions)
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

- b** If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)?
- Organizations relying on a current notice regarding disaster assistance check here ☐

**5b** N/A

- c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945–5(d)

- 6a** Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?

☐ Yes ☒ No

- b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?
- If "Yes" to 6b, file Form 8870

**6b** X

- 7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?

☐ Yes ☒ No

- b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

**7b****Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).

| (a) Name and address  | (b) Title, and average hours per week devoted to position | (c) Compensation (If not paid, enter -0-) | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account, other allowances |
|-----------------------|-----------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|
| See Attached Schedule | .00                                                       | 0                                         | 0                                                                     | 0                                     |
|                       | .00                                                       | 0                                         | 0                                                                     | 0                                     |
|                       | .00                                                       | 0                                         | 0                                                                     | 0                                     |
|                       | .00                                                       | 0                                         | 0                                                                     | 0                                     |
|                       | .00                                                       | 0                                         | 0                                                                     | 0                                     |

**2** Compensation of five highest-paid employees (other than those included on line 1—see page 23 of the instructions). If none, enter "NONE."

| (a) Name and address of each employee paid more than \$50,000 | (b) Title, and average hours per week devoted to position | (c) Compensation | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account, other allowances |
|---------------------------------------------------------------|-----------------------------------------------------------|------------------|-----------------------------------------------------------------------|---------------------------------------|
| NONE                                                          |                                                           |                  |                                                                       |                                       |
|                                                               |                                                           |                  |                                                                       |                                       |
|                                                               |                                                           |                  |                                                                       |                                       |
|                                                               |                                                           |                  |                                                                       |                                       |
|                                                               |                                                           |                  |                                                                       |                                       |

Total number of other employees paid over \$50,000

**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)****3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE."**

| (a) Name and address of each person paid more than \$50,000                     | (b) Type of service | (c) Compensation |
|---------------------------------------------------------------------------------|---------------------|------------------|
| NONE                                                                            |                     | 0                |
|                                                                                 |                     | 0                |
|                                                                                 |                     | 0                |
|                                                                                 |                     | 0                |
|                                                                                 |                     | 0                |
|                                                                                 |                     | 0                |
| <b>Total number of others receiving over \$50,000 for professional services</b> |                     | 0                |

**Part IX-A Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

|                                                                                                    | Expenses |
|----------------------------------------------------------------------------------------------------|----------|
| 1 N/A - No activities and expenses other than direct contributions to charities listed in Part XV. |          |
| 2                                                                                                  |          |
| 3                                                                                                  |          |
| 4                                                                                                  |          |

**Part IX-B Summary of Program-Related Investments (see page 24 of the instructions)**

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2

|                                                                       | Amount |
|-----------------------------------------------------------------------|--------|
| 1 None                                                                |        |
| 2                                                                     |        |
| All other program-related investments See page 24 of the instructions |        |
| 3                                                                     | 0      |
| <b>Total. Add lines 1 through 3</b>                                   | 0      |

**Part X Minimum Investment Return** (All domestic foundations must complete this part. Foreign foundations, see page 24 of the instructions )

|          |                                                                                                                       |           |            |
|----------|-----------------------------------------------------------------------------------------------------------------------|-----------|------------|
| <b>1</b> | Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes            |           |            |
| <b>a</b> | Average monthly fair market value of securities                                                                       | <b>1a</b> | 10,229,230 |
| <b>b</b> | Average of monthly cash balances                                                                                      | <b>1b</b> | 48,673     |
| <b>c</b> | Fair market value of all other assets (see page 25 of the instructions)                                               | <b>1c</b> |            |
| <b>d</b> | <b>Total</b> (add lines 1a, b, and c)                                                                                 | <b>1d</b> | 10,277,903 |
| <b>e</b> | Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)             | <b>1e</b> |            |
| <b>2</b> | Acquisition indebtedness applicable to line 1 assets                                                                  | <b>2</b>  |            |
| <b>3</b> | Subtract line 2 from line 1d                                                                                          | <b>3</b>  | 10,277,903 |
| <b>4</b> | Cash deemed held for charitable activities Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions) | <b>4</b>  | 154,169    |
| <b>5</b> | <b>Net value of noncharitable-use assets.</b> Subtract line 4 from line 3 Enter here and on Part V, line 4            | <b>5</b>  | 10,123,734 |
| <b>6</b> | <b>Minimum investment return.</b> Enter 5% of line 5                                                                  | <b>6</b>  | 506,187    |

**Part XI Distributable Amount** (see page 25 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part )

|           |                                                                                                         |           |         |
|-----------|---------------------------------------------------------------------------------------------------------|-----------|---------|
| <b>1</b>  | Minimum investment return from Part X, line 6                                                           | <b>1</b>  | 506,187 |
| <b>2a</b> | Tax on investment income for 2010 from Part VI, line 5                                                  | <b>2a</b> | 6,229   |
| <b>b</b>  | Income tax for 2010 (This does not include the tax from Part VI )                                       | <b>2b</b> | 0       |
| <b>c</b>  | Add lines 2a and 2b                                                                                     | <b>2c</b> | 6,229   |
| <b>3</b>  | Distributable amount before adjustments Subtract line 2c from line 1                                    | <b>3</b>  | 499,958 |
| <b>4</b>  | Recoveries of amounts treated as qualifying distributions                                               | <b>4</b>  |         |
| <b>5</b>  | Add lines 3 and 4                                                                                       | <b>5</b>  | 499,958 |
| <b>6</b>  | Deduction from distributable amount (see page 25 of the instructions)                                   | <b>6</b>  |         |
| <b>7</b>  | <b>Distributable amount as adjusted</b> Subtract line 6 from line 5 Enter here and on Part XIII, line 1 | <b>7</b>  | 499,958 |

**Part XII Qualifying Distributions** (see page 25 of the instructions)

|          |                                                                                                                                                                    |           |         |
|----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------|
| <b>1</b> | Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes                                                                          |           |         |
| <b>a</b> | Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26                                                                                        | <b>1a</b> | 665,920 |
| <b>b</b> | Program-related investments—total from Part IX-B                                                                                                                   | <b>1b</b> | 0       |
| <b>2</b> | Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes                                                          | <b>2</b>  |         |
| <b>3</b> | Amounts set aside for specific charitable projects that satisfy the                                                                                                |           |         |
| <b>a</b> | Suitability test (prior IRS approval required)                                                                                                                     | <b>3a</b> |         |
| <b>b</b> | Cash distribution test (attach the required schedule)                                                                                                              | <b>3b</b> | 0       |
| <b>4</b> | <b>Qualifying distributions.</b> Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4                                                   | <b>4</b>  | 665,920 |
| <b>5</b> | Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 26 of the instructions) | <b>5</b>  | 0       |
| <b>6</b> | <b>Adjusted qualifying distributions.</b> Subtract line 5 from line 4                                                                                              | <b>6</b>  | 665,920 |

**Note.** The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years

**Part XIII Undistributed Income** (see page 26 of the instructions)

|                                                                                                                                                                                   | (a)<br>Corpus | (b)<br>Years prior to 2009 | (c)<br>2009 | (d)<br>2010 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|----------------------------|-------------|-------------|
| <b>1</b> Distributable amount for 2010 from Part XI, line 7                                                                                                                       |               |                            |             | 499,958     |
| <b>2</b> Undistributed income, if any, as of the end of 2010                                                                                                                      |               |                            |             |             |
| <b>a</b> Enter amount for 2009 only                                                                                                                                               |               |                            | 0           |             |
| <b>b</b> Total for prior years 20____, 20____, 20____                                                                                                                             |               | 0                          |             |             |
| <b>3</b> Excess distributions carryover, if any, to 2010                                                                                                                          |               |                            |             |             |
| <b>a</b> From 2005                                                                                                                                                                | 670,228       |                            |             |             |
| <b>b</b> From 2006                                                                                                                                                                | 311,084       |                            |             |             |
| <b>c</b> From 2007                                                                                                                                                                | 428,017       |                            |             |             |
| <b>d</b> From 2008                                                                                                                                                                | 329,560       |                            |             |             |
| <b>e</b> From 2009                                                                                                                                                                | 321,159       |                            |             |             |
| <b>f</b> Total of lines 3a through e                                                                                                                                              | 2,060,048     |                            |             |             |
| <b>4</b> Qualifying distributions for 2010 from Part XII, line 4 ▶ \$ 665,920                                                                                                     |               |                            |             |             |
| <b>a</b> Applied to 2009, but not more than line 2a                                                                                                                               |               |                            | 0           |             |
| <b>b</b> Applied to undistributed income of prior years (Election required—see page 26 of the instructions)                                                                       |               | 0                          |             |             |
| <b>c</b> Treated as distributions out of corpus (Election required—see page 26 of the instructions)                                                                               | 0             |                            |             |             |
| <b>d</b> Applied to 2010 distributable amount                                                                                                                                     |               |                            |             | 499,958     |
| <b>e</b> Remaining amount distributed out of corpus                                                                                                                               | 165,962       |                            |             |             |
| <b>5</b> Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a) )                                        | 0             |                            |             | 0           |
| <b>6</b> Enter the net total of each column as indicated below:                                                                                                                   |               |                            |             |             |
| <b>a</b> Corpus Add lines 3f, 4c, and 4e Subtract line 5                                                                                                                          | 2,226,010     |                            |             |             |
| <b>b</b> Prior years' undistributed income Subtract line 4b from line 2b                                                                                                          |               | 0                          |             |             |
| <b>c</b> Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed |               |                            |             |             |
| <b>d</b> Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions                                                                                             |               | 0                          |             |             |
| <b>e</b> Undistributed income for 2009. Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions                                                              |               |                            | 0           |             |
| <b>f</b> Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011                                                                |               |                            |             | 0           |
| <b>7</b> Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)                   |               |                            |             |             |
| <b>8</b> Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)                                                               | 670,228       |                            |             |             |
| <b>9</b> Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a                                                                                              | 1,555,782     |                            |             |             |
| <b>10</b> Analysis of line 9                                                                                                                                                      |               |                            |             |             |
| <b>a</b> Excess from 2006                                                                                                                                                         | 311,084       |                            |             |             |
| <b>b</b> Excess from 2007                                                                                                                                                         | 428,017       |                            |             |             |
| <b>c</b> Excess from 2008                                                                                                                                                         | 329,560       |                            |             |             |
| <b>d</b> Excess from 2009                                                                                                                                                         | 321,159       |                            |             |             |
| <b>e</b> Excess from 2010                                                                                                                                                         | 165,962       |                            |             |             |

**Part XIV Private Operating Foundations** (see page 27 of the instructions and Part VII-A, question 9)**N/A**

- 1 a** If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2010, enter the date of the ruling

N/A

- b** Check box to indicate whether the foundation is a private operating foundation described in section

☐ 4942(j)(3) or☐ 4942(j)(5)

- 2 a** Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

| Tax year                                                                                                                                                 | Prior 3 years |          |          | (e) Total |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|----------|----------|-----------|
| (a) 2010                                                                                                                                                 | (b) 2009      | (c) 2008 | (d) 2007 |           |
| 0                                                                                                                                                        |               |          |          | 0         |
| <b>b</b> 85% of line 2a                                                                                                                                  | 0             | 0        | 0        | 0         |
| <b>c</b> Qualifying distributions from Part XII, line 4 for each year listed                                                                             | 0             |          |          | 0         |
| <b>d</b> Amounts included in line 2c not used directly for active conduct of exempt activities                                                           |               |          |          | 0         |
| <b>e</b> Qualifying distributions made directly for active conduct of exempt activities<br>Subtract line 2d from line 2c                                 | 0             | 0        | 0        | 0         |
| <b>3</b> Complete 3a, b, or c for the alternative test relied upon                                                                                       |               |          |          |           |
| <b>a</b> "Assets" alternative test—enter                                                                                                                 |               |          |          |           |
| <b>(1)</b> Value of all assets                                                                                                                           |               |          |          | 0         |
| <b>(2)</b> Value of assets qualifying under section 4942(j)(3)(B)(i)                                                                                     |               |          |          | 0         |
| <b>b</b> "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed                                | 0             |          |          | 0         |
| <b>c</b> "Support" alternative test—enter                                                                                                                |               |          |          |           |
| <b>(1)</b> Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties) |               |          |          | 0         |
| <b>(2)</b> Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)                                      |               |          |          | 0         |
| <b>(3)</b> Largest amount of support from an exempt organization                                                                                         |               |          |          | 0         |
| <b>(4)</b> Gross investment income                                                                                                                       |               |          |          | 0         |

**Part XV Supplementary Information** (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see page 28 of the instructions.)**1 Information Regarding Foundation Managers:**

- a** List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000) (See section 507(d)(2) )

None

- b** List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

None

**2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:**

Check here ☐ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see page 28 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d

- a** The name, address, and telephone number of the person to whom applications should be addressed

Grants Administrator, LG&amp;E and KU Foundation, P.O. Box 32030, Louisville, KY 40232

- b** The form in which applications should be submitted and information and materials they should include:

A completed "Corporate Contribution Request Form" which may be obtained at the above address.

- c** Any submission deadlines

None.

- d** Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors

Applicant must be a 501 (c) (3) organization.

**Part XV** Supplementary Information (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

| Recipient                                                            | If recipient is an individual, show any relationship to any foundation manager or substantial contributor | Foundation status of recipient | Purpose of grant or contribution | Amount  |
|----------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|--------------------------------|----------------------------------|---------|
| Name and address (home or business)                                  |                                                                                                           |                                |                                  |         |
| <b>a</b> <i>Paid during the year</i><br>See Attached Schedule        |                                                                                                           |                                |                                  | 665,920 |
| <b>Total</b>                                                         |                                                                                                           |                                | <b>3a</b>                        | 665,920 |
| <b>b</b> <i>Approved for future payment</i><br>See Attached Schedule |                                                                                                           |                                |                                  | 613,860 |
| <b>Total</b>                                                         |                                                                                                           |                                | <b>3b</b>                        | 613,860 |

**Part XVI-A Analysis of Income-Producing Activities**

Enter gross amounts unless otherwise indicated.

| Enter gross amounts unless otherwise indicated.                   |                      | Unrelated business income |                       | Excluded by section 512, 513, or 514 |  | (e)<br>Related or exempt<br>function income<br>(See page 28 of<br>the instructions ) |
|-------------------------------------------------------------------|----------------------|---------------------------|-----------------------|--------------------------------------|--|--------------------------------------------------------------------------------------|
|                                                                   | (a)<br>Business code | (b)<br>Amount             | (c)<br>Exclusion code | (d)<br>Amount                        |  |                                                                                      |
| <b>1</b> Program service revenue                                  |                      |                           |                       |                                      |  |                                                                                      |
| <b>a</b>                                                          |                      | 0                         |                       | 0                                    |  | 0                                                                                    |
| <b>b</b>                                                          |                      | 0                         |                       | 0                                    |  | 0                                                                                    |
| <b>c</b>                                                          |                      | 0                         |                       | 0                                    |  | 0                                                                                    |
| <b>d</b>                                                          |                      | 0                         |                       | 0                                    |  | 0                                                                                    |
| <b>e</b>                                                          |                      | 0                         |                       | 0                                    |  | 0                                                                                    |
| <b>f</b>                                                          |                      | 0                         |                       | 0                                    |  | 0                                                                                    |
| <b>g</b> Fees and contracts from government agencies              |                      |                           |                       |                                      |  |                                                                                      |
| <b>2</b> Membership dues and assessments                          |                      |                           |                       |                                      |  |                                                                                      |
| <b>3</b> Interest on savings and temporary cash investments       |                      |                           |                       |                                      |  | 47                                                                                   |
| <b>4</b> Dividends and interest from securities                   |                      |                           |                       |                                      |  | 244,408                                                                              |
| <b>5</b> Net rental income or (loss) from real estate             |                      |                           |                       |                                      |  |                                                                                      |
| <b>a</b> Debt-financed property                                   |                      |                           |                       |                                      |  |                                                                                      |
| <b>b</b> Not debt-financed property                               |                      |                           |                       |                                      |  |                                                                                      |
| <b>6</b> Net rental income or (loss) from personal property       |                      |                           |                       |                                      |  |                                                                                      |
| <b>7</b> Other investment income                                  |                      |                           |                       |                                      |  |                                                                                      |
| <b>8</b> Gain or (loss) from sales of assets other than inventory |                      |                           |                       | 0                                    |  | 83,349                                                                               |
| <b>9</b> Net income or (loss) from special events                 |                      |                           |                       |                                      |  |                                                                                      |
| <b>10</b> Gross profit or (loss) from sales of inventory          |                      |                           |                       |                                      |  |                                                                                      |
| <b>11</b> Other revenue <b>a</b> _____                            |                      | 0                         |                       | 0                                    |  | 0                                                                                    |
| <b>b</b> _____                                                    |                      | 0                         |                       | 0                                    |  | 0                                                                                    |
| <b>c</b> _____                                                    |                      | 0                         |                       | 0                                    |  | 0                                                                                    |
| <b>d</b> _____                                                    |                      | 0                         |                       | 0                                    |  | 0                                                                                    |
| <b>e</b> _____                                                    |                      | 0                         |                       | 0                                    |  | 0                                                                                    |
| <b>12</b> Subtotal. Add columns (b), (d), and (e)                 |                      | 0                         |                       | 0                                    |  | 327,804                                                                              |
| <b>13</b> Total. Add line 12, columns (b), (d), and (e)           |                      |                           |                       |                                      |  | 327,804                                                                              |

(See worksheet in line 13 instructions on page 29 to verify calculations )

## Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

[illegible]



Part I Schedules

61-1257368, LG&E and KU Foundation Inc.

Form 990-PF 2010

**Part I - Line 1 Column (a) - Contributions, gifts, grants, etc.**

|                   |                     |
|-------------------|---------------------|
| E.ON Contribution | \$ 2,000,000        |
|                   | <u>\$ 2,000,000</u> |

**Part I - Line 16 (b) Column (a) - Accounting fees**

|                         |                 |
|-------------------------|-----------------|
| Strothman & Company PSC | \$ 6,000        |
|                         | <u>\$ 6,000</u> |

**Part I - Line 16 ( c ) Column (a) & (b) - Other Professional fees**

|                                     |                  |
|-------------------------------------|------------------|
| MD Sass, Investment Management Fees | \$ 13,837        |
| MFS, Investment Management Fees     | \$ 1,243         |
| PNC, Trust Management Fees          | \$ 1,280         |
|                                     | <u>\$ 16,360</u> |

**Part I - Line 18 Column (a) - Taxes**

|                                        |                 |
|----------------------------------------|-----------------|
| Federal Excise Tax - Estimated Payment | \$ 6,100        |
|                                        | <u>\$ 6,100</u> |

# Part VIII Officer Information

61-1257368, LG&E and KU Foundation Inc

Form 990-PF 2010

## Part VIII - Line 1 - Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

| (a) Name and Address                                              | (b) Title, and average hours per week devoted to position | (c) Contributions to Employee benefit plans and deferred compensation | (d) Expense account, other allowances | (e) Compensation |
|-------------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|------------------|
| Victor A. Staffieri<br>220 W. Main Street<br>Louisville, KY 40202 | President<br>Director<br>2 hours/week                     | 0                                                                     | 0                                     | 0                |
| S. Bradford Rives<br>220 W. Main Street<br>Louisville, KY 40202   | Vice President and<br>Director<br>2 hours/week            | 0                                                                     | 0                                     | 0                |
| John R. McCall<br>220 W. Main Street<br>Louisville, KY 40202      | Vice-President and<br>Secretary, Director<br>2 hours/week | 0                                                                     | 0                                     | 0                |
| Rudolph W. Keeling<br>220 W. Main Street<br>Louisville, KY 40202  | Director<br>2 hours/week                                  | 0                                                                     | 0                                     | 0                |
| Laura M Douglas<br>220 W Main Street<br>Louisville, KY 40202      | Vice-President<br>2 hours/week                            | 0                                                                     | 0                                     | 0                |
| Daniel K. Arbough<br>220 W Main Street<br>Louisville, KY 40202    | Treasurer<br>2 hours/week                                 | 0                                                                     | 0                                     | 0                |

**Part X - Minimum Investment Return**

**Market Value at End of Month**

(Page 1 - Investment Summary - Trust Statement)

|          | Stocks     | Bonds      | Cash    | Total       |            | Error<br>Check |
|----------|------------|------------|---------|-------------|------------|----------------|
| 01/31/10 | 5,482,375  | 3,803,778  | 94,802  | 9,380,955   | 9,380,955  | 0              |
| 02/28/10 | 5,635,125  | 3,845,777  | 61,017  | 9,541,918   | 9,541,918  | 0              |
| 03/31/10 | 5,663,222  | 3,869,899  | 24,920  | 9,558,041   | 9,558,041  | (0)            |
| 04/30/10 | 5,745,861  | 3,841,922  | 75,929  | 9,663,712   | 9,663,712  | 0              |
| 05/31/10 | 5,228,854  | 3,825,991  | 128,997 | 9,183,842   | 9,183,842  | 0              |
| 06/30/10 | 5,227,405  | 3,777,158  | 24,032  | 9,028,595   | 9,028,595  | 0              |
| 07/31/10 | 5,473,736  | 3,766,019  | 49,314  | 9,289,068   | 9,289,068  | 0              |
| 08/31/10 | 6,353,288  | 4,553,280  | 32,341  | 10,938,910  | 10,938,910 | 0              |
| 09/30/10 | 6,911,093  | 4,558,459  | 24,396  | 11,493,948  | 11,493,948 | 0              |
| 10/31/10 | 7,151,611  | 4,528,179  | 45,758  | 11,725,548  | 11,725,548 | 0              |
| 11/30/10 | 7,020,260  | 4,555,260  | 16,973  | 11,592,492  | 11,592,492 | 0              |
| 12/31/10 | 7,223,583  | 4,708,622  | 5,602   | 11,937,807  | 11,937,807 | 0              |
| Total    | 73,116,413 | 49,634,344 | 584,079 | 123,334,836 | 0          |                |

**Monthly Average**      **6,093,034**      **4,136,195**      **48,673**      **10,277,903**

**10,229,230**

Part X 1a Average fair market value of securities

**48,673**

Part X 1b average of monthly cash balances

**LG&E and KU Foundation, Inc. 61-1257368**

**Form 990-PF 2010**

**Part XV(a) & (b) Grants & Contributions Paid During 2010 and Approved for Future Payments**

| Organization Name                                  | Program Name                            | Address                             | City, State, ZIP         | Amount            | Balance        |
|----------------------------------------------------|-----------------------------------------|-------------------------------------|--------------------------|-------------------|----------------|
| 21st Century Parks, Inc                            | Five Year Commitment                    | 471 W Main Street, Ste 202          | Louisville, KY 40202     | 20,000            | 20,000         |
| Bellarmino University                              | Annual Fund                             | 2001 Newburg Road                   | Louisville, KY 40205     | 10,000            | 0              |
| Commonwealth Fund for KET, Inc                     | Educational Programs/Summer Celebration | 560 Cooper Drive                    | Lexington, KY 40502      | 1,000             | 0              |
| Cumberland Trails United Way                       | Employee Match                          | P O Box 2092                        | Middlesboro, KY 40965    | 5,704             | 0              |
| LG&E and KU Foundation Matching Gift Program       | Foundation Program                      | Various                             | Various                  | 18,220            | 0              |
| Family and Children's Place                        | Foundation Program                      | Various                             | Various                  | 40,200            | 72,000         |
| Fund for the Arts                                  | 2010 Campaign                           | 2303 River Road, Suite 200          | Louisville, KY 40206     | 10,000            | 0              |
| Governor's Scholars Program, Inc                   | \$1 \$1 match 2004                      | 623 West Main Street                | Louisville, KY 40202     | 46,355            | 48,000         |
| Heart of Kentucky United Way                       | Operating Funds                         | 1024 Capital Center Drive Suite 23C | Frankfort, KY 40601      | 2,500             | 0              |
| Henry Clay Memorial Foundation                     | Employee Match                          | 118 N 3rd St                        | Danville, KY 40422       | 17,784            | 0              |
| Jefferson Co Public Education Foundation           | Center for Statesmanship                | 120 Sycamore Road                   | Lexington, KY 40502      | 2,000             | 0              |
| Kentucky Independent College Foundation            | Every 1 Reads                           | 502 Wood Road                       | Louisville, KY 40222     | 2,500             | 0              |
| Leadership Kentucky Foundation, Inc                | Program Support                         | 484 Chenault Rd                     | Frankfort, KY 40601      | 50,000            | 0              |
| Leadership Louisville                              | Program Support                         | 464 Chenault Road                   | Frankfort, KY 40601      | 2,500             | 0              |
| Metro United Way                                   | Annual Fund                             | 732 West Main Street                | Louisville, KY 40202     | 2,500             | 0              |
| Ohio Valley United Charities Inc                   | Summer Reading Program                  | 301 York St                         | Louisville, KY 40203     | 2,500             | 0              |
| Teach Kentucky                                     | \$1 \$1 match 2004                      | 334 East Broadway                   | Louisville, KY 40202     | 313,884           | 0              |
| United Way of Central Kentucky, Inc                | Employee Match                          | 523 Highland Avenue                 | Carrollton, KY 41008     | 12,978            | 0              |
| United Way of Franklin County                      | Operating Funds                         | 2205 Lowell Avenue                  | Louisville, KY 40205     | 2,000             | 0              |
| United Way of Greater Cincinnati-Northern Kentucky | Employee Match                          | 1111 N Dixie Hwy, Suite 9B          | Elizabethtown, KY 42701  | 5,954             | 0              |
| United Way of Henderson County                     | Employee Match                          | P O Box 1544                        | Frankfort, KY 40602      | 1,059             | 0              |
| United Way of Jefferson County                     | Employee Match                          | 11 Shelby St                        | Florence, KY 41042       | 66                | 0              |
| United Way of Laurel County, Inc                   | Employee Match                          | P O Box 1097                        | Henderson, KY 42419      | 955               | 0              |
| United Way of Mason County                         | Employee Match                          | 301 E Main St                       | Madison, IN 47250        | 1,376             | 0              |
| United Way of Nelson County                        | Employee Match                          | P O Box 5004                        | London, KY 40745         | 1,060             | 0              |
| United Way of Paducah/McCracken County             | Employee Match                          | 103 E 2nd St                        | Maysville, KY 41056-0327 | 1,048             | 0              |
| United Way of Perry County Inc                     | Employee Match                          | P O Box 28 321 South Third          | Bardstown, KY 40004      | 1,611             | 0              |
| United Way of South Central Kentucky, Inc          | Employee Match                          | 333 Broadway, Ste 502               | Paducah, KY 42001-6868   | 474               | 0              |
| United Way of Southeastern Kentucky                | Employee Match                          | PO Box 73                           | Tell City, KY 47586      | 66                | 0              |
| United Way of Southern Kentucky                    | Employee Match                          | P O Box 861                         | Somerset, KY 42502       | 4,184             | 0              |
| United Way of Southwest Virginia                   | Employee Match                          | P O Box 7373                        | Hazard, KY 41702         | 27                | 0              |
| United Way of Southwestern Indiana                 | Employee Match                          | P O Box 3330                        | Bowling Green, KY 42102  | 133               | 0              |
| United Way of the Bluegrass                        | Employee Match                          | P O Box 1225                        | Gate City, VA 24251      | 1,750             | 0              |
| United Way of the Coalfield                        | Employee Match                          | P O Box 18                          | Evansville, IN 47701     | 1,148             | 0              |
| United Way of the Ohio Valley                      | Employee Match                          | 2480 Fortune Drive #250             | Lexington, KY 40509      | 46,983            | 0              |
| United Way of the Pennyrile                        | Employee Match                          | P O Box 366                         | Madisonville, KY 42431   | 6,440             | 0              |
| University of Louisville Foundation Inc            | Employee Match                          | P O Box 705                         | Owensboro, KY 42302      | 3,270             | 0              |
| WHAS Crusade for Children                          | Employee Match                          | P O Box 587                         | Hopkinsville, KY 42240   | 691               | 0              |
| ALL UNITED WAYS                                    | Cardiovascular Institute                | Development Office                  | Louisville, KY 40232     | 5,000             | 0              |
|                                                    | Program Support-2004                    | P O Box 1100                        | Louisville, KY 40202     | 20,000            | 20,000         |
|                                                    | Employee "Match"                        | Various                             | Various                  | see amounts above | 453,860        |
| <b>TOTAL</b>                                       |                                         |                                     |                          | <b>665,920</b>    | <b>613,860</b> |

PAGE 5 OF 26

E.ON U.S. FDN, INC. CHASE - CUST  
AS OF 4/30/10

ASSET STATEMENT  
2805

ACCOUNT NUMBER  
40470349010  
EN

| SHARES/<br>PAR VALUE                 | ASSET DESCRIPTION                                                                   | COST         | MARKET VALUE<br>MARKET PRICE | EST ANN INCOME | UNREALIZED<br>GAIN/LOSS |
|--------------------------------------|-------------------------------------------------------------------------------------|--------------|------------------------------|----------------|-------------------------|
| CASH EQUIVALENTS                     |                                                                                     |              |                              |                |                         |
| CASH MANAGEMENT VEHICLES             |                                                                                     |              |                              |                |                         |
| 56.250                               | PNC MONEY MARKET FUND I SHARES<br>(FKA - ALLEGiant MONEY MKT FD)<br>CUSIP 99ARMONY7 | 56.25        | 56.25<br>1.00                | 0.06           | 0.00                    |
| TOTAL CASH MANAGEMENT VEHICLES       |                                                                                     |              |                              |                |                         |
|                                      |                                                                                     | 56.25        | 56.25                        | 0.06           | 0.00                    |
| TOTAL CASH EQUIVALENTS               |                                                                                     |              |                              |                |                         |
|                                      |                                                                                     | 56.25        | 56.25                        | 0.06           | 0.00                    |
| MUTUAL FUNDS                         |                                                                                     |              |                              |                |                         |
| MUTUAL FUNDS - DOMESTIC EQUITY       |                                                                                     |              |                              |                |                         |
| 181,213.612                          | ADVISORS SER TR<br>CHASE GROWTH FD SUBSTANTIAL INV CL<br>CUSIP 007989395            | 3,222,713.91 | 2,939,284.79<br>16.22        | 0.00           | -283,429.12             |
| TOTAL MUTUAL FUNDS - DOMESTIC EQUITY |                                                                                     |              |                              |                |                         |
|                                      |                                                                                     | 3,222,713.91 | 2,939,284.79                 | 0.00           | -283,429.12             |
| TOTAL MUTUAL FUNDS                   |                                                                                     |              |                              |                |                         |
|                                      |                                                                                     | 3,222,713.91 | 2,939,284.79                 | 0.00           | -283,429.12             |
| TOTAL ASSETS                         |                                                                                     |              |                              |                |                         |
|                                      |                                                                                     | 3,222,770.16 | 2,939,341.04                 | 0.06           | -283,429.12             |
| ENDING ACCRUAL                       |                                                                                     |              |                              |                |                         |
|                                      |                                                                                     | 0.05         | 0.05                         |                |                         |
| TOTAL NET ASSETS                     |                                                                                     |              |                              |                |                         |
|                                      |                                                                                     | 3,222,770.21 | 2,939,341.09                 |                |                         |



LG&E AND KU FDN, INC. - CHASE  
CUSTODY STATEMENT  
Account number 21-75-080-4479667  
April 30, 2010 - December 31, 2010

Page 8 of 13

## Detail

### Portfolio - principal

#### Cash equivalents

##### Mutual funds - money market

| Description                      | Market value last period     | Current market value                            | % of total portfolio | Avg original value at PNC per unit | Total original value at PNC | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|----------------------------------|------------------------------|-------------------------------------------------|----------------------|------------------------------------|-----------------------------|----------------------|---------------|-------------------------|----------------|
| PNC PRIME MONEY MARKET FUND #417 | Quantity<br>\$56.25<br>2 190 | Current<br>price per unit<br>\$2 19<br>\$1.0000 | 0 01 %               |                                    | \$2 19<br>\$1 00            |                      |               |                         | \$0.23         |

#### Equities

##### Mutual funds - equity

| Description (Symbol)         | Market value last period   | Current market value                        | % of total portfolio | Avg original value at PNC per unit | Total original value at PNC | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|------------------------------|----------------------------|---------------------------------------------|----------------------|------------------------------------|-----------------------------|----------------------|---------------|-------------------------|----------------|
| ADVISORS SERIES TRUST (CHAX) | Quantity<br>\$2,837,805.16 | Current<br>price per unit<br>\$3,594,397.78 | 100 00 %             |                                    | \$3,503,191.71              | \$91,206.07          | 0.46 %        | \$16,340.01             |                |
| CHASE GROWTH FUND            | 202,729.711                | \$17,7300                                   |                      |                                    | \$17.28                     |                      |               |                         |                |
| <b>Total portfolio</b>       |                            | <b>\$3,594,399.97</b>                       | <b>100.00 %</b>      |                                    | <b>\$3,503,193.90</b>       | <b>\$91,206.07</b>   | <b>0.46 %</b> | <b>\$16,340.01</b>      | <b>\$0.23</b>  |

PAGE 5 OF 101

E.ON US FDN - MD SASS  
AS OF 4/30/10

ACCOUNT NUMBER  
40470349004  
EN

ASSET STATEMENT  
2805

| SHARES/<br>PAR VALUE            | ASSET DESCRIPTION                                                                                     | COST       | MARKET VALUE<br>MARKET PRICE | EST ANN INCOME | UNREALIZED<br>GAIN/LOSS |
|---------------------------------|-------------------------------------------------------------------------------------------------------|------------|------------------------------|----------------|-------------------------|
| CASH EQUIVALENTS                |                                                                                                       |            |                              |                |                         |
| CASH MANAGEMENT VEHICLES        |                                                                                                       |            |                              |                |                         |
| 74,741.750                      | PNC MONEY MARKET FUND I SHARES<br>(FKA - ALLEGiant MONEY MKT FD)<br>CUSIP 99ARMONY7                   | 74,741.75  | 74,741.75<br>1.00            | 74.74          | 0.00                    |
| TOTAL CASH MANAGEMENT VEHICLES  |                                                                                                       |            |                              |                |                         |
|                                 |                                                                                                       | 74,741.75  | 74,741.75                    | 74.74          | 0.00                    |
| TOTAL CASH EQUIVALENTS          |                                                                                                       |            |                              |                |                         |
|                                 |                                                                                                       | 74,741.75  | 74,741.75                    | 74.74          | 0.00                    |
| GOVERNMENT OBLIGATIONS          |                                                                                                       |            |                              |                |                         |
| U.S. TREASURY NOTES/BONDS       |                                                                                                       |            |                              |                |                         |
| 440,000.000                     | UNITED STATES TREAS BDS<br>DTD 8-15-94 7.50% DUE 11-15-24<br>CUSIP 912810ES3 MOODYS BD RTG: AAA       | 599,436.93 | 601,563.60<br>136.72         | 33,000.00      | 2,126.67                |
| 30,000.000                      | UNITED STATES TREAS NTS<br>DTD 08-15-01 5.00% DUE 08-15-11<br>CUSIP 912827782 MOODYS BD RTG: AAA      | 31,867.97  | 31,714.50<br>105.71          | 1,500.00       | -153.47                 |
| 100,000.000                     | UNITED STATES TREASURY NOTE<br>DTD 08/15/02 4.375% DUE 08/15/12<br>CUSIP 912828AJ9 MOODYS BD RTG: AAA | 108,203.46 | 107,516.00<br>107.52         | 4,375.00       | -687.46                 |
| 50,000.000                      | UNITED STATES TREAS NTS<br>DTD 11/15/07 4.25% DUE 11/15/17<br>CUSIP 912828HH6 MOODYS BD RTG: AAA      | 55,629.57  | 53,504.00<br>107.01          | 2,125.00       | -2,125.57               |
| TOTAL U.S. TREASURY NOTES/BONDS |                                                                                                       |            |                              |                |                         |
|                                 |                                                                                                       | 795,137.93 | 794,298.10                   | 41,000.00      | -839.83                 |
| TOTAL GOVERNMENT OBLIGATIONS    |                                                                                                       |            |                              |                |                         |
|                                 |                                                                                                       | 795,137.93 | 794,298.10                   | 41,000.00      | -839.83                 |
| GOVERNMENT AGENCY OBLIGATIONS   |                                                                                                       |            |                              |                |                         |



ASSET STATEMENT  
2805

PAGE 6 OF 101

E.ON US FDN - MD SASS  
AS OF 4/30/10

ACCOUNT NUMBER  
40470349004  
EN

| SHARES/<br>PAR VALUE          | ASSET DESCRIPTION                                                                                                      | COST       | MARKET VALUE<br>MARKET PRICE | EST ANN INCOME | UNREALIZED<br>GAIN/LOSS |
|-------------------------------|------------------------------------------------------------------------------------------------------------------------|------------|------------------------------|----------------|-------------------------|
| GOVT AGENCY NOTES/BONDS       |                                                                                                                        |            |                              |                |                         |
| 85,000.000                    | FEDERAL HOME LN BKS<br>DTD 01/06/06 4.625% DUE 02/18/11<br>CUSIP 3133XECU1 MOODYS BD RTG: AAA                          | 82,790.68  | 87,709.80<br>103.19          | 3,931.25       | 4,919.12                |
| 45,000.000                    | FEDERAL HOME LN MTG CORP DEB<br>DTD 11-22-99 6.75% DUE 09-15-29<br>CUSIP 3134A3U66 MOODYS BD RTG: AAA                  | 58,873.50  | 54,688.95<br>121.53          | 3,037.50       | -4,184.55               |
| 205,000.000                   | FEDERAL HOME LOAN MTG CORP<br>DTD 07/16/02 5.125% DUE 07/15/12<br>CUSIP 3134A4QD9 MOODYS BD RTG: AAA                   | 208,326.94 | 222,425.00<br>108.50         | 10,506.25      | 14,098.06               |
| 210,000.000                   | FEDERAL NATL MTG ASSN<br>DTD 11-03-00 6.625% DUE 11-15-30<br>CUSIP 31359MGK3 MOODYS BD RTG: AAA                        | 257,445.33 | 257,184.90<br>122.47         | 13,912.50      | -260.43                 |
| TOTAL GOVT AGENCY NOTES/BONDS |                                                                                                                        | 607,436.45 | 622,008.65                   | 31,387.50      | 14,572.20               |
| GOVT AGENCY PASSTHROUGHS      |                                                                                                                        |            |                              |                |                         |
| 106,807.900                   | FEDERAL HOME LN MTG CORP<br>PARTN CTFS POOL #B12990<br>DTD 3/1/04 4.50% DUE 3/1/19<br>CUSIP 312965KB1 MOODYS BD RTG:   | 109,962.06 | 112,580.87<br>105.40         | 4,806.36       | 2,618.81                |
| 24,631.510                    | FEDERAL HOME LN MTG CORP<br>DTD 8/1/02 6.50% DUE 8/1/22<br>PARTN CTFS POOL #C90573<br>CUSIP 31335HT60 MOODYS BD RTG:   | 27,024.38  | 27,059.93<br>109.86          | 1,601.05       | 35.55                   |
| 82,071.960                    | FEDERAL HOME LOAN MTG CORP<br>PARTN CTFS POOL #C90690<br>DTD 7/1/03 5.00% DUE 7/1/23<br>CUSIP 31335HXT5 MOODYS BD RTG: | 84,636.71  | 86,133.70<br>104.95          | 4,103.60       | 1,496.99                |

PAGE 7 OF 101

E.ON US FDN - MD SASS  
AS OF 4/30/10

ASSET STATEMENT  
2805

ACCOUNT NUMBER  
40470349004  
EN

| SHARES/<br>PAR VALUE | ASSET DESCRIPTION                                                                                                            | COST      | MARKET VALUE<br>MARKET PRICE | EST ANN INCOME | UNREALIZED<br>GAIN/LOSS |
|----------------------|------------------------------------------------------------------------------------------------------------------------------|-----------|------------------------------|----------------|-------------------------|
| 67,006.060           | FEDERAL HOME LOAN MTG CORP<br>PARTN CTFS POOL #C90849<br>DTD 5/1/04 4.00% DUE 5/1/24<br>CUSIP 31335H5J8 MOODYS BD RTG:       | 67,382.98 | 68,392.42<br>102.07          | 2,680.24       | 1,009.44                |
| 53,677.070           | FEDERAL HOME LOAN MTG CORP<br>PARTN CTFS POOL #E89496<br>DTD 4/1/02 6.00% DUE 4/1/17<br>CUSIP 3128GSR0 MOODYS BD RTG:        | 56,411.25 | 58,001.83<br>108.06          | 3,220.62       | 1,590.58                |
| 74,177.170           | FEDERAL HOME LN MTG CORP<br>PARTN CTFS POOL #E98662<br>DTD 8/1/03 5.00% DUE 8/1/18<br>CUSIP 3128H6T1 MOODYS BD RTG:          | 76,947.22 | 79,285.01<br>106.89          | 3,708.86       | 2,337.79                |
| 38,322.150           | FEDERAL HOME LN MTG CORP<br>PARTN CTFS POOL #G01989<br>DTD 12-01-05 6.00% DUE 12-01-35<br>CUSIP 3128LXF62 MOODYS BD RTG: N/A | 40,214.31 | 41,276.02<br>107.71          | 2,299.33       | 1,061.71                |
| 73,218.760           | FEDERAL HOME LN MTG CORP<br>PARTN CTFS POOL #G11811<br>DTD 11/1/05 5.50% DUE 7/1/18<br>CUSIP 31336WAK5 MOODYS BD RTG:        | 76,307.67 | 78,442.92<br>107.13          | 4,027.03       | 2,135.25                |
| 31,854.800           | FEDERAL HOME LN MTG CORP<br>DTD 7/01/06 6% DUE 8/01/21<br>PARTN CTFS POOL #G12277<br>CUSIP 3128M1M22 MOODYS BD RTG:          | 34,094.59 | 34,381.52<br>107.93          | 1,911.29       | 286.93                  |
| 75,451.100           | FEDERAL NATL MTG ASSN GTD MTG<br>PASSTHRU CTF POOL #252348<br>DTD 2/1/99 6.50% DUE 3/1/19<br>CUSIP 31371HHZ4 MOODYS BD RTG:  | 80,048.92 | 83,130.51<br>110.18          | 4,904.32       | 3,081.59                |
| 41,243.820           | FNMA GTD MTG PASSTHRU CTF<br>DTD 03/01/03 5.00% DUE 04/01/23<br>PL #254733<br>CUSIP 31371K4S7 MOODYS BD RTG: N/A             | 43,370.45 | 43,261.47<br>104.89          | 2,062.19       | -108.98                 |



PAGE 8 OF 101

E.ON US FDN - MD SASS  
AS OF 4/30/10ASSET STATEMENT  
2805ACCOUNT NUMBER  
40470349004  
EN

| SHARES/<br>PAR VALUE | ASSET DESCRIPTION                                                                                                               | COST      | MARKET VALUE        |              | EST ANN INCOME | UNREALIZED<br>GAIN/LOSS |
|----------------------|---------------------------------------------------------------------------------------------------------------------------------|-----------|---------------------|--------------|----------------|-------------------------|
|                      |                                                                                                                                 |           | MARKET PRICE        | MARKET VALUE |                |                         |
| 47,226.880           | FEDERAL NATL MTG ASSN GTD MTG<br>PASSTHRU CTF POOL #254892<br>DTD 7/1/03 3.50% DUE 8/1/13<br>CUSIP 31371LC56 MOODYS BD RTG:     | 47,411.35 | 48,020.76<br>101.68 | 48,020.76    | 1,652.94       | 609.41                  |
| 52,249.880           | FNMA GTD MTG PASSTHRU CTF<br>DTD 9/1/03 6.00% DUE 10/1/23<br>PL #254972<br>CUSIP 31371LFM6 MOODYS BD RTG:                       | 55,352.21 | 57,137.86<br>109.35 | 57,137.86    | 3,134.99       | 1,785.65                |
| 44,835.880           | FEDERAL NATL MTG ASSN GTD MTG<br>PASSTHRU CTF POOL #535206<br>DTD 2/01/00 7% DUE 2/01/15<br>CUSIP 31384VR38 MOODYS BD RTG:      | 47,133.71 | 47,943.45<br>106.93 | 47,943.45    | 3,138.51       | 809.74                  |
| 59,355.110           | FEDERAL NATL MTG ASSN GTD MTG<br>PASSTHRU CTF POOL #545696<br>DTD 5/1/02 6.00% DUE 6/1/22<br>CUSIP 31385JGD4 MOODYS BD RTG:     | 62,601.11 | 65,005.72<br>109.52 | 65,005.72    | 3,561.31       | 2,404.61                |
| 40,347.240           | FEDERAL NATL MTG ASSN GTD MTG<br>PASS THRU CTF POOL #571868<br>DTD 2/01/01 6% DUE 5/01/14<br>CUSIP 31386SJM0 MOODYS BD RTG:     | 42,295.25 | 43,446.71<br>107.68 | 43,446.71    | 2,420.83       | 1,151.46                |
| 64,090.600           | FNMA GTD MTG PASSTHRU CTF<br>DTD 7/1/03 5.50% DUE 7/1/23<br>PL #720070<br>CUSIP 31401V6F3 MOODYS BD RTG:                        | 67,815.87 | 68,189.83<br>106.40 | 68,189.83    | 3,524.98       | 373.96                  |
| 63,881.240           | FEDERAL NATL MTG ASSN GTD MTG<br>PASSTHRU CTF POOL #725415<br>DTD 4/01/04 5.5% DUE 4/01/17<br>CUSIP 31402C3Y6 MOODYS BD RTG:    | 66,735.93 | 67,850.18<br>106.21 | 67,850.18    | 3,513.47       | 1,114.25                |
| 68,784.980           | FEDERAL NATL MTG ASSN GTD MTG<br>PASSTHRU CTF POOL #880373<br>DTD 2/1/06 5.48% DUE 2/1/36<br>CUSIP 31409WCJ8 MOODYS BD RTG: N/A | 71,170.97 | 72,321.90<br>105.14 | 72,321.90    | 3,737.77       | 1,150.93                |

PAGE 9 OF 101

E.ON US FDN - MD SASS  
AS OF 4/30/10

ASSET STATEMENT  
2805

ACCOUNT NUMBER  
40470349004  
EN

| SHARES/<br>PAR VALUE           | ASSET DESCRIPTION                                                                                                                           | COST         | MARKET VALUE        |              | EST ANN INCOME | UNREALIZED<br>GAIN/LOSS |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|--------------|---------------------|--------------|----------------|-------------------------|
|                                |                                                                                                                                             |              | MARKET PRICE        | MARKET VALUE |                |                         |
| 51,164.110                     | FNMA GTD MTG PASSTHRU CTF<br>DTD 9/1/06 6% DUE 8/01/21<br>PL #897937<br>CUSIP 31410US29 MOODYS BD RTG:                                      | 54,457.81    | 55,206.07<br>107.90 |              | 3,069.85       | 748.26                  |
| 48,881.120                     | FEDERAL NATL MTG ASSN GTD MTG<br>PASSTHRU CTF POOL #959738<br>DTD 11/01/07 6% DUE 11/01/22<br>CUSIP 31413YV73 MOODYS BD RTG:                | 51,561.95    | 52,681.63<br>107.77 |              | 2,932.87       | 1,119.68                |
| 47,183.920                     | FEDERAL NATL MTG ASSN GTD MTG<br>PASSTHRU CTF POOL #984262<br>DTD 5/01/08 6.00% DUE 6/01/23<br>CUSIP 31415HMK8 MOODYS BD RTG:               | 49,815.90    | 50,852.47<br>107.77 |              | 2,831.04       | 1,036.57                |
| 56,819.830                     | GNMA II GTD PASSTHRU CTF<br>DTD 9/1/03 4.50% DUE 9/20/18<br>PL #003438<br>CUSIP 36202DZ80 MOODYS BD RTG:                                    | 59,021.60    | 59,955.72<br>105.52 |              | 2,556.89       | 934.12                  |
| 45,407.850                     | GNMA GTD PASSTHRU CTF<br>DTD 5/01/02 6% DUE 5/15/17<br>PL #569433<br>CUSIP 36200QSW5 MOODYS BD RTG:                                         | 48,813.43    | 49,108.59<br>108.15 |              | 2,724.47       | 295.16                  |
| TOTAL GOVT AGENCY PASSTHROUGHS |                                                                                                                                             | 1,420,587.63 | 1,449,667.09        |              | 74,124.80      | 29,079.46               |
| U.S. AGENCY CHOS/REMICs        |                                                                                                                                             |              |                     |              |                |                         |
| 41,470.340                     | FEDERAL HOME LN MTG CORP MULTICLASS<br>HTG PARTN CTFs GTD SER 2934 CL EC<br>DTD 2/1/05 0% DUE 2/15/20<br>CUSIP 31395MCQ0 MOODYS BD RTG: N/A | 36,909.30    | 38,484.06<br>92.80  |              | 0.00           | 1,574.76                |
| 73,207.430                     | FEDL HOME LN MTG CORP MULTICLASS<br>DTD 2/1/05 4.50% DUE 1/15/19<br>HTG PARTN CTFs GTD 2927 CL TA<br>CUSIP 31395MKS7 MOODYS BD RTG:         | 76,147.17    | 76,358.28<br>104.30 |              | 3,294.33       | 211.11                  |



ASSET STATEMENT  
2805

E.ON US FDN - MD SASS  
AS OF 4/30/10

PAGE 10 OF 101

ACCOUNT NUMBER  
40470349004  
EN

| SHARES/<br>PAR VALUE | ASSET DESCRIPTION                                                                                                                                | COST       | MARKET VALUE                   |                         | EST ANN INCOME | UNREALIZED<br>GAIN/LOSS |
|----------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|------------|--------------------------------|-------------------------|----------------|-------------------------|
|                      |                                                                                                                                                  |            | -----<br>MARKET PRICE<br>----- | -----<br>-----<br>----- |                |                         |
| 90,000.000           | FEDERAL HOME LN MTG CORP MULTICLASS<br>MTG PARTN CTF5 GTD SER 2958 CL QD<br>DTD 4/1/05 4.50% DUE 4/15/20<br>CUSIP 31395TDR2 MOODYS BD RTG:       | 90,823.44  | 95,723.10<br>106.36            |                         | 4,050.00       | 4,899.66                |
| 80,963.760           | FEDERAL HOME LN MTG CORP MULTICLASS<br>MTG PARTN CTF5 GTD SER 2717 CL HP<br>DTD 12/1/03 4.50% DUE 12/15/13<br>CUSIP 31394MZW3 MOODYS BD RTG:     | 82,646.29  | 84,747.20<br>104.67            |                         | 3,643.37       | 2,100.91                |
| 59,375.950           | FEDERAL HOME LN MTG CORP MULTICLASS<br>MTG PARTN CTF GTD SER 2390 CL CH<br>DTD 12/01/01 5.50% DUE 12/15/16<br>CUSIP 31339LQ37 MOODYS BD RTG: N/A | 63,346.72  | 63,690.21<br>107.27            |                         | 3,265.68       | 343.49                  |
| 75,000.000           | FHLMC MULTICLASS MTG PARTN CTF5<br>GTD 6/01/03 4.50% DUE 6/15/18<br>GTD SER 2632 CL AB<br>CUSIP 31393VAX9 MOODYS BD RTG:                         | 77,671.88  | 78,475.50<br>104.63            |                         | 3,375.00       | 803.62                  |
| 90,336.880           | FNMA REMIC TRUST 2006-36<br>DTD 4/1/06 0% DUE 5/25/36<br>REMIC PASSTHRU TR CL V0<br>CUSIP 31395DPX1 MOODYS BD RTG:                               | 76,334.66  | 80,789.18<br>89.43             |                         | 0.00           | 4,454.52                |
| 75,000.000           | FEDERAL NATL MTG ASSN GTD REMIC<br>PASSTHRU CTF SER 2003-129 CL QE<br>DTD 12-01-03 5.00% DUE 04-25-23<br>CUSIP 31393UE41 MOODYS BD RTG: N/A      | 79,910.16  | 80,141.25<br>106.85            |                         | 3,750.00       | 231.09                  |
| 120,000.000          | FEDERAL NATL MTG ASSN GTD REMIC<br>PASSTHRU TR SER 2001-60 CL PX<br>DTD 10/1/01 6.00% DUE 11/25/31<br>CUSIP 3139213T3 MOODYS BD RTG:             | 124,012.50 | 131,310.00<br>109.42           |                         | 7,200.00       | 7,297.50                |
| 54,982.530           | FEDERAL NATL MTG ASSN GTD REMIC<br>PASSTHRU TR 1997-61 CL ZC<br>DTD 8/1/97 7.00% DUE 2/25/23<br>CUSIP 31359QPC2 MOODYS BD RTG:                   | 57,836.73  | 60,309.24<br>109.69            |                         | 3,848.78       | 2,474.51                |

PAGE 11 OF 101

E.ON US FDN - MD SASS  
AS OF 4/30/10

ASSET STATEMENT  
2805

ACCOUNT NUMBER  
40470349004  
EN

| SHARES/<br>PAR VALUE                | ASSET DESCRIPTION                                                                                                                   | COST         | MARKET VALUE<br>MARKET PRICE | EST ANN INCOME | UNREALIZED<br>GAIN/LOSS |
|-------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|--------------|------------------------------|----------------|-------------------------|
| 96,692.730                          | FEDERAL NATL MTG ASSN GTD REMIC<br>PASSTHRU CTF TR 2003-43 CL EX<br>DTD 4/1/03 4.50% DUE 10/25/17<br>CUSIP 31393A3H7 MOODYS BD RTG: | 99,019.41    | 101,348.48<br>104.81         | 4,351.17       | 2,329.07                |
| 45,388.880                          | FEDERAL NATL MTG ASSN GTD<br>REMIC PASSTHRU CTF 2005-80 CL PB<br>DTD 8/1/05 5.50% DUE 4/25/30<br>CUSIP 31394FRP2 MOODYS BD RTG: N/A | 47,090.96    | 47,021.52<br>103.60          | 2,496.39       | -69.44                  |
| 37,001.370                          | FEDERAL NATL MTG ASSN GTD REMIC<br>PASSTHRU CTF TR 2003-75 CL NB<br>DTD 7/1/03 3.25% DUE 8/25/18<br>CUSIP 31393D2Z3 MOODYS BD RTG:  | 36,989.80    | 37,550.10<br>101.48          | 1,202.54       | 560.30                  |
| TOTAL U.S. AGENCY CMOS/REMICs       |                                                                                                                                     |              |                              |                |                         |
|                                     |                                                                                                                                     | 948,737.02   | 975,948.12                   | 40,477.26      | 27,211.10               |
| TOTAL GOVERNMENT AGENCY OBLIGATIONS |                                                                                                                                     |              |                              |                |                         |
|                                     |                                                                                                                                     | 2,976,761.10 | 3,047,623.86                 | 145,989.57     | 70,862.76               |
| TOTAL ASSETS                        |                                                                                                                                     |              |                              |                |                         |
|                                     |                                                                                                                                     | 3,846,640.78 | 3,916,663.71                 | 187,064.31     | 70,022.93               |
| ENDING ACCRUAL                      |                                                                                                                                     |              |                              |                |                         |
|                                     |                                                                                                                                     | 36,949.80    | 36,949.80                    |                |                         |
| TOTAL NET ASSETS                    |                                                                                                                                     |              |                              |                |                         |
|                                     |                                                                                                                                     | 3,883,590.58 | 3,953,613.51                 |                |                         |



LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Page 9 of 156

## Detail

### Portfolio

#### Cash equivalents Mutual funds - money market

| Description                              | Market value last period |                | Current market value |                | % of total portfolio | Total original value at PNC | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|------------------------------------------|--------------------------|----------------|----------------------|----------------|----------------------|-----------------------------|----------------------|---------------|-------------------------|----------------|
|                                          | Quantity                 | price per unit | Quantity             | price per unit |                      |                             |                      |               |                         |                |
| PNC PRIME MONEY MARKET FUND #417         | 47,039.13                | \$47,039.13    | 47,039.13            | \$47,039.13    | 1.00 %               | \$47,039.13                 |                      | 0.06 %        | \$23.52                 | \$12.58        |
| PNC PRIME MONEY MARKET FUND #417         | 92,434.66                | \$92,434.66    | 92,434.66            | \$92,434.66    | 1.97 %               | \$92,434.66                 |                      | 0.06 %        | 46.22                   | 15.97          |
| <b>Total mutual funds - money market</b> |                          |                |                      |                | <b>2.96 %</b>        | <b>\$139,473.79</b>         |                      | <b>0.05 %</b> | <b>\$69.74</b>          | <b>\$28.55</b> |

#### Total cash equivalents

|                               |  |  |  |  |               |                     |  |               |                |                |
|-------------------------------|--|--|--|--|---------------|---------------------|--|---------------|----------------|----------------|
| <b>Total cash equivalents</b> |  |  |  |  | <b>2.96 %</b> | <b>\$139,473.79</b> |  | <b>0.05 %</b> | <b>\$69.74</b> | <b>\$28.55</b> |
|-------------------------------|--|--|--|--|---------------|---------------------|--|---------------|----------------|----------------|

#### Fixed income Treasury bonds

| Description (Cusip )                                             | Market value last period |                | Current market value |                | % of total portfolio | Total original value at PNC | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|------------------------------------------------------------------|--------------------------|----------------|----------------------|----------------|----------------------|-----------------------------|----------------------|---------------|-------------------------|----------------|
|                                                                  | Quantity                 | price per unit | Quantity             | price per unit |                      |                             |                      |               |                         |                |
| USA TREASURY BD 07 500% DUE 11/15/2024 RATING: AAA (912810ES3)   | 285,000                  | \$372,490.27   | 285,000              | \$371,371.00   | 7.88 %               | \$372,490.27                | -\$1,119.27          | 5.36 %        | \$19,875.00             | \$2,580.46     |
| USA TREASURY BOND 05.250% DUE 11/15/2028 RATING: AAA (912810FF0) | 151,762.98               | 137,568.00     | 151,762.98           | 114.6400       | 2.92 %               | 151,762.98                  | - 14,194.98          | 4.58 %        | 6,300.00                | 817.96         |
| USA TREASURY BD 05.375% DUE 02/15/2031 RATING: AAA (912810FP6)   | 90,152.64                | 87,550.50      | 90,152.64            | 116.7340       | 1.86 %               | 90,152.64                   | - 2,602.14           | 4.61 %        | 4,031.25                | 1,522.67       |

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LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Fixed income  
Treasury bonds

| Description (Cusip)                                                         | Market value last period          | Current market value                     | % of total portfolio | Avg original value    | Total original value at PNC | Unrealized gain/loss | Current yield      | Estimated annual income | Accrued income |
|-----------------------------------------------------------------------------|-----------------------------------|------------------------------------------|----------------------|-----------------------|-----------------------------|----------------------|--------------------|-------------------------|----------------|
| USA TREASURY NOTE<br>04 500% DUE 02/15/2036<br>RATING: AAA<br>(912810FT01)  | Quantity<br>197,710.92<br>190,000 | price per unit<br>196,737.40<br>103,5460 | 4.18 %               | 197,710.92<br>104.06  | 31,867.97<br>104.23         | -973.52              | 4.35 %             | 8,550.00                | 3,229.48       |
| USA TREASURY NOTES<br>05 000% DUE 08/15/2011<br>RATING: AAA<br>(9128277B21) | 31,987.50<br>30,000               | 30,881.10<br>102,9370                    | 0.66 %               | 31,867.97<br>104.23   | -986.87                     | 4.86 %               | 1,500.00           | 566.58                  |                |
| USA TREASURY NOTES<br>04 250% DUE 11/15/2017<br>RATING: AAA<br>(912828HH61) | 52,406.50<br>50,000               | 55,085.50<br>110,1710                    | 1.17 %               | 55,085.50<br>111.26   | -544.07                     | 3.86 %               | 2,125.00           | 275.90                  |                |
| USA TREASURY NOTES<br>03 250% DUE 05/31/2016<br>RATING: AAA<br>(912828KW91) | 502,489.63<br>465,000             | 490,575.00<br>105,5000                   | 10.41 %              | 502,489.63<br>108.06  | -11,914.63                  | 3.09 %               | 15,112.50          | 1,328.57                |                |
| <b>Total treasury bonds</b>                                                 |                                   | <b>\$1,369,768.50</b>                    | <b>29.06 %</b>       | <b>\$1,402,103.98</b> | <b>-\$32,335.48</b>         | <b>4.20 %</b>        | <b>\$57,493.75</b> | <b>\$10,321.62</b>      |                |

Agency bonds

| Description (Cusip)                                                                                   | Market value last period              | Current market value                        | % of total portfolio | Avg original value      | Total original value at PNC | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|-------------------------------------------------------------------------------------------------------|---------------------------------------|---------------------------------------------|----------------------|-------------------------|-----------------------------|----------------------|---------------|-------------------------|----------------|
| FEDERAL HOME LOAN MTG CORP<br>GOLD POLD #E89496<br>06 000% DUE 04/01/2017<br>NOT RATED<br>(3128GSR00) | Quantity<br>\$40,977.55<br>38,252.790 | price per unit<br>\$41,764.78<br>\$109,1810 | 0.89 %               | \$40,201.30<br>\$105.09 | \$1,563.48                  | 5.50 %               | \$2,295.17    | \$197.64                |                |



LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Agency bonds

| Description (Cusip)        | Market value last period |                | Current market value |               | % of total portfolio | Total original value at PNC        |                 | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|----------------------------|--------------------------|----------------|----------------------|---------------|----------------------|------------------------------------|-----------------|----------------------|---------------|-------------------------|----------------|
|                            | Quantity                 | price per unit | Current              | Current       |                      | Avg original value at PNC per unit | at PNC per unit |                      |               |                         |                |
| FEDERAL HOME LOAN MTG CORP | 90,011.43                | 91,145.09      | 8,209,821.43         | 8,209,821.43  | 1.94 %               | 90,011.43                          | 104.69          | 1,133.66             | 4.25 %        | 3,869.15                |                |
| GOLD POOL #E98181          | 85,981.070               | 106.0060       |                      |               |                      |                                    |                 |                      |               |                         |                |
| 04 500% DUE 08/01/2018     |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| NOT RATED                  |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| (3128H6CS1)                |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| FEDERAL HOME LN MTG CORP   | 59,545.68                | 60,389.82      | 3,594,821.43         | 3,594,821.43  | 1.29 %               | 58,611.92                          | 103.73          | 1,777.90             | 4.68 %        | 2,825.10                | 243.27         |
| GOLD POOL #E98662          | 56,501.920               | 106.8810       |                      |               |                      |                                    |                 |                      |               |                         |                |
| 05 000% DUE 08/01/2018     |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| NOT RATED                  |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| (3128H6TT1)                |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| FEDERAL HOME LN MTG CORP   | 33,970.85                | 34,842.21      | 1,174,821.43         | 1,174,821.43  | 0.74 %               | 33,482.19                          | 104.94          | 1,360.02             | 5.50 %        | 1,914.41                | 164.85         |
| GOLD POOL # G01989         | 31,906.790               | 109.2000       |                      |               |                      |                                    |                 |                      |               |                         |                |
| 06 000% DUE 12/01/2035     |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| NOT RATED                  |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| (3128LXF62)                |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| FEDERAL HOME LOAN MTG CORP | 26,089.47                | 26,652.66      | 696,821.43           | 696,821.43    | 0.57 %               | 26,105.40                          | 107.03          | 547.26               | 5.50 %        | 1,463.43                | 126.02         |
| GOLD POOL G12277           | 24,390.450               | 109.2750       |                      |               |                      |                                    |                 |                      |               |                         |                |
| 06 000% DUE 08/01/2021     |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| NOT RATED                  |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| (3128M1M22)                |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| FEDERAL HOME LOAN MTG CORP | 62,820.50                | 63,299.81      | 3,974,821.43         | 3,974,821.43  | 1.35 %               | 62,820.50                          | 108.06          | 479.31               | 5.52 %        | 3,488.01                | 300.36         |
| GOLD POOL #C90984          | 58,133.490               | 108.8870       |                      |               |                      |                                    |                 |                      |               |                         |                |
| 04 000% DUE 08/01/2026     |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| NOT RATED                  |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| (3128P7CV3)                |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| FEDERAL HOME LOAN MTG CORP | 49,628.40                | 49,776.94      | 2,474,821.43         | 2,474,821.43  | 1.06 %               | 49,428.40                          | 108.56          | 148.34               | 5.52 %        | 2,742.86                | 236.19         |
| GOLD POOL #C90994          | 45,714.310               | 108.8870       |                      |               |                      |                                    |                 |                      |               |                         |                |
| 06 000% DUE 10/01/2026     |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| NOT RATED                  |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| (3128P7C76)                |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| FEDERAL HOME LOAN MTG CORP | 118,147.09               | 117,365.86     | 13,744,821.43        | 13,744,821.43 | 2.49 %               | 118,147.09                         | 108.81          | -781.23              | 5.09 %        | 5,971.82                | 514.24         |
| GOLD POOL #G11697          | 108,578.594              | 108.0930       |                      |               |                      |                                    |                 |                      |               |                         |                |
| 05 500% DUE 04/01/2020     |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| NOT RATED                  |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |
| (3128K3E6)                 |                          |                |                      |               |                      |                                    |                 |                      |               |                         |                |



LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Page 12 of 156



Detail

Agency bonds

| Description (Cusip)        | Market value last period |                | Current market value   |                                    | % of total portfolio | Total original value at PNC |                 | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|----------------------------|--------------------------|----------------|------------------------|------------------------------------|----------------------|-----------------------------|-----------------|----------------------|---------------|-------------------------|----------------|
|                            | Quantity                 | Price per unit | Current price per unit | Avg original value at PNC per unit |                      | at PNC per unit             | at PNC per unit |                      |               |                         |                |
| FEDERAL HOME LN MTG CORP   | 90,681.18                | 92.17732       | 92.17732               | 89,866.86                          | 1.96%                | 89,866.86                   | 102.95          | 2,310.46             | 4.27%         | 3,928.01                | 338.25         |
| GOLD POOL #B12990          | 87,289.130               | 105.6000       | 105.6000               | 102.95                             |                      |                             |                 |                      |               |                         |                |
| 04 500% DUE 03/01/2019     |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| NOT RATED                  |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| (312965KB1)                |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| FEDERAL HOME LN BANK       | 88,745.10                | 85.46750       | 85.46750               | 82,790.48                          | 1.82%                | 82,790.48                   | 97.40           | 2,676.82             | 4.60%         | 3,931.25                | 1,452.38       |
| BND5                       | 85,000                   | 100.5500       | 100.5500               | 97.40                              |                      |                             |                 |                      |               |                         |                |
| 04 625% DUE 02/18/2011     |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| RATING AAA                 |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| (3133XECU1)                |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| FEDERAL HOME LN MTG CORP   | 23,521.93                | 24.35567       | 24.35567               | 23,740.83                          | 0.52%                | 23,740.83                   | 109.71          | 614.84               | 5.78%         | 1,406.52                | 121.12         |
| GOLD POOL #C90573          | 21,638.710               | 112.5560       | 112.5560               | 109.71                             |                      |                             |                 |                      |               |                         |                |
| 06 500% DUE 08/01/2022     |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| NOT RATED                  |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| (31335HT60)                |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| FEDERAL HOME LOAN MTG CORP | 64,455.08                | 66.22299       | 66.22299               | 64,241.39                          | 1.41%                | 64,241.39                   | 103.12          | 1,981.60             | 4.71%         | 3,114.73                | 268.21         |
| GOLD POOL #C90690          | 62,294.690               | 106.3060       | 106.3060               | 103.12                             |                      |                             |                 |                      |               |                         |                |
| 05 000% DUE 07/01/2023     |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| NOT RATED                  |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| (31335HT5)                 |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| FEDERAL HOME LOAN MTG CORP | 53,197.72                | 54.60817       | 54.60817               | 54,054.27                          | 1.16%                | 54,054.27                   | 100.56          | 553.90               | 3.94%         | 2,150.08                | 185.15         |
| GOLD POOL #C90849          | 53,751.900               | 101.5930       | 101.5930               | 100.56                             |                      |                             |                 |                      |               |                         |                |
| 04 000% DUE 05/01/2024     |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| NOT RATED                  |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| (31335H5J8)                |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| FEDERAL HOME LN MTG CORP   | 54,225.00                | 57.27015       | 57.27015               | 58,873.50                          | 1.22%                | 58,873.50                   | 130.83          | -1,603.35            | 5.31%         | 3,037.50                | 894.38         |
| DEB                        | 45,000                   | 127.2670       | 127.2670               | 130.83                             |                      |                             |                 |                      |               |                         |                |
| 06 750% DUE 09/15/2029     |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| RATING AAA                 |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| (313443U46)                |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| FEDERAL HOME LOAN MTG      | 179,009.24               | 176.42625      | 176.42625              | 172,016.35                         | 3.75%                | 172,016.35                  | 104.25          | 4,409.90             | 4.80%         | 8,456.25                | 3,899.27       |
| NTS                        | 165,000                  | 106.9250       | 106.9250               | 104.25                             |                      |                             |                 |                      |               |                         |                |
| 05.125% DUE 07/15/2012     |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| RATING AAA                 |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |
| (31344AQD9)                |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                |

11



LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Page 13 of 156

Detail

Agency bonds

| Description (Cusip )   | Market value last period | Quantity | Current market value | % of total portfolio | Total original value at PNC | Avg original value at PNC per unit | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|------------------------|--------------------------|----------|----------------------|----------------------|-----------------------------|------------------------------------|----------------------|---------------|-------------------------|----------------|
| FEDERAL NATL MTG ASSN  | 173,787.55               | 150,000  | 169,267.50           | 3.60 %               | 173,787.55                  | 115.86                             | -4,520.05            | 4.44 %        | 7,500.00                | 1,041.67       |
| NTS                    |                          |          | 112.8450             |                      |                             |                                    |                      |               |                         |                |
| 05.000% DUE 05/11/2017 |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| RATING: AAA            |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| (31359M7X5)            |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN  | 69,429.94                |          | 71,302.91            | 1.52 %               | 67,565.73                   |                                    | 3,737.18             | 5.81 %        | 4,139.52                | 356.46         |
| POOL # 252348          | 63,684.920               |          | 111.9620             |                      | 106.09                      |                                    |                      |               |                         |                |
| 06.500% DUE 03/01/2019 |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| NOT RATED              |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| (31371HHZ4)            |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN  | 59,769.85                |          | 59,843.88            | 1.27 %               | 59,769.85                   |                                    | 74.03                | 5.08 %        | 3,035.49                | 261.39         |
| POOL #254496           | 55,190.750               |          | 108.4310             |                      | 108.30                      |                                    |                      |               |                         |                |
| 05.500% DUE 03/01/2018 |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| NOT RATED              |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| (31371K3D1)            |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN  | 33,847.05                |          | 34,317.56            | 0.73 %               | 33,847.05                   |                                    | 470.51               | 4.69 %        | 1,609.37                | 138.58         |
| POOL #254733           | 32,187.400               |          | 106.6180             |                      | 105.16                      |                                    |                      |               |                         |                |
| 05.000% DUE 04/01/2023 |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| NOT RATED              |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| (31371K457)            |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN  | 50,848.63                |          | 50,800.62            | 1.08 %               | 50,848.63                   |                                    | -48.01               | 4.69 %        | 2,382.37                | 205.15         |
| POOL #254797           | 47,647.322               |          | 106.6180             |                      | 106.72                      |                                    |                      |               |                         |                |
| 05.000% DUE 06/01/2023 |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| NOT RATED              |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| (31371K7J4)            |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN  | 32,150.51                |          | 32,046.64            | 0.68 %               | 31,788.77                   |                                    | 257.87               | 3.46 %        | 1,108.28                | 95.44          |
| POOL #254892           | 31,665.080               |          | 101.2050             |                      | 100.39                      |                                    |                      |               |                         |                |
| 03.500% DUE 08/01/2013 |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| NOT RATED              |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| (31371LC56)            |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN  | 45,508.84                |          | 46,697.35            | 1.00 %               | 44,886.21                   |                                    | 1,811.14             | 5.45 %        | 2,542.23                | 218.91         |
| POOL #254972           | 42,370.480               |          | 110.2120             |                      | 105.94                      |                                    |                      |               |                         |                |
| 06.000% DUE 10/01/2023 |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| NOT RATED              |                          |          |                      |                      |                             |                                    |                      |               |                         |                |
| (31371LFM6)            |                          |          |                      |                      |                             |                                    |                      |               |                         |                |

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LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Agency bonds

| Description (Cusip )   | Market value last period | Current market value | % of total portfolio | Avg original value at PNC per unit | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|------------------------|--------------------------|----------------------|----------------------|------------------------------------|----------------------|---------------|-------------------------|----------------|
|                        | Quantity                 | price per unit       |                      |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN  | 66,900 06                | 66,778 18            | 1 42 %               | 66,900 04                          | - 121 86             | 4 71 %        | 3,140 85                | 270 46         |
| POOL #255627           | 62,816 943               | 106,3060             |                      | 106 50                             |                      |               |                         |                |
| 05 000% DUE 02/01/2025 |                          |                      |                      |                                    |                      |               |                         |                |
| NOT RATED              |                          |                      |                      |                                    |                      |               |                         |                |
| (31371L4L0)            |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN  | 34,089 40                | 33,922 29            | 0 72 %               | 33,525 55                          | 396 74               | 6 59 %        | 2,232 38                | 192 23         |
| POOL #535206           | 31,891 140               | 106 3690             |                      | 105 12                             |                      |               |                         |                |
| 07 000% DUE 02/01/2015 |                          |                      |                      |                                    |                      |               |                         |                |
| NOT RATED              |                          |                      |                      |                                    |                      |               |                         |                |
| (31384VR38)            |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN  | 52,093 23                | 53,065 35            | 1 13 %               | 51,059 52                          | 2,005 83             | 5 48 %        | 2,904 72                | 250 13         |
| POOL #545696           | 48,411,990               | 109 6120             |                      | 105 47                             |                      |               |                         |                |
| 6 00% DUE 6/1/2022     |                          |                      |                      |                                    |                      |               |                         |                |
| NOT RATED              |                          |                      |                      |                                    |                      |               |                         |                |
| (31385JGD4)            |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN  | 29,721 12                | 29,625 00            | 0 63 %               | 29,038 06                          | 586 94               | 5 62 %        | 1,662 04                | 143 12         |
| POOL #571868           | 27,700 640               | 106 9470             |                      | 104 83                             |                      |               |                         |                |
| 6% DUE 5/01/2014       |                          |                      |                      |                                    |                      |               |                         |                |
| NOT RATED              |                          |                      |                      |                                    |                      |               |                         |                |
| (31386SJM0)            |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN  | 55,805 85                | 57,194 02            | 1 22 %               | 55,722 90                          | 1,471 12             | 5 07 %        | 2,896 41                | 249 41         |
| POOL #720070           | 52,661 930               | 108 6060             |                      | 105 81                             |                      |               |                         |                |
| 05 500% DUE 07/01/2023 |                          |                      |                      |                                    |                      |               |                         |                |
| NOT RATED              |                          |                      |                      |                                    |                      |               |                         |                |
| (31401V6F3)            |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN  | 83,224 47                | 83,571 45            | 1 78 %               | 83,224 46                          | 346 99               | 5 09 %        | 4,245 65                | 365 60         |
| POOL #735734           | 77,193 710               | 108 2620             |                      | 107 81                             |                      |               |                         |                |
| 05 500% DUE 07/01/2025 |                          |                      |                      |                                    |                      |               |                         |                |
| NOT RATED              |                          |                      |                      |                                    |                      |               |                         |                |
| (31402RLP2)            |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN  | 41,609 82                | 42,426 23            | 0 90 %               | 41,398 07                          | 1,028 16             | 5 51 %        | 2,333 65                | 200 95         |
| POOL #897937           | 38,894 240               | 109 0810             |                      | 106 44                             |                      |               |                         |                |
| 06 000% DUE 08/01/2021 |                          |                      |                      |                                    |                      |               |                         |                |
| NOT RATED              |                          |                      |                      |                                    |                      |               |                         |                |
| (31410US29)            |                          |                      |                      |                                    |                      |               |                         |                |

LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Page 15 of 156



Detail

Agency bonds

| Description (Cusip )      | Market value last period |                | Current market value   |                                    | % of total portfolio | Total original value at PNC |                 | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income     |
|---------------------------|--------------------------|----------------|------------------------|------------------------------------|----------------------|-----------------------------|-----------------|----------------------|---------------|-------------------------|--------------------|
|                           | Quantity                 | price per unit | Current price per unit | Avg original value at PNC per unit |                      | value at PNC                | at PNC per unit |                      |               |                         |                    |
| FEDERAL NATL MTG ASSN     |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| POOL #959738              | 43,506.40                | 44,348.62      | 44,348.62              | 44,348.62                          | 0.95 %               | 42,960.42                   | 105.48          | 1,388.20             | 5.52 %        | 2,443.61                | 210.42             |
| 06.000% DUE 11/01/2022    | 40,726.790               |                | 108.8930               |                                    |                      |                             |                 |                      |               |                         |                    |
| NOT RATED                 |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| (314131V73)               |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| FEDERAL NATL MTG ASSN     |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| POOL #984262              | 44,459.26                | 45,319.94      | 45,319.94              | 45,319.94                          | 0.97 %               | 43,940.33                   | 105.58          | 1,379.61             | 5.52 %        | 2,497.13                | 215.03             |
| 06.000% DUE 6/01/2023     | 41,618.780               |                | 108.8930               |                                    |                      |                             |                 |                      |               |                         |                    |
| NOT RATED                 |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| (31415MMK8)               |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| GOVT NATL MTG ASSN I      |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| POOL #569433              | 39,500.41                | 40,034.03      | 40,034.03              | 40,034.03                          | 0.85 %               | 39,587.69                   | 107.50          | 446.34               | 5.52 %        | 2,209.55                | 190.27             |
| 06.000% DUE 05/15/2017    | 36,825.770               |                | 108.7120               |                                    |                      |                             |                 |                      |               |                         |                    |
| NOT RATED                 |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| (362000SW5)               |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| GOVT NATL MTG ASSN II     |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| POOL #3438                | 50,674.57                | 51,395.86      | 51,395.86              | 51,395.86                          | 1.10 %               | 50,318.05                   | 103.88          | 1,077.81             | 4.25 %        | 2,179.84                | 187.71             |
| 04.500% DUE 09/20/2018    | 48,440.960               |                | 106.1000               |                                    |                      |                             |                 |                      |               |                         |                    |
| NOT RATED                 |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| (362020Z80)               |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| GOVT NATL MTG ASSN I      |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| POOL #781586              | 45,941.76                | 45,756.21      | 45,756.21              | 45,756.21                          | 0.98 %               | 45,941.76                   | 106.78          | - 185.55             | 4.24 %        | 1,936.09                | 166.72             |
| 04.500% DUE 04/15/2018    | 43,024.178               |                | 106.3500               |                                    |                      |                             |                 |                      |               |                         |                    |
| NOT RATED                 |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| (36225BXP8)               |                          |                |                        |                                    |                      |                             |                 |                      |               |                         |                    |
| <b>Total agency bonds</b> |                          |                | <b>\$2,099,478.86</b>  |                                    | <b>44.54 %</b>       | <b>\$2,070,702.95</b>       |                 | <b>\$28,775.91</b>   | <b>4.93 %</b> | <b>\$103,593.47</b>     | <b>\$13,900.98</b> |





LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Mortgages

| Description (Cusip )     | Market value last period | Current market value | % of total portfolio | Avg original value at PNC per unit | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|--------------------------|--------------------------|----------------------|----------------------|------------------------------------|----------------------|---------------|-------------------------|----------------|
|                          | Quantity                 | price per unit       |                      |                                    |                      |               |                         |                |
| FEDERAL HOME LN MTG CORP | \$49,639.69              | \$49,314.69          | 1.05 %               | \$49,639.69                        | -\$325.00            | 5.19 %        | \$2,559.05              | \$213.25       |
| SERIES 2390 CLASS CH     | 44,528.120               | \$105.9890           |                      | \$106.69                           |                      |               |                         |                |
| 05.500% DUE 12/15/2016   |                          |                      |                      |                                    |                      |               |                         |                |
| NOT RATED                |                          |                      |                      |                                    |                      |               |                         |                |
| (31339LQ37)              |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN    | 54,530.04                | 54,519.01            | 1.16 %               | 52,705.88                          | 1,813.13             | 6.44 %        | 3,507.46                | 292.29         |
| SERIES 1997-61 CLASS ZC  | 50,106.620               | 108.8060             |                      | 105.19                             |                      |               |                         |                |
| 07.000% DUE 02/25/2023   |                          |                      |                      |                                    |                      |               |                         |                |
| NOT RATED                |                          |                      |                      |                                    |                      |               |                         |                |
| (31359QPC2)              |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN    | 96,814.61                | 95,903.78            | 2.04 %               | 96,814.61                          | - 910.83             | 5.18 %        | 4,964.85                | 413.74         |
| SERIES 2002-63 CLASS LB  | 90,270.030               | 106.2410             |                      | 107.25                             |                      |               |                         |                |
| 05.500% DUE 10/25/2017   |                          |                      |                      |                                    |                      |               |                         |                |
| NOT RATED                |                          |                      |                      |                                    |                      |               |                         |                |
| (31392ED72)              |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN    | 59,915.63                | 59,061.20            | 1.26 %               | 59,915.63                          | - 854.43             | 4.66 %        | 2,750.00                | 229.17         |
| SERIES 2003-3 CLASS BC   | 55,000                   | 107.3840             |                      | 108.94                             |                      |               |                         |                |
| 05.000% DUE 02/25/2018   |                          |                      |                      |                                    |                      |               |                         |                |
| RATING N/A               |                          |                      |                      |                                    |                      |               |                         |                |
| (31392HWL3)              |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN    | 74,031.90                | 74,827.96            | 1.59 %               | 74,031.90                          | 796.06               | 4.07 %        | 3,044.55                | 253.71         |
| SERIES 2003-17 CLASS ED  | 71,636.550               | 104.4550             |                      | 103.34                             |                      |               |                         |                |
| 04.250% DUE 09/25/2022   |                          |                      |                      |                                    |                      |               |                         |                |
| RATING N/A               |                          |                      |                      |                                    |                      |               |                         |                |
| (31392JK57)              |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN    | 54,281.25                | 53,391.00            | 1.14 %               | 54,281.25                          | - 890.25             | 4.69 %        | 2,500.00                | 208.33         |
| SERIES 2003-16 CLASS LJ  | 50,000                   | 106.7820             |                      | 108.56                             |                      |               |                         |                |
| 05.000% DUE 03/25/2018   |                          |                      |                      |                                    |                      |               |                         |                |
| RATING N/A               |                          |                      |                      |                                    |                      |               |                         |                |
| (31392JQH5)              |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN    | 47,992.39                | 43,835.79            | 0.93 %               | 47,992.39                          | - 4,156.60           | 4.36 %        | 1,907.81                | 158.98         |
| SERIES 2003-28 CLASS GZ  | 47,695.289               | 91.9080              |                      | 100.62                             |                      |               |                         |                |
| 04.000% DUE 04/25/2033   |                          |                      |                      |                                    |                      |               |                         |                |
| RATING N/A               |                          |                      |                      |                                    |                      |               |                         |                |
| (31393AFJ1)              |                          |                      |                      |                                    |                      |               |                         |                |

LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Page 17 of 156



Detail

Mortgages

| Description (Cusip )                                                                                       | Market value last period |                       | Current market value  | % of total portfolio | Total original value at PNC        |                      | Current yield | Estimated annual income | Accrued income |
|------------------------------------------------------------------------------------------------------------|--------------------------|-----------------------|-----------------------|----------------------|------------------------------------|----------------------|---------------|-------------------------|----------------|
|                                                                                                            | Quantity                 | price per unit        |                       |                      | Avg original value at PNC per unit | Unrealized gain/loss |               |                         |                |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-43 CLASS EX<br>04.500% DUE 10/25/2017<br>NOT RATED<br>[31393A3M7]     | 78,171.06<br>75,330.360  | 78.843 01<br>104.6630 | 44,396.99<br>102.8540 | 1.68 %               | 77,143 01<br>102.41                | 1,700.00             | 4.30 %        | 3,389.87                | 282.49         |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-52 CLASS KR<br>03.500% DUE 07/25/2017<br>RATING: N/A<br>[31393CR96]   | 43,866.49<br>43,165.056  |                       |                       | 0.95 %               | 43,866.49<br>101.63                | 530.50               | 3.41 %        | 1,510.78                |                |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-75 CLASS NB<br>03.250% DUE 08/25/2018<br>NOT RATED<br>[31393D2Z3]     | 16,327.64<br>16,124.790  |                       | 16,208.32<br>100.5180 | 0.35 %               | 16,119.75<br>99.97                 | 88.57                | 3.24 %        | 524.06                  | 43.67          |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2542 CLASS ES<br>05.000% DUE 12/15/2017<br>NOT RATED<br>[31393GMH4]   | 37,435.36<br>35,173.238  |                       | 37,332.52<br>106.1390 | 0.80 %               | 37,435.36<br>107.00                | -302.84              | 4.72 %        | 1,758.66                | 146.56         |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2574 CLASS JM<br>05.000% DUE 12/15/2022<br>RATING: N/A<br>[31393KZ40] | 45,780.78<br>43,240.400  |                       | 45,645.43<br>105.5620 | 0.97 %               | 45,780.78<br>105.88                | -135.35              | 4.74 %        | 2,162.02                | 180.17         |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-129 CLASS OE<br>05.000% DUE 04/25/2023<br>RATING: N/A<br>[31393UE41]  | 79,910.16<br>75,000      |                       | 81,402.00<br>108.5360 | 1.73 %               | 79,910.16<br>106.55                | 1,491.84             | 4.61 %        | 3,750.00                | 312.50         |
| FEDERAL NATL MTG ASSN<br>SERIES 2005-79 CLASS LB<br>05.500% DUE 09/25/2035<br>RATING: N/A<br>[31394FW8]    | 72,678.13<br>65,000      |                       | 69,104.10<br>106.3140 | 1.47 %               | 72,678.13<br>111.81                | -3,574.03            | 5.18 %        | 3,575.00                | 297.92         |



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LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Page 18 of 156

*Detail*

**Mortgages**

| Description (Cusip )       | Market value last period | Current market value | % of total portfolio | Avg original value at PNC per unit | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|----------------------------|--------------------------|----------------------|----------------------|------------------------------------|----------------------|---------------|-------------------------|----------------|
| FEDERAL NATL MTG ASSN      | Quantity                 | price per unit       |                      |                                    |                      |               |                         |                |
| SERIES 2005-80 CLASS PB    | 25,879 86                | 25,246 52            | 0 54 %               | 25,879 86                          | - 633 34             | 5 44 %        | 1,371 94                | 114 33         |
| 05 500% DUE 04/25/2030     | 24,944,440               | 101 2110             |                      | 103 75                             |                      |               |                         |                |
| NOT RATED                  |                          |                      |                      |                                    |                      |               |                         |                |
| (31394FRP2)                |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL HOME LOAN MTG CORP |                          |                      |                      |                                    |                      |               |                         |                |
| SERIES 2717 CLASS HP       | 60,263 24                | 60,299 16            | 1 28 %               | 59,137 09                          | 1,162 07             | 4 33 %        | 2,606 99                | 217 25         |
| 04 500% DUE 12/15/2013     | 57,933 170               | 104 0840             |                      | 102 08                             |                      |               |                         |                |
| NOT RATED                  |                          |                      |                      |                                    |                      |               |                         |                |
| (31394MZW3)                |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL NATL MTG ASSN      |                          |                      |                      |                                    |                      |               |                         |                |
| SERIES 2006-36 CLASS VO    | 66,613 87                | 70,899 25            | 1 51 %               | 66,613 87                          | 4,285 38             |               |                         |                |
| ZERO CPN DUE 05/25/2036    | 78,833                   | 89 9360              |                      | 84 50                              |                      |               |                         |                |
| NOT RATED                  |                          |                      |                      |                                    |                      |               |                         |                |
| (31395DPX1)                |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL HOME LOAN MTG CORP |                          |                      |                      |                                    |                      |               |                         |                |
| SERIES 2934 CLASS EC       | 31,318 88                | 32,408 11            | 0 69 %               | 31,318 88                          | 1,089 23             |               |                         |                |
| ZERO COUPON DUE 02/15/2020 | 35,189,100               | 92 0970              |                      | 89 00                              |                      |               |                         |                |
| NOT RATED                  |                          |                      |                      |                                    |                      |               |                         |                |
| (31395MCQ0)                |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL HOME LN MTG CORP   |                          |                      |                      |                                    |                      |               |                         |                |
| SERIES 2927 CLASS TA       | 51,635 89                | 51,345 67            | 1 09 %               | 51,635 88                          | - 290 21             | 4 36 %        | 2,233 91                | 186 16         |
| 04 500% DUE 01/15/2019     | 49,642,440               | 103 4310             |                      | 104 02                             |                      |               |                         |                |
| NOT RATED                  |                          |                      |                      |                                    |                      |               |                         |                |
| (31395MK57)                |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL HOME LN MTG CORP   |                          |                      |                      |                                    |                      |               |                         |                |
| SERIES 2958 CLASS QD       | 93,205 80                | 97,057 80            | 2 06 %               | 90,823 44                          | 6,234 36             | 4 18 %        | 4,050 00                | 337 50         |
| 04 500% DUE 04/15/2020     | 90,000                   | 107 8420             |                      | 100 91                             |                      |               |                         |                |
| NOT RATED                  |                          |                      |                      |                                    |                      |               |                         |                |
| (31395TDR2)                |                          |                      |                      |                                    |                      |               |                         |                |
| FEDERAL HOME LOAN MTG CORP |                          |                      |                      |                                    |                      |               |                         |                |
| SERIES 2974 CLASS KO       | 48,784 02                | 45,310 49            | 0 97 %               | 48,784 02                          | - 3,473 53           |               |                         |                |
| ZERO CPN DUE 05/15/2035    | 57,224 665               | 79 1800              |                      | 85 25                              |                      |               |                         |                |
| NOT RATED                  |                          |                      |                      |                                    |                      |               |                         |                |
| (31395TX74)                |                          |                      |                      |                                    |                      |               |                         |                |



LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Page 19 of 156

Detail

Mortgages

| Description (Cusip)                         | Market value last period |                | Current market value | % of total portfolio | Avg original value at PNC per unit | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|---------------------------------------------|--------------------------|----------------|----------------------|----------------------|------------------------------------|----------------------|---------------|-------------------------|----------------|
|                                             | Quantity                 | Price per unit |                      |                      |                                    |                      |               |                         |                |
| FEDERAL HOME LN MTG CORP                    | 54,531.25                | 53.02150       |                      | 1.13 %               | 54,531.25                          | -1,509.75            | 4.25 %        | 2,250.00                | 187.50         |
| SERIES 3010 CLASS WB                        | 50,000                   | 106.0430       |                      |                      | 109.06                             |                      |               |                         |                |
| NOT RATED                                   |                          |                |                      |                      |                                    |                      |               |                         |                |
| [31395WDM6]                                 |                          |                |                      |                      |                                    |                      |               |                         |                |
| <b>Total mortgages</b>                      |                          |                | \$1,239,374.30       | 26.29 %              | \$1,237,239.32                     | \$2,134.98           | 4.07 %        | \$50,416.95             | \$4,075.52     |
| <b>Total fixed income</b>                   |                          |                | \$4,708,621.66       | 99.88 %              | \$4,710,046.25                     | -\$1,424.59          | 4.49 %        | \$211,504.17            | \$28,298.12    |
| <b>Total portfolio</b>                      |                          |                | \$4,848,095.45       | 102.84 %             | \$4,849,520.04                     | -\$1,424.59          | 4.36 %        | \$211,573.91            | \$28,326.67    |
| <b>Net pending trades</b>                   |                          |                | -\$133,877.92        | -2.84 %              | -\$133,877.92                      |                      |               |                         |                |
| <b>Total - including net pending trades</b> |                          |                | \$4,714,217.53       | 100.00 %             | \$4,715,642.12                     | -\$1,424.59          | 4.49 %        | \$211,573.91            | \$28,326.67    |



PAGE 5 OF 39

ACCOUNT NUMBER  
40470349003  
ENE.ON US FDN MFS INV -CUST  
AS OF 4/30/10ASSET STATEMENT  
2805

| SHARES/<br>PAR VALUE                      | ASSET DESCRIPTION                                                                   | COST       | MARKET VALUE<br>MARKET PRICE | EST ANN INCOME | UNREALIZED<br>GAIN/LOSS |
|-------------------------------------------|-------------------------------------------------------------------------------------|------------|------------------------------|----------------|-------------------------|
| <b>CASH EQUIVALENTS</b>                   |                                                                                     |            |                              |                |                         |
| <b>CASH MANAGEMENT VEHICLES</b>           |                                                                                     |            |                              |                |                         |
| 1,130.980                                 | PNC MONEY MARKET FUND I SHARES<br>(FKA - ALLEGiant MONEY MKT FD)<br>CUSIP 99ARMONY7 | 1,130.98   | 1,130.98<br>1.00             | 1.13           | 0.00                    |
| <b>TOTAL CASH MANAGEMENT VEHICLES</b>     |                                                                                     |            |                              |                |                         |
|                                           |                                                                                     | 1,130.98   | 1,130.98                     | 1.13           | 0.00                    |
| <b>TOTAL CASH EQUIVALENTS</b>             |                                                                                     |            |                              |                |                         |
|                                           |                                                                                     | 1,130.98   | 1,130.98                     | 1.13           | 0.00                    |
| <b>COMMON STOCKS</b>                      |                                                                                     |            |                              |                |                         |
| <b>PRIVATELY/CLOSELY HELD STOCK</b>       |                                                                                     |            |                              |                |                         |
| 4,500.000                                 | LOUISVILLE DEV BANCORP INC<br>CLASS A<br>CUSIP 5466709A0                            | 45,000.00  | 17,100.00<br>3.80            | 0.00           | -27,900.00              |
| 5,500.000                                 | LOUISVILLE DEV BANCORP INC<br>CLASS B<br>CUSIP 5466719B6                            | 55,000.00  | 55,000.00<br>10.00           | 0.00           | 0.00                    |
| <b>TOTAL PRIVATELY/CLOSELY HELD STOCK</b> |                                                                                     |            |                              |                |                         |
|                                           |                                                                                     | 100,000.00 | 72,100.00                    | 0.00           | -27,900.00              |
| <b>TOTAL COMMON STOCKS</b>                |                                                                                     |            |                              |                |                         |
|                                           |                                                                                     | 100,000.00 | 72,100.00                    | 0.00           | -27,900.00              |
| <b>MUTUAL FUNDS</b>                       |                                                                                     |            |                              |                |                         |
| <b>MUTUAL FUNDS - DOMESTIC EQUITY</b>     |                                                                                     |            |                              |                |                         |



ASSET STATEMENT  
2805

E.ON US FDN MFS INV -CUST  
AS OF 4/30/10

PAGE 6 OF 39

ACCOUNT NUMBER  
40470349003  
EN

| SHARES/<br>PAR VALUE                 | ASSET DESCRIPTION                             | COST         | MARKET VALUE<br>MARKET PRICE | EST ANN INCOME | UNREALIZED<br>GAIN/LOSS |
|--------------------------------------|-----------------------------------------------|--------------|------------------------------|----------------|-------------------------|
| 124,237.904                          | MFS SER TR I VALUE FD CL I<br>CUSIP 552983694 | 2,062,456.55 | 2,734,476.27<br>22.01        | 44,477.17      | 672,019.72              |
| TOTAL MUTUAL FUNDS - DOMESTIC EQUITY |                                               |              |                              |                |                         |
|                                      |                                               | 2,062,456.55 | 2,734,476.27                 | 44,477.17      | 672,019.72              |
| TOTAL MUTUAL FUNDS                   |                                               |              |                              |                |                         |
|                                      |                                               | 2,062,456.55 | 2,734,476.27                 | 44,477.17      | 672,019.72              |
| TOTAL ASSETS                         |                                               |              |                              |                |                         |
|                                      |                                               | 2,163,587.53 | 2,807,707.25                 | 44,478.30      | 644,119.72              |
| ENDING ACCRUAL                       |                                               |              |                              |                |                         |
|                                      |                                               | 0.14         | 0.14                         |                |                         |
| TOTAL NET ASSETS                     |                                               |              |                              |                |                         |
|                                      |                                               | 2,163,587.67 | 2,807,707.39                 |                |                         |



LG&E AND KU FDN, INC. - MFS INV  
CUSTODY STATEMENT  
Account number 21-75-080-4479641  
April 30, 2010 - December 31, 2010

Page 8 of 20

## Detail

*Portfolio - income*

## Cash equivalents

## Cash

| Description                        | Market value last period | Current market value                              | % of total portfolio | Avg original value at PNC | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|------------------------------------|--------------------------|---------------------------------------------------|----------------------|---------------------------|----------------------|---------------|-------------------------|----------------|
| UNINVESTED CASH                    | Quantity<br>88,471.890   | Current price per unit<br>\$88,471.89<br>\$1 0000 | 2.44 %               | \$88,471.89<br>\$1 00     |                      |               |                         |                |
| <b>Mutual funds - money market</b> |                          |                                                   |                      |                           |                      |               |                         |                |
| PNC PRIME MONEY MARKET FUND #417   | Quantity<br>3 930        | Current price per unit<br>\$3.93<br>\$1 0000      | 0.01 %               | \$3.93<br>\$1 00          |                      |               |                         | \$0.10         |
| <b>Total cash equivalents</b>      |                          | <b>\$88,475.82</b>                                | <b>2.44 %</b>        | <b>\$88,475.82</b>        |                      |               |                         | <b>\$0.10</b>  |

*Portfolio - principal*

## Cash equivalents

## Cash

| Description     | Market value last period | Current market value                                | % of total portfolio | Avg original value at PNC | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|-----------------|--------------------------|-----------------------------------------------------|----------------------|---------------------------|----------------------|---------------|-------------------------|----------------|
| UNINVESTED CASH | Quantity<br>- 88,471.890 | Current price per unit<br>- \$88,471.89<br>\$1 0000 | - 2.44 %             | - \$88,471.89<br>\$1 00   |                      |               |                         |                |



LG&E AND KU FDN, INC. - MFS INV  
CUSTODY STATEMENT  
Account number 21-75-080-4479641  
April 30, 2010 - December 31, 2010

Page 9 of 20

**Detail**

**Equities  
Mutual funds - equity**

| Description (Symbol)        | Market value last period | Current market value |                | % of total portfolio | Total original value at PNC | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|-----------------------------|--------------------------|----------------------|----------------|----------------------|-----------------------------|----------------------|---------------|-------------------------|----------------|
|                             |                          | Quantity             | price per unit |                      |                             |                      |               |                         |                |
| MFS VALUE FUND CLASS (MEIX) | \$2,591,602.68           | 155,263.452          | \$3,557,085.69 | 98.02 %              | \$2,725,404.08              | \$831,681.61         | 1.57 %        | \$55,584.32             |                |
|                             |                          |                      | \$22,910.00    |                      | \$17.55                     |                      |               |                         |                |

**Alternative investments  
Other alternative investments**

| Description (Symbol)                       | Market value last period | Current market value |                       | % of total portfolio | Total original value at PNC | Unrealized gain/loss | Current yield | Estimated annual income | Accrued income |
|--------------------------------------------|--------------------------|----------------------|-----------------------|----------------------|-----------------------------|----------------------|---------------|-------------------------|----------------|
|                                            |                          | Quantity             | price per unit        |                      |                             |                      |               |                         |                |
| LOUISVILLE DEV BANCORP INC (I) CLASS A     | \$17,100.00              | 4,500                | \$3,800.00            | 0.48 %               | \$45,000.00                 |                      |               |                         |                |
| (MARKET VALUE AS OF 00/00/00)              |                          |                      |                       |                      | \$10.00                     |                      |               |                         |                |
| LOUISVILLE DEV BANCORP INC (I) CLASS B     | 55,000.00                | 5,500                | 10,000.00             | 1.52 %               | 55,000.00                   |                      |               |                         |                |
| (MARKET VALUE AS OF 00/00/00)              |                          |                      |                       |                      | 10.00                       |                      |               |                         |                |
| <b>Total other alternative investments</b> |                          |                      | <b>\$72,100.00</b>    | <b>1.99 %</b>        | <b>\$100,000.00</b>         | <b>-\$27,900.00</b>  |               |                         |                |
| <b>Total alternative investments</b>       |                          |                      | <b>\$72,100.00</b>    | <b>1.99 %</b>        | <b>\$100,000.00</b>         | <b>-\$27,900.00</b>  |               |                         |                |
| <b>Total portfolio</b>                     |                          |                      | <b>\$3,629,189.62</b> | <b>100.00 %</b>      | <b>\$2,825,408.01</b>       | <b>\$803,781.61</b>  | <b>1.53 %</b> | <b>\$55,584.32</b>      | <b>\$0.10</b>  |





PAGE 18 OF 26

E.ON U.S. FDN, INC. CHASE - CUST  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349010

| DATE                              | DESCRIPTION                 | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST          |                 | REALIZED G/L<br>COST |
|-----------------------------------|-----------------------------|----------------------|-----------|-------------------------|---------------|-----------------|----------------------|
|                                   |                             |                      |           |                         | REVALUED COST | REVAL. COST G/L |                      |
| INTEREST-BEARING CASH             |                             |                      |           |                         |               |                 |                      |
| PNC MONEY MARKET FD I SHS         |                             |                      |           |                         |               |                 |                      |
|                                   | NET SALES FOR THE PERIOD    | 623.98               | .00       | 623.98                  | 623.98        |                 | .00                  |
|                                   | TOTAL INTEREST-BEARING CASH |                      |           |                         |               |                 |                      |
| REG. INVEST. CO.                  |                             |                      |           |                         |               |                 |                      |
| ADVISORS SER TR - CHASE GROWTH FD |                             |                      |           |                         |               |                 |                      |
| 1/21/10                           | SOLD                        | 32.62                | .00       | 500.00                  | 580.04        |                 | -80.04               |
|                                   | SHARES/UNITS OF             | 32.6160              |           |                         | 510.77        |                 | -10.77               |
|                                   | TRADE DATE 1/21/10          |                      |           |                         |               |                 |                      |
|                                   | 32.616 SHARES AT \$15.33    |                      |           |                         |               |                 |                      |
|                                   | CUSIP: 007989395            |                      |           |                         |               |                 |                      |
| 3/17/10                           | SOLD                        | 4,926.24             | .00       | 78,475.00               | 87,608.55     |                 | -9,133.55            |
|                                   | SHARES/UNITS OF             | 4,926.2400           |           |                         | 77,144.92     |                 | 1,330.08             |
|                                   | TRADE DATE 3/17/10          |                      |           |                         |               |                 |                      |
|                                   | 4,926.24 SHARES AT \$15.93  |                      |           |                         |               |                 |                      |
|                                   | CUSIP: 007989395            |                      |           |                         |               |                 |                      |
|                                   | TOTAL REG. INVEST. CO.      |                      |           |                         |               |                 |                      |
|                                   |                             |                      |           |                         |               |                 |                      |

PAGE 19 OF 26

E.ON U.S. FDN, INC. CHASE - CUST  
1/01/10 TO 4/30/10

SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028

ACCOUNT NUMBER  
40470349010

| DATE    | DESCRIPTION                                                                                                                     | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST<br>REVALUED COST | REALIZED G/L<br>COST<br>REVAL. COST G/L |
|---------|---------------------------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|-----------------------|-----------------------------------------|
|         | TOTAL DISPOSITIONS                                                                                                              |                      | .00       | 79,598.98               | 88,812.57             | -9,213.59                               |
|         |                                                                                                                                 |                      |           |                         | 78,279.67             | 1,319.31                                |
|         | OTHER REALIZED GAIN/LOSS                                                                                                        |                      |           |                         |                       |                                         |
|         | OTHER GAIN (LOSS)                                                                                                               |                      |           |                         |                       |                                         |
| 3/25/10 | CASH RECEIPT<br>CLASS ACTION SETTLEMENT<br>RECD PROCEEDS DUE TO SECURITY LITIGATION<br>SETTLEMENT ON TENET HEALTHCARE 88033G100 | .00                  | .00       | 147.95                  | .00                   | 147.95                                  |
|         | TOTAL OTHER REALIZED GAIN/LOSS                                                                                                  | .00                  | .00       | 147.95                  | .00                   | 147.95                                  |



LG&E AND KU FDN, INC. - CHASE  
CUSTODY STATEMENT

Account number 21-75-080-4479667  
April 30, 2010 - December 31, 2010

*Detail*

**Account to account transfers**

| Activity                   | Description                                                                                                            | Post date | Quantity | Amount per unit | Cash-income | Cash-principal  | Original value at PNC | Market value |
|----------------------------|------------------------------------------------------------------------------------------------------------------------|-----------|----------|-----------------|-------------|-----------------|-----------------------|--------------|
| Trust transfer             | PRINCIPAL CASH TRANSFERRED FROM ACCOUNT 21-75-080-4479659<br>E ON US FDN - MD SASS<br>PER CLIENT REQUEST DATED 6/18/10 | 06/29/10  |          |                 |             | \$41,000.00     |                       |              |
| <b>Total disbursements</b> |                                                                                                                        |           |          |                 | -\$1.35     | -\$1,086,340.24 | \$718,271.43          | \$718,271.43 |

**Ending cash balance**

\$0.00

**Change in cash**

**Realized gain/loss detail**

| Description                             | Quantity  | Avg original value at PNC per unit | Total original value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized gain/loss |
|-----------------------------------------|-----------|------------------------------------|-----------------------------|-----------|---------------------|----------------|------------------------|
| ADVISORS SERIES TRUST CHASE GROWTH FUND | 5,273.522 | \$17.78406                         | -\$93,784.64                | 05/24/10  | \$14.88             | \$78,470.00    | -\$15,314.64           |
| ADVISORS SERIES TRUST CHASE GROWTH FUND | 15.172    | 17.73728                           | -269.11                     | 07/28/10  | 15.16               | 230.00         | -39.11                 |
| ADVISORS SERIES TRUST CHASE GROWTH FUND | 5,406.336 | 17.28011                           | -93,422.08                  | 08/26/10  | 14.52               | 78,500.00      | -14,922.08             |
| ADVISORS SERIES TRUST CHASE GROWTH FUND | 20.431    | 17.28011                           | -353.05                     | 10/21/10  | 16.69               | 341.00         | -12.05                 |
| ADVISORS SERIES TRUST CHASE GROWTH FUND | 4,589.181 | 17.28011                           | -79,301.55                  | 11/09/10  | 17.10               | 78,475.00      | -826.55                |
| ADVISORS SERIES TRUST CHASE GROWTH FUND | 9,872.146 | 17.28011                           | -170,591.77                 | 12/13/10  | 17.52               | 172,960.00     | 2,368.23               |
| <b>Total</b>                            |           |                                    | -\$437,722.20               |           |                     | \$408,976.00   | -\$28,746.20           |





PAGE 62 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE                       | DESCRIPTION                                        | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST<br>REVALUED COST | REALIZED G/L<br>COST<br>REVAL. COST G/L |
|----------------------------|----------------------------------------------------|----------------------|-----------|-------------------------|-----------------------|-----------------------------------------|
| INTEREST-BEARING CASH      |                                                    |                      |           |                         |                       |                                         |
| PNC MONEY MARKET FD I SHS  |                                                    |                      |           |                         |                       |                                         |
|                            | NET SALES FOR THE PERIOD                           | 729,131.92           | .00       | 729,131.92              | 729,131.92            | .00                                     |
|                            | TOTAL INTEREST-BEARING CASH                        |                      | .00       | 729,131.92              | 729,131.92            | .00                                     |
| U.S. GOVERNMENT SECURITIES |                                                    |                      |           |                         |                       |                                         |
|                            | FHLC MULTICLASS                                    | 0%                   | 2/15/20   |                         |                       |                                         |
| 4/15/10                    | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 4/15/10 | 616.2100             | .00       | 616.21                  | 548.44                | 67.77                                   |
|                            | CUSIP: 31395MCQ0                                   |                      |           |                         | 548.44                | 67.77                                   |
|                            | FHLC MULTICLASS                                    | 5%                   | 2/15/24   |                         |                       |                                         |
| 1/15/10                    | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 1/15/10 | 835.5300             | .00       | 835.53                  | 848.72                | -13.19                                  |
|                            | CUSIP: 31394PXG3                                   |                      |           |                         | 881.04                | -45.51                                  |

PAGE 63 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                                                                                  | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST                   |                      | REALIZED G/L    |  |
|---------|----------------------------------------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|------------------------|----------------------|-----------------|--|
|         |                                                                                                                                              |                      |           |                         | REVALUED COST          | REVAL. COST G/L      | REVAL. COST G/L |  |
| 1/27/10 | SOLD<br>SHARES/UNITS OF 89,646.9000<br>THROUGH BAIRD, ROBERT W., & CO., INC.<br>TRADE DATE 1/27/10<br>CUSIP: 31394PXG3                       | 89,646.90            | .00       | 95,305.86               | 91,061.64<br>94,529.97 | 4,244.22<br>775.89   |                 |  |
| 2/16/10 | PAID DOWN<br>SHARES/UNITS OF 10.2100<br>TRADE DATE 2/15/10<br>CUSIP: 31394PXG3                                                               | 10.21                | .00       | 10.21                   | 10.37<br>10.77         | -.16<br>-.56         |                 |  |
| 2/17/10 | PAID DOWN<br>SHARES/UNITS OF 951.4900<br>TRADE DATE 2/15/10<br>CUSIP: 31394PXG3                                                              | 951.49               | .00       | 951.49                  | 966.51<br>1,003.31     | -15.02<br>-51.82     |                 |  |
|         | FHLMC MULTICLASS 5% 7/15/23                                                                                                                  |                      |           |                         |                        |                      |                 |  |
| 3/18/10 | SOLD<br>SHARES/UNITS OF 90,000.0000<br>THROUGH STIFEL NICOLAUS<br>TRADE DATE 3/18/10<br>90,000 PAR VALUE AT 104.734375 %<br>CUSIP: 31393WPS2 | 90,000.00            | .00       | 94,260.94               | 90,604.69<br>91,731.60 | 3,656.25<br>2,529.34 |                 |  |
|         | FHLMC MULTICLASS 4.5% 1/15/19                                                                                                                |                      |           |                         |                        |                      |                 |  |
| 4/15/10 | PAID DOWN<br>SHARES/UNITS OF 2,953.3000<br>TRADE DATE 4/15/10<br>CUSIP: 31395HKS7                                                            | 2,953.30             | .00       | 2,953.30                | 3,071.89<br>3,071.89   | -118.59<br>-118.59   |                 |  |
|         | FHLMC MULTICLASS 4.5% 12/15/13                                                                                                               |                      |           |                         |                        |                      |                 |  |



E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10

SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028

ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST                 |                    | REALIZED G/L<br>COST |
|---------|----------------------------------------------------------------------------|----------------------|-----------|-------------------------|----------------------|--------------------|----------------------|
|         |                                                                            |                      |           |                         | REVALUED COST        | REVAL. COST G/L    |                      |
| 1/15/10 | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 1/15/10<br><br>CUSIP: 31394MZW3 | 3,227.8800           | .00       | 3,227.88                | 3,294.96<br>3,357.71 | -67.08<br>-129.83  |                      |
| 2/16/10 | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 2/15/10<br><br>CUSIP: 31394MZW3 | 3,019.6700           | .00       | 3,019.67                | 3,082.42<br>3,141.12 | -62.75<br>-121.45  |                      |
| 3/15/10 | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 3/15/10<br><br>CUSIP: 31394MZW3 | 3,251.7100           | .00       | 3,251.71                | 3,319.28<br>3,382.49 | -67.57<br>-130.78  |                      |
| 4/15/10 | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 4/15/10<br><br>CUSIP: 31394MZW3 | 3,235.8400           | .00       | 3,235.84                | 3,303.09<br>3,365.99 | -67.25<br>-130.15  |                      |
|         | FHLMC MULTICLASS 5.5% 12/15/16                                             |                      |           |                         |                      |                    |                      |
| 4/15/10 | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 4/15/10<br><br>CUSIP: 31339LQ37 | 2,193.9500           | .00       | 2,193.95                | 2,340.67<br>2,340.67 | -146.72<br>-146.72 |                      |
|         | FHLMC POOL #812990 4.5% 3/01/19                                            |                      |           |                         |                      |                    |                      |

PAGE 65 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                     | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST          |                 | REALIZED G/L<br>COST |  |
|---------|---------------------------------|----------------------|-----------|-------------------------|---------------|-----------------|----------------------|--|
|         |                                 |                      |           |                         | REVALUED COST | REVAL. COST G/L | REVAL. COST G/L      |  |
| 1/15/10 | PAID DOWN                       | 2,720.23             | .00       | 2,720.23                | 2,800.56      | -80.33          |                      |  |
|         | SHARES/UNITS OF                 | 2,720.2300           |           |                         | 2,825.94      | -105.71         |                      |  |
|         | TRADE DATE 1/15/10              |                      |           |                         |               |                 |                      |  |
|         | DECEMBER FHLMC DUE 1/15/10      |                      |           |                         |               |                 |                      |  |
|         | CUSIP: 312965KB1                |                      |           |                         |               |                 |                      |  |
| 2/16/10 | PAID DOWN                       | 2,530.70             | .00       | 2,530.70                | 2,605.43      | -74.73          |                      |  |
|         | SHARES/UNITS OF                 | 2,530.7000           |           |                         | 2,629.04      | -98.34          |                      |  |
|         | TRADE DATE 2/15/10              |                      |           |                         |               |                 |                      |  |
|         | JANUARY FHLMC DUE 2/15/10       |                      |           |                         |               |                 |                      |  |
|         | CUSIP: 312965KB1                |                      |           |                         |               |                 |                      |  |
| 3/15/10 | PAID DOWN                       | 3,187.98             | .00       | 3,187.98                | 3,282.12      | -94.14          |                      |  |
|         | SHARES/UNITS OF                 | 3,187.9800           |           |                         | 3,311.87      | -123.89         |                      |  |
|         | TRADE DATE 3/15/10              |                      |           |                         |               |                 |                      |  |
|         | FEBRUARY FHLMC DUE 3/15/10      |                      |           |                         |               |                 |                      |  |
|         | CUSIP: 312965KB1                |                      |           |                         |               |                 |                      |  |
| 4/15/10 | PAID DOWN                       | 2,045.20             | .00       | 2,045.20                | 2,105.60      | -60.40          |                      |  |
|         | SHARES/UNITS OF                 | 2,045.2000           |           |                         | 2,124.68      | -79.48          |                      |  |
|         | TRADE DATE 4/15/10              |                      |           |                         |               |                 |                      |  |
|         | MARCH FHLMC DUE 4/15/10         |                      |           |                         |               |                 |                      |  |
|         | CUSIP: 312965KB1                |                      |           |                         |               |                 |                      |  |
|         | FHLMC POOL #C90573 6.5% 8/01/22 |                      |           |                         |               |                 |                      |  |
| 1/15/10 | PAID DOWN                       | 583.30               | .00       | 583.30                  | 639.97        | -56.67          |                      |  |
|         | SHARES/UNITS OF                 | 583.3000             |           |                         | 634.06        | -50.76          |                      |  |
|         | TRADE DATE 1/15/10              |                      |           |                         |               |                 |                      |  |
|         | DECEMBER FHLMC DUE 1/15/10      |                      |           |                         |               |                 |                      |  |
|         | CUSIP: 31335HT60                |                      |           |                         |               |                 |                      |  |



PAGE 66 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                                                     | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST                 |                  | REALIZED G/L |                 |
|---------|-----------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|----------------------|------------------|--------------|-----------------|
|         |                                                                                                                 |                      |           |                         | REVALUED COST        | REVAL. COST G/L  | COST         | REVAL. COST G/L |
| 2/16/10 | PAID DOWN<br>SHARES/UNITS OF 129.8900<br>TRADE DATE 2/15/10<br>JANUARY FHLHC DUE 2/15/10<br>CUSIP: 31335HT60    | 129.89               | .00       | 129.89                  | 142.51<br>141.19     | -12.62<br>-11.30 |              |                 |
| 3/15/10 | PAID DOWN<br>SHARES/UNITS OF 849.6300<br>TRADE DATE 3/15/10<br>FEBRUARY FHLHC DUE 3/15/10<br>CUSIP: 31335HT60   | 849.63               | .00       | 849.63                  | 932.17<br>923.57     | -82.54<br>-73.94 |              |                 |
| 4/15/10 | PAID DOWN<br>SHARES/UNITS OF 464.2800<br>TRADE DATE 4/15/10<br>MARCH FHLHC DUE 4/15/10<br>CUSIP: 31335HT60      | 464.28               | .00       | 464.28                  | 509.38<br>504.69     | -45.10<br>-40.41 |              |                 |
| 1/15/10 | PAID DOWN<br>SHARES/UNITS OF 2,387.5100<br>TRADE DATE 1/15/10<br>DECEMBER FHLHC DUE 1/15/10<br>CUSIP: 31335HXT5 | 2,387.51             | .00       | 2,387.51                | 2,462.12<br>2,470.31 | -74.61<br>-82.80 |              |                 |
| 2/16/10 | PAID DOWN<br>SHARES/UNITS OF 2,310.9100<br>TRADE DATE 2/15/10<br>JANUARY FHLHC DUE 2/15/10<br>CUSIP: 31335HXT5  | 2,310.91             | .00       | 2,310.91                | 2,383.13<br>2,391.05 | -72.22<br>-80.14 |              |                 |

FHLHC POOL #C90690 5% 7/01/23

PAGE 67 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE                       | DESCRIPTION | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST          |                 | REALIZED G/L<br>COST |
|----------------------------|-------------|----------------------|-----------|-------------------------|---------------|-----------------|----------------------|
|                            |             |                      |           |                         | REVALUED COST | REVAL. COST G/L |                      |
| 3/15/10 PAID DOWN          |             | 2,561.76             | .00       | 2,561.76                | 2,641.81      | -80.05          |                      |
| SHARES/UNITS OF            | 2,561.7600  |                      |           |                         | 2,650.60      | -88.84          |                      |
| TRADE DATE 3/15/10         |             |                      |           |                         |               |                 |                      |
| FEBRUARY FHLMC DUE 3/15/10 |             |                      |           |                         |               |                 |                      |
| CUSIP: 31335HXT5           |             |                      |           |                         |               |                 |                      |
| 4/15/10 PAID DOWN          |             | 1,845.90             | .00       | 1,845.90                | 1,903.58      | -57.68          |                      |
| SHARES/UNITS OF            | 1,845.9000  |                      |           |                         | 1,909.92      | -64.02          |                      |
| TRADE DATE 4/15/10         |             |                      |           |                         |               |                 |                      |
| MARCH FHLMC DUE 4/15/10    |             |                      |           |                         |               |                 |                      |
| CUSIP: 31335HXT5           |             |                      |           |                         |               |                 |                      |
| FHLMC POOL #C90849         | 4% 5/01/24  |                      |           |                         |               |                 |                      |
| 1/15/10 PAID DOWN          |             | 1,446.42             | .00       | 1,446.42                | 1,454.56      | -8.14           |                      |
| SHARES/UNITS OF            | 1,446.4200  |                      |           |                         | 1,431.51      | 14.91           |                      |
| TRADE DATE 1/15/10         |             |                      |           |                         |               |                 |                      |
| DECEMBER FHLMC DUE 1/15/10 |             |                      |           |                         |               |                 |                      |
| CUSIP: 31335H5J8           |             |                      |           |                         |               |                 |                      |
| 2/16/10 PAID DOWN          |             | 1,700.44             | .00       | 1,700.44                | 1,710.00      | -9.56           |                      |
| SHARES/UNITS OF            | 1,700.4400  |                      |           |                         | 1,682.91      | 17.53           |                      |
| TRADE DATE 2/15/10         |             |                      |           |                         |               |                 |                      |
| JANUARY FHLMC DUE 2/15/10  |             |                      |           |                         |               |                 |                      |
| CUSIP: 31335H5J8           |             |                      |           |                         |               |                 |                      |
| 3/15/10 PAID DOWN          |             | 1,209.45             | .00       | 1,209.45                | 1,216.25      | -6.80           |                      |
| SHARES/UNITS OF            | 1,209.4500  |                      |           |                         | 1,196.98      | 12.47           |                      |
| TRADE DATE 3/15/10         |             |                      |           |                         |               |                 |                      |
| FEBRUARY FHLMC DUE 3/15/10 |             |                      |           |                         |               |                 |                      |
| CUSIP: 31335H5J8           |             |                      |           |                         |               |                 |                      |



PAGE 68 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                                                     | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST     |          | REALIZED G/L |          |
|---------|-----------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|----------|----------|--------------|----------|
|         |                                                                                                                 |                      |           |                         | REVALUED | COST     | REVAL.       | COST G/L |
| 4/15/10 | PAID DOWN<br>SHARES/UNITS OF 859.2600<br>TRADE DATE 4/15/10<br>MARCH FHLMC DUE 4/15/10<br>CUSIP: 31335H5J8      | 859.26               | .00       | 859.26                  | 844.09   | 850.40   | -4.83        | 8.86     |
|         | FHLMC POOL #E89496 6% 4/01/17                                                                                   |                      |           |                         |          |          |              |          |
| 1/15/10 | PAID DOWN<br>SHARES/UNITS OF 4,820.0500<br>TRADE DATE 1/15/10<br>DECEMBER FHLMC DUE 1/15/10<br>CUSIP: 3128GSRR0 | 4,820.05             | .00       | 4,820.05                | 5,065.57 | 5,163.38 | -245.52      | -343.33  |
| 2/16/10 | PAID DOWN<br>SHARES/UNITS OF 755.3000<br>TRADE DATE 2/15/10<br>JANUARY FHLMC DUE 2/15/10<br>CUSIP: 3128GSRR0    | 755.30               | .00       | 755.30                  | 793.77   | 809.10   | -38.47       | -53.80   |
| 3/15/10 | PAID DOWN<br>SHARES/UNITS OF 9,116.3500<br>TRADE DATE 3/15/10<br>FEBRUARY FHLMC DUE 3/15/10<br>CUSIP: 3128GSRR0 | 9,116.35             | .00       | 9,116.35                | 9,580.72 | 9,765.71 | -464.37      | -649.36  |
| 4/15/10 | PAID DOWN<br>SHARES/UNITS OF 736.4600<br>TRADE DATE 4/15/10<br>MARCH FHLMC DUE 4/15/10<br>CUSIP: 3128GSRR0      | 736.46               | .00       | 736.46                  | 773.97   | 788.92   | -37.51       | -52.46   |
|         | FHLMC POOL #E98662 5% 8/01/18                                                                                   |                      |           |                         |          |          |              |          |

PAGE 69 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                                                     | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST                 |                   | REALIZED G/L<br>COST |
|---------|-----------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|----------------------|-------------------|----------------------|
|         |                                                                                                                 |                      |           |                         | REVALUED COST        | REVAL. COST G/L   |                      |
| 1/15/10 | PAID DOWN<br>SHARES/UNITS OF 1,704.9100<br>TRADE DATE 1/15/10<br>DECEMBER FHLMC DUE 1/15/10<br>CUSIP: 3128H6TT1 | 1,704.91             | .00       | 1,704.91                | 1,768.58<br>1,796.75 | -63.67<br>-91.84  |                      |
| 2/16/10 | PAID DOWN<br>SHARES/UNITS OF 2,053.9200<br>TRADE DATE 2/15/10<br>JANUARY FHLMC DUE 2/15/10<br>CUSIP: 3128H6TT1  | 2,053.92             | .00       | 2,053.92                | 2,130.62<br>2,164.56 | -76.70<br>-110.64 |                      |
| 3/15/10 | PAID DOWN<br>SHARES/UNITS OF 2,047.9300<br>TRADE DATE 3/15/10<br>FEBRUARY FHLMC DUE 3/15/10<br>CUSIP: 3128H6TT1 | 2,047.93             | .00       | 2,047.93                | 2,124.41<br>2,158.25 | -76.48<br>-110.32 |                      |
| 4/15/10 | PAID DOWN<br>SHARES/UNITS OF 2,345.6000<br>TRADE DATE 4/15/10<br>MARCH FHLMC DUE 4/15/10<br>CUSIP: 3128H6TT1    | 2,345.60             | .00       | 2,345.60                | 2,433.19<br>2,471.96 | -87.59<br>-126.36 |                      |
| 1/15/10 | PAID DOWN<br>SHARES/UNITS OF 442.1000<br>TRADE DATE 1/15/10<br>DECEMBER FHLMC DUE 1/15/10<br>CUSIP: 3128LXF62   | 442.10               | .00       | 442.10                  | 463.93<br>470.70     | -21.83<br>-28.60  |                      |

FHLMC POOL #601989 6% 12/01/35



PAGE 70 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE                            | DESCRIPTION                                                                                                     | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST                 |                    | REALIZED G/L<br>COST |
|---------------------------------|-----------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|----------------------|--------------------|----------------------|
|                                 |                                                                                                                 |                      |           |                         | REVALUED COST        | REVAL. COST G/L    |                      |
| 2/16/10                         | PAID DOWN<br>SHARES/UNITS OF 180.3000<br>TRADE DATE 2/15/10<br>JANUARY FHLMC DUE 2/15/10<br>CUSIP: 3128LXF62    | 180.30               | .00       | 180.30                  | 189.20<br>191.96     | -8.90<br>-11.66    |                      |
| 3/15/10                         | PAID DOWN<br>SHARES/UNITS OF 3,082.8400<br>TRADE DATE 3/15/10<br>FEBRUARY FHLMC DUE 3/15/10<br>CUSIP: 3128LXF62 | 3,082.84             | .00       | 3,082.84                | 3,235.05<br>3,282.27 | -152.21<br>-199.43 |                      |
| 4/15/10                         | PAID DOWN<br>SHARES/UNITS OF 747.8100<br>TRADE DATE 4/15/10<br>MARCH FHLMC DUE 4/15/10<br>CUSIP: 3128LXF62      | 747.81               | .00       | 747.81                  | 786.73<br>796.19     | -36.92<br>-48.38   |                      |
| FHLMC POOL #G11811 5.5% 7/01/18 |                                                                                                                 |                      |           |                         |                      |                    |                      |
| 1/15/10                         | PAID DOWN<br>SHARES/UNITS OF 2,077.5600<br>TRADE DATE 1/15/10<br>DECEMBER FHLMC DUE 1/15/10<br>CUSIP: 31336WAK5 | 2,077.56             | .00       | 2,077.56                | 2,165.21<br>2,208.97 | -87.65<br>-131.41  |                      |
| 2/16/10                         | PAID DOWN<br>SHARES/UNITS OF 3,056.6000<br>TRADE DATE 2/15/10<br>JANUARY FHLMC DUE 2/15/10<br>CUSIP: 31336WAK5  | 3,056.60             | .00       | 3,056.60                | 3,185.55<br>3,249.93 | -128.95<br>-193.33 |                      |

PAGE 71 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                                                     | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST                 |                    | REALIZED G/L<br>COST |
|---------|-----------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|----------------------|--------------------|----------------------|
|         |                                                                                                                 |                      |           |                         | REVALUED COST        | REVAL. COST G/L    |                      |
| 3/15/10 | PAID DOWN<br>SHARES/UNITS OF 2,122.5900<br>TRADE DATE 3/15/10<br>FEBRUARY FHLMC DUE 3/15/10<br>CUSIP: 31336WAK5 | 2,122.59             | .00       | 2,122.59                | 2,212.14<br>2,256.84 | -89.55<br>-134.25  |                      |
| 4/15/10 | PAID DOWN<br>SHARES/UNITS OF 2,826.0800<br>TRADE DATE 4/15/10<br>MARCH FHLMC DUE 4/15/10<br>CUSIP: 31336WAK5    | 2,826.08             | .00       | 2,826.08                | 2,945.30<br>3,004.83 | -119.22<br>-178.75 |                      |
|         | FHLMC POOL #G12277 6% 8/01/21                                                                                   |                      |           |                         |                      |                    |                      |
| 1/15/10 | PAID DOWN<br>SHARES/UNITS OF 1,057.2000<br>TRADE DATE 1/15/10<br>DECEMBER FHLMC DUE 1/15/10<br>CUSIP: 3128M1M22 | 1,057.20             | .00       | 1,057.20                | 1,131.53<br>1,130.84 | -74.33<br>-73.64   |                      |
| 2/16/10 | PAID DOWN<br>SHARES/UNITS OF 1,119.8200<br>TRADE DATE 2/15/10<br>JANUARY FHLMC DUE 2/15/10<br>CUSIP: 3128M1M22  | 1,119.82             | .00       | 1,119.82                | 1,198.56<br>1,197.83 | -78.74<br>-78.01   |                      |
| 3/15/10 | PAID DOWN<br>SHARES/UNITS OF 2,317.9000<br>TRADE DATE 3/15/10<br>FEBRUARY FHLMC DUE 3/15/10<br>CUSIP: 3128M1M22 | 2,317.90             | .00       | 2,317.90                | 2,480.88<br>2,479.37 | -162.98<br>-161.47 |                      |



SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028

ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                                                    | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST                 |                    | REALIZED G/L<br>COST |
|---------|----------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|----------------------|--------------------|----------------------|
|         |                                                                                                                |                      |           |                         | REVALUED COST        | REVAL. COST G/L    |                      |
| 4/15/10 | PAID DOWN<br>SHARES/UNITS OF 871.1900<br>TRADE DATE 4/15/10<br>MARCH FHLHC DUE 4/15/10<br>CUSIP: 3128M1M22     | 871.19               | .00       | 871.19                  | 932.45<br>931.88     | -61.26<br>-60.69   |                      |
|         | FNMA POOL #252348 6.5% 3/01/19                                                                                 |                      |           |                         |                      |                    |                      |
| 1/25/10 | PAID DOWN<br>SHARES/UNITS OF 1,689.1800<br>TRADE DATE 1/25/10<br>DECEMBER FNMA DUE 1/25/10<br>CUSIP: 31371HHZ4 | 1,689.18             | .00       | 1,689.18                | 1,792.11<br>1,841.56 | -102.93<br>-152.38 |                      |
| 2/25/10 | PAID DOWN<br>SHARES/UNITS OF 1,529.3400<br>TRADE DATE 2/25/10<br>JANUARY FNMA DUE 2/25/10<br>CUSIP: 31371HHZ4  | 1,529.34             | .00       | 1,529.34                | 1,622.53<br>1,667.30 | -93.19<br>-137.96  |                      |
| 3/25/10 | PAID DOWN<br>SHARES/UNITS OF 1,345.2200<br>TRADE DATE 3/25/10<br>FEBRUARY FNMA DUE 3/25/10<br>CUSIP: 31371HHZ4 | 1,345.22             | .00       | 1,345.22                | 1,427.19<br>1,466.57 | -81.97<br>-121.35  |                      |
| 4/26/10 | PAID DOWN<br>SHARES/UNITS OF 3,148.7200<br>TRADE DATE 4/25/10<br>MARCH FNMA DUE 4/25/10<br>CUSIP: 31371HHZ4    | 3,148.72             | .00       | 3,148.72                | 3,340.60<br>3,432.77 | -191.88<br>-284.05 |                      |
|         | FNMA POOL #254733 5% 4/01/23                                                                                   |                      |           |                         |                      |                    |                      |

PAGE 73 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                                                    | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST<br>REVALUED COST | REALIZED G/L<br>COST<br>REVAL. COST G/L |
|---------|----------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|-----------------------|-----------------------------------------|
| 4/26/10 | PAID DOWN<br>SHARES/UNITS OF 913.3800<br>TRADE DATE 4/25/10<br>MARCH FNMA DUE 4/25/10<br>CUSIP: 31371K4S7      | 913.38               | .00       | 913.38                  | 960.48<br>960.48      | -47.10<br>-47.10                        |
|         | FNMA POOL #254892 3.5% 8/01/13                                                                                 |                      |           |                         |                       |                                         |
| 1/25/10 | PAID DOWN<br>SHARES/UNITS OF 2,084.9400<br>TRADE DATE 1/25/10<br>DECEMBER FNMA DUE 1/25/10<br>CUSIP: 31371LC56 | 2,084.94             | .00       | 2,084.94                | 2,093.08<br>2,116.90  | -8.14<br>-31.96                         |
| 2/25/10 | PAID DOWN<br>SHARES/UNITS OF 2,222.9200<br>TRADE DATE 2/25/10<br>JANUARY FNMA DUE 2/25/10<br>CUSIP: 31371LC56  | 2,222.92             | .00       | 2,222.92                | 2,231.60<br>2,257.00  | -8.68<br>-34.08                         |
| 3/25/10 | PAID DOWN<br>SHARES/UNITS OF 1,934.2700<br>TRADE DATE 3/25/10<br>FEBRUARY FNMA DUE 3/25/10<br>CUSIP: 31371LC56 | 1,934.27             | .00       | 1,934.27                | 1,941.83<br>1,963.92  | -7.56<br>-29.65                         |
| 4/26/10 | PAID DOWN<br>SHARES/UNITS OF 2,072.8700<br>TRADE DATE 4/25/10<br>MARCH FNMA DUE 4/25/10<br>CUSIP: 31371LC56    | 2,072.87             | .00       | 2,072.87                | 2,080.97<br>2,104.65  | -8.10<br>-31.78                         |
|         | FNMA POOL #254972 6% 10/01/23                                                                                  |                      |           |                         |                       |                                         |



PAGE 74 OF 101

E.ON US FDN - HD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE                         | DESCRIPTION                                                                                         | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST                 |                   | REALIZED G/L<br>COST |
|------------------------------|-----------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|----------------------|-------------------|----------------------|
|                              |                                                                                                     |                      |           |                         | REVALUED COST        | REVAL. COST G/L   |                      |
| 1/25/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 1/25/10<br>DECEMBER FNMA DUE 1/25/10<br>CUSIP: 31371LFM6 | 616.65               | .00       | 616.65                  | 653.26<br>662.33     | -36.61<br>-45.68  |                      |
| 2/25/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 2/25/10<br>JANUARY FNMA DUE 2/25/10<br>CUSIP: 31371LFM6  | 472.51               | .00       | 472.51                  | 500.57<br>507.51     | -28.06<br>-35.00  |                      |
| 3/25/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 3/25/10<br>FEBRUARY FNMA DUE 3/25/10<br>CUSIP: 31371LFM6 | 1,224.34             | .00       | 1,224.34                | 1,297.04<br>1,315.03 | -72.70<br>-90.69  |                      |
| 4/26/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 4/25/10<br>MARCH FNMA DUE 4/25/10<br>CUSIP: 31371LFM6    | 1,669.84             | .00       | 1,669.84                | 1,768.99<br>1,793.52 | -99.15<br>-123.68 |                      |
| 1/25/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 1/25/10<br>DECEMBER FNMA DUE 1/25/10<br>CUSIP: 31384VR38 | 1,713.49             | .00       | 1,713.49                | 1,801.31<br>1,831.60 | -87.82<br>-118.11 |                      |
| FNMA POOL #535206 7% 2/01/15 |                                                                                                     |                      |           |                         |                      |                   |                      |

PAGE 75 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10

SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028

ACCOUNT NUMBER  
40470349004

| DATE                         | DESCRIPTION                                                                                         | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST<br>REVALUED COST | REALIZED G/L<br>COST<br>REVAL. COST G/L |
|------------------------------|-----------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|-----------------------|-----------------------------------------|
| 2/25/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 2/25/10<br>JANUARY FNMA DUE 2/25/10<br>CUSIP: 31384VR38  | 1,537.54             | .00       | 1,537.54                | 1,616.34<br>1,643.52  | -78.80<br>-105.98                       |
| 3/25/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 3/25/10<br>FEBRUARY FNMA DUE 3/25/10<br>CUSIP: 31384VR38 | 1,655.10             | .00       | 1,655.10                | 1,739.92<br>1,769.19  | -84.82<br>-114.09                       |
| 4/26/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 4/25/10<br>MARCH FNMA DUE 4/25/10<br>CUSIP: 31384VR38    | 1,974.10             | .00       | 1,974.10                | 2,075.27<br>2,110.17  | -101.17<br>-136.07                      |
| FNMA POOL #545696 6% 6/01/22 |                                                                                                     |                      |           |                         |                       |                                         |
| 1/25/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 1/25/10<br>DECEMBER FNMA DUE 1/25/10<br>CUSIP: 31385JGD4 | 2,312.72             | .00       | 2,312.72                | 2,439.20<br>2,488.58  | -126.48<br>-175.86                      |
| 2/25/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 2/25/10<br>JANUARY FNMA DUE 2/25/10<br>CUSIP: 31385JGD4  | 1,060.21             | .00       | 1,060.21                | 1,118.19<br>1,140.83  | -57.98<br>-80.62                        |



PAGE 76 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE                         | DESCRIPTION                                                                                         | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST                 |                   | REALIZED G/L |                 |
|------------------------------|-----------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|----------------------|-------------------|--------------|-----------------|
|                              |                                                                                                     |                      |           |                         | REVALUED COST        | REVAL. COST G/L   | COST         | REVAL. COST G/L |
| 3/25/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 3/25/10<br>FEBRUARY FNMA DUE 3/25/10<br>CUSIP: 31385JGD4 | 1,424.91             | .00       | 1,424.91                | 1,502.83<br>1,533.26 | -77.92<br>-108.35 |              |                 |
| 4/26/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 4/25/10<br>MARCH FNMA DUE 4/25/10<br>CUSIP: 31385JGD4    | 1,604.64             | .00       | 1,604.64                | 1,692.39<br>1,726.66 | -87.75<br>-122.02 |              |                 |
| FNMA POOL #571868 6% 5/01/14 |                                                                                                     |                      |           |                         |                      |                   |              |                 |
| 1/25/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 1/25/10<br>DECEMBER FNMA DUE 1/25/10<br>CUSIP: 31386SJH0 | 1,089.76             | .00       | 1,089.76                | 1,142.37<br>1,169.25 | -52.61<br>-79.49  |              |                 |
| 2/25/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 2/25/10<br>JANUARY FNMA DUE 2/25/10<br>CUSIP: 31386SJH0  | 1,096.85             | .00       | 1,096.85                | 1,149.81<br>1,176.85 | -52.96<br>-80.00  |              |                 |
| 3/25/10                      | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 3/25/10<br>FEBRUARY FNMA DUE 3/25/10<br>CUSIP: 31386SJH0 | 1,094.18             | .00       | 1,094.18                | 1,147.01<br>1,173.99 | -52.83<br>-79.81  |              |                 |

PAGE 77 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                    | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST          |                 | REALIZED G/L<br>COST |
|---------|--------------------------------|----------------------|-----------|-------------------------|---------------|-----------------|----------------------|
|         |                                |                      |           |                         | REVALUED COST | REVAL. COST G/L |                      |
| 4/26/10 | PAID DOWN                      |                      |           |                         |               |                 |                      |
|         | SHARES/UNITS OF                | 1,113.6000           |           |                         |               |                 |                      |
|         | TRADE DATE 4/25/10             |                      |           |                         |               |                 |                      |
|         | MARCH FNMA DUE 4/25/10         |                      |           | 1,113.60                | 1,167.37      | -53.77          |                      |
|         | CUSIP: 31386SJH0               |                      |           |                         | 1,194.83      | -81.23          |                      |
|         | FNMA POOL #720070 5.5% 7/01/23 |                      |           |                         |               |                 |                      |
| 1/25/10 | PAID DOWN                      |                      |           |                         |               |                 |                      |
|         | SHARES/UNITS OF                | 937.1000             |           |                         |               |                 |                      |
|         | TRADE DATE 1/25/10             |                      |           |                         |               |                 |                      |
|         | DECEMBER FNMA DUE 1/25/10      |                      |           | 937.10                  | 991.57        | -54.47          |                      |
|         | CUSIP: 31401V6F3               |                      |           |                         | 993.04        | -55.94          |                      |
| 2/25/10 | PAID DOWN                      |                      |           |                         |               |                 |                      |
|         | SHARES/UNITS OF                | 898.8000             |           |                         |               |                 |                      |
|         | TRADE DATE 2/25/10             |                      |           |                         |               |                 |                      |
|         | JANUARY FNMA DUE 2/25/10       |                      |           | 898.80                  | 951.04        | -52.24          |                      |
|         | CUSIP: 31401V6F3               |                      |           |                         | 952.46        | -53.66          |                      |
| 3/25/10 | PAID DOWN                      |                      |           |                         |               |                 |                      |
|         | SHARES/UNITS OF                | 370.7200             |           |                         |               |                 |                      |
|         | TRADE DATE 3/25/10             |                      |           |                         |               |                 |                      |
|         | FEBRUARY FNMA DUE 3/25/10      |                      |           | 370.72                  | 392.27        | -21.55          |                      |
|         | CUSIP: 31401V6F3               |                      |           |                         | 392.85        | -22.13          |                      |
| 4/26/10 | PAID DOWN                      |                      |           |                         |               |                 |                      |
|         | SHARES/UNITS OF                | 1,113.3200           |           |                         |               |                 |                      |
|         | TRADE DATE 4/25/10             |                      |           |                         |               |                 |                      |
|         | MARCH FNMA DUE 4/25/10         |                      |           | 1,113.32                | 1,178.03      | -64.71          |                      |
|         | CUSIP: 31401V6F3               |                      |           |                         | 1,179.79      | -66.47          |                      |
|         | FNMA POOL #725415 5.5% 4/01/17 |                      |           |                         |               |                 |                      |



PAGE 78 OF 101

E.ON US FDN - HD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                                         | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST                 |                    | REALIZED G/L<br>COST |
|---------|-----------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|----------------------|--------------------|----------------------|
|         |                                                                                                     |                      |           |                         | REVALUED COST        | REVAL. COST G/L    |                      |
| 1/25/10 | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 1/25/10<br>DECEMBER FNMA DUE 1/25/10<br>CUSIP: 31402C3Y6 | 2,569.96             | .00       | 2,569.96                | 2,684.80<br>2,739.73 | -114.84<br>-169.77 |                      |
| 2/25/10 | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 2/25/10<br>JANUARY FNMA DUE 2/25/10<br>CUSIP: 31402C3Y6  | 2,448.55             | .00       | 2,448.55                | 2,557.97<br>2,610.30 | -109.42<br>-161.75 |                      |
| 3/25/10 | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 3/25/10<br>FEBRUARY FNMA DUE 3/25/10<br>CUSIP: 31402C3Y6 | 2,373.20             | .00       | 2,373.20                | 2,479.25<br>2,529.97 | -106.05<br>-156.77 |                      |
| 4/26/10 | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 4/25/10<br>MARCH FNMA DUE 4/25/10<br>CUSIP: 31402C3Y6    | 2,445.26             | .00       | 2,445.26                | 2,554.53<br>2,606.79 | -109.27<br>-161.53 |                      |
| 1/25/10 | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 1/25/10<br>DECEMBER FNMA DUE 1/25/10<br>CUSIP: 31409WCJ8 | 1,176.54             | .00       | 1,176.54                | 1,217.35<br>1,237.10 | -40.81<br>-60.56   |                      |
|         | FNMA POOL #880373 5.43399% 2/01/36<br>-----                                                         |                      |           |                         |                      |                    |                      |

PAGE 79 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                                                    | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST<br>REVALUED COST | REALIZED G/L<br>COST |
|---------|----------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|-----------------------|----------------------|
| 2/25/10 | PAID DOWN<br>SHARES/UNITS OF 1,171.2000<br>TRADE DATE 2/25/10<br>JANUARY FNMA DUE 2/25/10<br>CUSIP: 31409WCJ8  | 1,171.20             | .00       | 1,171.20                | 1,211.83<br>1,231.48  | -40.63<br>-60.28     |
| 3/25/10 | PAID DOWN<br>SHARES/UNITS OF 1,377.8000<br>TRADE DATE 3/25/10<br>FEBRUARY FNMA DUE 3/25/10<br>CUSIP: 31409WCJ8 | 1,377.80             | .00       | 1,377.80                | 1,425.59<br>1,448.72  | -47.79<br>-70.92     |
| 4/26/10 | PAID DOWN<br>SHARES/UNITS OF 1,660.5300<br>TRADE DATE 4/25/10<br>MARCH FNMA DUE 4/25/10<br>CUSIP: 31409WCJ8    | 1,660.53             | .00       | 1,660.53                | 1,718.13<br>1,746.00  | -57.60<br>-85.47     |
| 1/25/10 | PAID DOWN<br>SHARES/UNITS OF 1,814.5300<br>TRADE DATE 1/25/10<br>DECEMBER FNMA DUE 1/25/10<br>CUSIP: 31410US29 | 1,814.53             | .00       | 1,814.53                | 1,931.34<br>1,941.22  | -116.81<br>-126.69   |
| 2/25/10 | PAID DOWN<br>SHARES/UNITS OF 993.1100<br>TRADE DATE 2/25/10<br>JANUARY FNMA DUE 2/25/10<br>CUSIP: 31410US29    | 993.11               | .00       | 993.11                  | 1,057.04<br>1,062.45  | -63.93<br>-69.34     |

FNMA POOL #897937 6% 8/01/21



PAGE 80 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION               | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST     |      | REALIZED G/L<br>COST |
|---------|---------------------------|----------------------|-----------|-------------------------|----------|------|----------------------|
|         |                           |                      |           |                         | REVALUED | COST |                      |
| 3/25/10 | PAID DOWN                 |                      |           |                         |          |      |                      |
|         | SHARES/UNITS OF           | 1,682.4000           |           |                         |          |      |                      |
|         | TRADE DATE 3/25/10        |                      |           |                         |          |      |                      |
|         | FEBRUARY FNMA DUE 3/25/10 |                      |           |                         |          |      |                      |
|         | CUSIP: 31410US29          |                      |           |                         |          |      |                      |
| 4/26/10 | PAID DOWN                 |                      |           |                         |          |      |                      |
|         | SHARES/UNITS OF           | 1,453.1600           |           |                         |          |      |                      |
|         | TRADE DATE 4/25/10        |                      |           |                         |          |      |                      |
|         | MARCH FNMA DUE 4/25/10    |                      |           |                         |          |      |                      |
|         | CUSIP: 31410US29          |                      |           |                         |          |      |                      |
|         | FNMA POOL #959738         | 6%                   | 11/01/22  |                         |          |      |                      |
| 1/25/10 | PAID DOWN                 |                      |           |                         |          |      |                      |
|         | SHARES/UNITS OF           | 984.2000             |           |                         |          |      |                      |
|         | TRADE DATE 1/25/10        |                      |           |                         |          |      |                      |
|         | DECEMBER FNMA DUE 1/25/10 |                      |           |                         |          |      |                      |
|         | CUSIP: 31413YV73          |                      |           |                         |          |      |                      |
| 2/25/10 | PAID DOWN                 |                      |           |                         |          |      |                      |
|         | SHARES/UNITS OF           | 547.1700             |           |                         |          |      |                      |
|         | TRADE DATE 2/25/10        |                      |           |                         |          |      |                      |
|         | JANUARY FNMA DUE 2/25/10  |                      |           |                         |          |      |                      |
|         | CUSIP: 31413YV73          |                      |           |                         |          |      |                      |
| 3/25/10 | PAID DOWN                 |                      |           |                         |          |      |                      |
|         | SHARES/UNITS OF           | 253.9500             |           |                         |          |      |                      |
|         | TRADE DATE 3/25/10        |                      |           |                         |          |      |                      |
|         | FEBRUARY FNMA DUE 3/25/10 |                      |           |                         |          |      |                      |
|         | CUSIP: 31413YV73          |                      |           |                         |          |      |                      |

PAGE 81 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                                                  | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST<br>REVALUED COST | REALIZED G/L<br>COST<br>REVAL. COST G/L |
|---------|--------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|-----------------------|-----------------------------------------|
| 4/26/10 | PAID DOWN<br>SHARES/UNITS OF 860.3200<br>TRADE DATE 4/25/10<br>MARCH FNMA DUE 4/25/10<br>CUSIP: 31413YV73    | 860.32               | .00       | 860.32                  | 907.50<br>919.04      | -47.18<br>-58.72                        |
|         | FNMA POOL #984262 6% 6/01/23                                                                                 |                      |           |                         |                       |                                         |
| 1/25/10 | PAID DOWN<br>SHARES/UNITS OF 830.4400<br>TRADE DATE 1/25/10<br>DECEMBER FNMA DUE 1/25/10<br>CUSIP: 31415MHK8 | 830.44               | .00       | 830.44                  | 876.76<br>887.12      | -46.32<br>-56.68                        |
| 2/25/10 | PAID DOWN<br>SHARES/UNITS OF 965.7300<br>TRADE DATE 2/25/10<br>JANUARY FNMA DUE 2/25/10<br>CUSIP: 31415MHK8  | 965.73               | .00       | 965.73                  | 1,019.60<br>1,031.64  | -53.87<br>-65.91                        |
| 3/25/10 | PAID DOWN<br>SHARES/UNITS OF 585.9200<br>TRADE DATE 3/25/10<br>FEBRUARY FNMA DUE 3/25/10<br>CUSIP: 31415MHK8 | 585.92               | .00       | 585.92                  | 618.60<br>625.91      | -32.68<br>-39.99                        |
| 4/26/10 | PAID DOWN<br>SHARES/UNITS OF 839.0100<br>TRADE DATE 4/25/10<br>MARCH FNMA DUE 4/25/10<br>CUSIP: 31415MHK8    | 839.01               | .00       | 839.01                  | 885.81<br>896.27      | -46.80<br>-57.26                        |
|         | FNMA REMIC 7% 2/25/23                                                                                        |                      |           |                         |                       |                                         |



PAGE 82 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE                     | DESCRIPTION                                                            | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST                 |                   | REALIZED G/L<br>COST |
|--------------------------|------------------------------------------------------------------------|----------------------|-----------|-------------------------|----------------------|-------------------|----------------------|
|                          |                                                                        |                      |           |                         | REVALUED COST        | REVAL. COST G/L   |                      |
| 1/25/10                  | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 1/25/10<br>CUSIP: 31359QPC2 | 1,723.3800           | .00       | 1,723.38                | 1,812.78<br>1,875.52 | -89.40<br>-152.14 |                      |
| 2/25/10                  | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 2/25/10<br>CUSIP: 31359QPC2 | 1,156.5600           | .00       | 1,156.56                | 1,216.56<br>1,258.66 | -60.00<br>-102.10 |                      |
| 3/26/10                  | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 3/25/10<br>CUSIP: 31359QPC2 | 730.7200             | .00       | 730.72                  | 768.63<br>795.23     | -37.91<br>-64.51  |                      |
| 4/26/10                  | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 4/25/10<br>CUSIP: 31359QPC2 | 881.1100             | .00       | 881.11                  | 926.82<br>958.89     | -45.71<br>-77.78  |                      |
| FNMA REMIC 4.5% 10/25/17 |                                                                        |                      |           |                         |                      |                   |                      |
| 1/25/10                  | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 1/25/10<br>CUSIP: 31393A3M7 | 2,738.8000           | .00       | 2,738.80                | 2,804.70<br>2,842.08 | -65.90<br>-103.28 |                      |
| 2/25/10                  | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 2/25/10<br>CUSIP: 31393A3M7 | 2,502.7400           | .00       | 2,502.74                | 2,562.96<br>2,597.12 | -60.22<br>-94.38  |                      |

PAGE 83 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                                                                               | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST<br>REVALUED COST    | REALIZED G/L<br>COST<br>REVAL. COST G/L |
|---------|-------------------------------------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|--------------------------|-----------------------------------------|
| 3/26/10 | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 3/25/10<br>CUSIP: 31393A3M7                                                                    | 2,759.37             | .00       | 2,759.37                | 2,825.77<br>2,863.43     | -66.40<br>-104.06                       |
| 4/26/10 | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 4/25/10<br>CUSIP: 31393A3M7                                                                    | 2,804.09             | .00       | 2,804.09                | 2,871.56<br>2,909.83     | -67.47<br>-105.74                       |
|         | FNNA REMIC<br>4.5% 12/25/19<br>-----                                                                                                      |                      |           |                         |                          |                                         |
| 1/11/10 | SOLD<br>SHARES/UNITS OF<br>THROUGH SCOTT & STRINGFELLOW INV. CORP<br>TRADE DATE 1/11/10<br>100,000 PAR VALUE AT 103 %<br>CUSIP: 31394BKT0 | 100,000.00           | .00       | 103,000.00              | 100,562.50<br>101,998.00 | 2,437.50<br>1,002.00                    |
|         | FNNA REMIC<br>5.5% 4/25/17<br>-----                                                                                                       |                      |           |                         |                          |                                         |
| 1/25/10 | PAID DOWN<br>SHARES/UNITS OF<br>TRADE DATE 1/25/10<br>CUSIP: 31392CHD9                                                                    | 1,904.70             | .00       | 1,904.70                | 1,974.94<br>2,006.41     | -70.24<br>-101.71                       |
| 1/26/10 | SOLD<br>SHARES/UNITS OF<br>THROUGH STEPHENS, INC.<br>TRADE DATE 1/26/10<br>46,915.77 PAR VALUE AT 105.31252072 %<br>CUSIP: 31392CHD9      | 46,915.77            | .00       | 49,408.18               | 48,645.78<br>49,421.07   | 762.40<br>-12.89                        |

PAGE 84 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10

**SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)**  
**1028**

ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION          | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST          |                 | REALIZED G/L<br>COST |
|---------|----------------------|----------------------|-----------|-------------------------|---------------|-----------------|----------------------|
|         |                      |                      |           |                         | REVALUED COST | REVAL. COST G/L |                      |
|         | FNMA REMIC           | 5.5%                 | 4/25/30   |                         |               |                 |                      |
| 4/26/10 | PAID DOWN            | 2,383.9500           | .00       | 2,383.95                | 2,473.35      | -89.40          |                      |
|         | SHARES/UNITS OF      |                      |           |                         | 2,473.35      | -89.40          |                      |
|         | TRADE DATE 4/25/10   |                      |           |                         |               |                 |                      |
|         | CUSIP: 31394FRP2     |                      |           |                         |               |                 |                      |
|         | FNMA REMIC           | 3.25%                | 8/25/18   |                         |               |                 |                      |
| 1/25/10 | PAID DOWN            | 2,404.3900           | .00       | 2,404.39                | 2,403.64      | .75             |                      |
|         | SHARES/UNITS OF      |                      |           |                         | 2,434.64      | -30.25          |                      |
|         | TRADE DATE 1/25/10   |                      |           |                         |               |                 |                      |
|         | CUSIP: 31393D2Z3     |                      |           |                         |               |                 |                      |
| 2/25/10 | PAID DOWN            | 2,152.2100           | .00       | 2,152.21                | 2,151.54      | .67             |                      |
|         | SHARES/UNITS OF      |                      |           |                         | 2,179.28      | -27.07          |                      |
|         | TRADE DATE 2/25/10   |                      |           |                         |               |                 |                      |
|         | CUSIP: 31393D2Z3     |                      |           |                         |               |                 |                      |
| 3/26/10 | PAID DOWN            | 2,876.7600           | .00       | 2,876.76                | 2,875.86      | .90             |                      |
|         | SHARES/UNITS OF      |                      |           |                         | 2,912.95      | -36.19          |                      |
|         | TRADE DATE 3/25/10   |                      |           |                         |               |                 |                      |
|         | CUSIP: 31393D2Z3     |                      |           |                         |               |                 |                      |
| 4/26/10 | PAID DOWN            | 2,525.9200           | .00       | 2,525.92                | 2,525.13      | .79             |                      |
|         | SHARES/UNITS OF      |                      |           |                         | 2,557.70      | -31.78          |                      |
|         | TRADE DATE 4/25/10   |                      |           |                         |               |                 |                      |
|         | CUSIP: 31393D2Z3     |                      |           |                         |               |                 |                      |
|         | GNMA II POOL #003438 | 4.5%                 | 9/20/18   |                         |               |                 |                      |

PAGE 85 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                                                    | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST<br>REVALUED COST | REALIZED G/L<br>COST<br>REVAL. COST G/L |
|---------|----------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|-----------------------|-----------------------------------------|
| 1/20/10 | PAID DOWN<br>SHARES/UNITS OF 595.1700<br>TRADE DATE 1/20/10<br>DECEMBER GNMA DUE 1/20/10<br>CUSIP: 36202DZ80   | 595.17               | .00       | 595.17                  | 618.23<br>622.61      | -23.06<br>-27.44                        |
| 2/22/10 | PAID DOWN<br>SHARES/UNITS OF 568.4200<br>TRADE DATE 2/20/10<br>JANUARY GNMA DUE 2/20/10<br>CUSIP: 36202DZ80    | 568.42               | .00       | 568.42                  | 590.45<br>594.63      | -22.03<br>-26.21                        |
| 3/22/10 | PAID DOWN<br>SHARES/UNITS OF 2,034.8400<br>TRADE DATE 3/20/10<br>FEBRUARY GNMA DUE 3/20/10<br>CUSIP: 36202DZ80 | 2,034.84             | .00       | 2,034.84                | 2,113.69<br>2,128.67  | -78.85<br>-93.83                        |
| 4/20/10 | PAID DOWN<br>SHARES/UNITS OF 1,252.6200<br>TRADE DATE 4/20/10<br>MARCH GNMA DUE 4/20/10<br>CUSIP: 36202DZ80    | 1,252.62             | .00       | 1,252.62                | 1,301.16<br>1,310.38  | -48.54<br>-57.76                        |
| 1/15/10 | PAID DOWN<br>SHARES/UNITS OF 549.9500<br>TRADE DATE 1/15/10<br>DECEMBER GNMA DUE 1/15/10<br>CUSIP: 36200QSW5   | 549.95               | .00       | 549.95                  | 591.20<br>589.89      | -41.25<br>-39.94                        |

GNMA POOL #569433 6% 5/15/17  
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PAGE 86 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10ACCOUNT NUMBER  
40470349004SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028

| DATE    | DESCRIPTION                                                                                                                                 | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST<br>REVALUED COST  | REALIZED G/L<br>COST -<br>REVAL. COST G/L |
|---------|---------------------------------------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|------------------------|-------------------------------------------|
| 2/16/10 | PAID DOWN<br>SHARES/UNITS OF 542.7100<br>TRADE DATE 2/15/10<br>JANUARY GNMA DUE 2/15/10<br>CUSIP: 36200QSW5                                 | 542.71               | .00       | 542.71                  | 583.41<br>582.13       | -40.70<br>-39.42                          |
| 3/15/10 | PAID DOWN<br>SHARES/UNITS OF 1,771.0100<br>TRADE DATE 3/15/10<br>FEBRUARY GNMA DUE 3/15/10<br>CUSIP: 36200QSW5                              | 1,771.01             | .00       | 1,771.01                | 1,903.84<br>1,899.64   | -132.83<br>-128.63                        |
| 4/15/10 | PAID DOWN<br>SHARES/UNITS OF 1,611.5400<br>TRADE DATE 4/15/10<br>MARCH GNMA DUE 4/15/10<br>CUSIP: 36200QSW5                                 | 1,611.54             | .00       | 1,611.54                | 1,732.41<br>1,728.59   | -120.87<br>-117.05                        |
|         | GNMA REMIC TRUST 5% 10/20/34                                                                                                                |                      |           |                         |                        |                                           |
| 2/18/10 | SOLD<br>SHARES/UNITS OF 30,000.0000<br>THROUGH RAYMOND JAMES/FI<br>TRADE DATE 2/18/10<br>30,000 PAR VALUE AT 101.1875 %<br>CUSIP: 38374JPX8 | 30,000.00            | .00       | 30,356.25               | 30,825.00<br>30,330.30 | -488.75<br>25.95                          |
|         | U S TREASURY BOND 7.5% 11/15/24                                                                                                             |                      |           |                         |                        |                                           |

PAGE 87 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10

SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028

ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                                                                                                                             | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST                   |                    | REALIZED G/L |                 |
|---------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|------------------------|--------------------|--------------|-----------------|
|         |                                                                                                                                                                                         |                      |           |                         | REVALUED COST          | REVAL. COST G/L    | COST         | REVAL. COST G/L |
| 2/01/10 | SOLD<br>SHARES/UNITS OF 45,000.0000<br>THROUGH MORGAN STANLEY & CO., INC.<br>TRADE DATE 2/01/10<br>45,000 PAR VALUE AT 136.183193 %<br>CUSIP: 912810ES3                                 | 45,000.00            | .00       | 61,282.44               | 61,381.23<br>61,381.23 | -98.79<br>-98.79   |              |                 |
| 2/04/10 | SOLD<br>SHARES/UNITS OF 10,000.0000<br>THROUGH MORGAN STANLEY & CO., INC.<br>TRADE DATE 2/04/10<br>10,000 PAR VALUE AT 136.730068 %<br>CUSIP: 912810ES3                                 | 10,000.00            | .00       | 13,673.01               | 13,640.27<br>13,640.27 | 32.74<br>32.74     |              |                 |
| 2/24/10 | SOLD<br>SHARES/UNITS OF 25,000.0000<br>THROUGH BANC/AMERICA SECURITIES LLC<br>ON THE OTC BULLETIN BOARD<br>TRADE DATE 2/24/10<br>25,000 PAR VALUE AT 135.284756 %<br>CUSIP: 912810ES3   | 25,000.00            | .00       | 33,821.19               | 34,100.69<br>34,100.69 | -279.50<br>-279.50 |              |                 |
| 3/17/10 | SOLD<br>SHARES/UNITS OF 45,000.0000<br>THROUGH CITIGROUP GLOBAL MKTS/SALOMON<br>ON THE OTC BULLETIN BOARD<br>TRADE DATE 3/17/10<br>45,000 PAR VALUE AT 136.480069 %<br>CUSIP: 912810ES3 | 45,000.00            | .00       | 61,416.03               | 61,334.55<br>61,334.55 | 81.48<br>81.48     |              |                 |
|         | U S TREASURY BOND 8.125% 8/15/21                                                                                                                                                        |                      |           |                         |                        |                    |              |                 |

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349004

| DATE    | DESCRIPTION                                                                                                                                                                           | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST                     |                        | REALIZED G/L<br>COST |
|---------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------|-----------|-------------------------|--------------------------|------------------------|----------------------|
|         |                                                                                                                                                                                       |                      |           |                         | REVALUED COST            | REVAL. COST G/L        |                      |
| 1/28/10 | SOLD<br>SHARES/UNITS OF 460,000.0000<br>THROUGH DEUTSCHE BANK SECURITIES, INC.<br>TRADE DATE 1/28/10<br>460,000 PAR VALUE AT 139.34375 %<br>CUSIP: 912810EK0                          | 460,000.00           | .00       | 640,981.25              | 643,598.91<br>631,447.74 | -2,617.66<br>9,533.51  |                      |
| 4/09/10 | SOLD<br>SHARES/UNITS OF 100,000.0000<br>THROUGH MORGAN STANLEY & CO., INC.<br>TRADE DATE 4/09/10<br>100,000 PAR VALUE AT 107.175446 %<br>CUSIP: 912828AJ9                             | 100,000.00           | .00       | 107,175.45              | 108,203.46<br>108,203.46 | -1,028.01<br>-1,028.01 |                      |
| 3/12/10 | SOLD<br>SHARES/UNITS OF 75,000.0000<br>THROUGH BANC/AMERICA SECURITIES LLC<br>ON THE OTC BULLETIN BOARD<br>TRADE DATE 3/12/10<br>75,000 PAR VALUE AT 101.710938 %<br>CUSIP: 912828KW9 | 75,000.00            | .00       | 76,283.20               | 76,629.09<br>76,276.87   | -345.89<br>6.33        |                      |
| 3/17/10 | SOLD<br>SHARES/UNITS OF 50,000.0000<br>THROUGH CHASE SECURITIES, INC.<br>TRADE DATE 3/17/10<br>50,000 PAR VALUE AT 102.25 %<br>CUSIP: 912828KW9                                       | 50,000.00            | .00       | 51,124.80               | 51,086.06<br>50,851.25   | 38.74<br>273.55        |                      |

PAGE 89 OF 101

E.ON US FDN - MD SASS  
1/01/10 TO 4/30/10

SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028

ACCOUNT NUMBER  
40470349004

| DATE | DESCRIPTION                      | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST          |                 | REALIZED G/L<br>COST |                 |
|------|----------------------------------|----------------------|-----------|-------------------------|---------------|-----------------|----------------------|-----------------|
|      |                                  |                      |           |                         | REVALUED COST | REVAL. COST G/L | REVAL. COST G/L      | REVAL. COST G/L |
|      | TOTAL U.S. GOVERNMENT SECURITIES |                      | .00       | 1,616,124.92            | 1,617,519.41  | -1,394.49       |                      |                 |
|      |                                  |                      |           |                         | 1,613,812.82  | 2,312.10        |                      |                 |
|      | TOTAL DISPOSITIONS               |                      | .00       | 2,345,256.84            | 2,346,651.33  | -1,394.49       |                      |                 |
|      |                                  |                      |           |                         | 2,342,944.74  | 2,312.10        |                      |                 |



LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Other disbursements

| Activity                          | Description | Post date | Quantity | Amount per unit | Cash | Original value at PNC Market value |
|-----------------------------------|-------------|-----------|----------|-----------------|------|------------------------------------|
| Change in cash                    |             |           |          |                 |      |                                    |
| Net gain/loss on current holdings |             |           |          |                 |      | - \$22,081 86                      |
| Net pending trades                |             |           |          |                 |      | - \$133,877 92                     |
| Ending balances                   |             |           |          |                 |      | - \$133,877 92                     |
|                                   |             |           |          |                 |      | \$4,715,642.12                     |
|                                   |             |           |          |                 |      | \$4,714,217.53                     |

Realized gain/loss detail

| Description                | Quantity  | Avg. original value at PNC per unit | Total original value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized gain/loss |
|----------------------------|-----------|-------------------------------------|-----------------------------|-----------|---------------------|----------------|------------------------|
| FEDERAL HOME LOAN MTG CORP | 2,461.560 | \$ 105.09392                        | - \$2,586.95                | 04/30/10  | \$ 1.00             | \$2,461.56     | - \$125.39             |
| GOLD POLD #E89496          |           |                                     |                             |           |                     |                |                        |
| 06.000% DUE 04/01/2017     |           |                                     |                             |           |                     |                |                        |
| FEDERAL HOME LOAN MTG CORP | 718.560   | 105.09352                           | - 755.16                    | 05/31/10  | 1.00                | 718.56         | - 36.60                |
| GOLD POLD #E89496          |           |                                     |                             |           |                     |                |                        |
| 06.000% DUE 04/01/2017     |           |                                     |                             |           |                     |                |                        |
| FEDERAL HOME LOAN MTG CORP | 2,593.750 | 105.09378                           | - 2,725.87                  | 06/30/10  | 1.00                | 2,593.75       | - 132.12               |
| GOLD POLD #E89496          |           |                                     |                             |           |                     |                |                        |
| 06.000% DUE 04/01/2017     |           |                                     |                             |           |                     |                |                        |
| FEDERAL HOME LOAN MTG CORP | 3,858.830 | 105.09377                           | - 4,055.39                  | 07/31/10  | 1.00                | 3,858.83       | - 196.56               |
| GOLD POLD #E89496          |           |                                     |                             |           |                     |                |                        |
| 06.000% DUE 04/01/2017     |           |                                     |                             |           |                     |                |                        |
| FEDERAL HOME LOAN MTG CORP | 622.800   | 105.09313                           | - 654.52                    | 08/31/10  | 1.00                | 622.80         | - 31.72                |
| GOLD POLD #E89496          |           |                                     |                             |           |                     |                |                        |
| 06.000% DUE 04/01/2017     |           |                                     |                             |           |                     |                |                        |
| FEDERAL HOME LOAN MTG CORP | 2,349.620 | 105.09359                           | - 2,469.30                  | 09/30/10  | 1.00                | 2,349.62       | - 119.68               |
| GOLD POLD #E89496          |           |                                     |                             |           |                     |                |                        |
| 06.000% DUE 04/01/2017     |           |                                     |                             |           |                     |                |                        |

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LG&E AND KU FDN, INC. - MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                                                               | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|---------------------------------------------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #E89496<br>06.000% DUE 04/01/2017 | 2,160.500 | 105.09373                             | -2,270.55                      | 10/31/10  | 1.00                | 2,160.50       | -110.05                   |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #E89496<br>06.000% DUE 04/01/2017 | 658.660   | 105.09368                             | -692.21                        | 11/30/10  | 1.00                | 658.66         | -33.55                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #E98662<br>05.000% DUE 08/01/2018   | 1,540.260 | 103.73443                             | -1,597.78                      | 04/30/10  | 1.00                | 1,540.26       | -57.52                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #E98662<br>05.000% DUE 08/01/2018   | 1,786.630 | 103.73440                             | -1,853.35                      | 05/31/10  | 1.00                | 1,786.63       | -66.72                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #E98662<br>05.000% DUE 08/01/2018   | 1,784.600 | 103.73417                             | -1,851.24                      | 06/30/10  | 1.00                | 1,784.60       | -66.64                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #E98662<br>05.000% DUE 08/01/2018   | 2,640.090 | 103.73434                             | -2,738.68                      | 07/31/10  | 1.00                | 2,640.09       | -98.59                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #E98662<br>05.000% DUE 08/01/2018   | 2,188.860 | 103.73436                             | -2,270.60                      | 08/31/10  | 1.00                | 2,188.86       | -81.74                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #E98662<br>05.000% DUE 08/01/2018   | 2,416.490 | 103.73434                             | -2,506.73                      | 09/30/10  | 1.00                | 2,416.49       | -90.24                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #E98662<br>05.000% DUE 08/01/2018   | 2,198.610 | 103.73418                             | -2,280.71                      | 10/31/10  | 1.00                | 2,198.61       | -82.10                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #E98662<br>05.000% DUE 08/01/2018   | 3,119.710 | 103.73432                             | -3,236.21                      | 11/30/10  | 1.00                | 3,119.71       | -116.50                   |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #E98662<br>05.000% DUE 08/01/2018   | 555.020   | 104.93676                             | -582.42                        | 04/30/10  | 1.00                | 555.02         | -27.40                    |



LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                                                              | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|--------------------------------------------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL HOME LN MTG CORP<br>GOLD POOL # G01989<br>06.000% DUE 12/01/2035 | 818.340   | 104.93805                             | -858.75                        | 05/31/10  | 1.00                | 818.34         | -40.41                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL # G01989<br>06.000% DUE 12/01/2035 | 645.440   | 104.93772                             | -677.31                        | 06/30/10  | 1.00                | 645.44         | -31.87                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL # G01989<br>06.000% DUE 12/01/2035 | 837       | 104.93787                             | -878.33                        | 07/31/10  | 1.00                | 837.00         | -41.33                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL # G01989<br>06.000% DUE 12/01/2035 | 669.410   | 104.93718                             | -702.46                        | 08/31/10  | 1.00                | 669.41         | -33.05                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL # G01989<br>06.000% DUE 12/01/2035 | 548.830   | 104.93778                             | -575.93                        | 09/30/10  | 1.00                | 548.83         | -27.10                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL # G01989<br>06.000% DUE 12/01/2035 | 853.430   | 104.93772                             | -895.57                        | 10/31/10  | 1.00                | 853.43         | -42.14                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL # G01989<br>06.000% DUE 12/01/2035 | 1,487.890 | 104.93719                             | -1,561.35                      | 11/30/10  | 1.00                | 1,487.89       | -73.46                    |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL G12277<br>06.000% DUE 08/01/2021 | 1,077.030 | 107.03137                             | -1,152.76                      | 04/30/10  | 1.00                | 1,077.03       | -75.73                    |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL G12277<br>06.000% DUE 08/01/2021 | 813.960   | 107.03106                             | -871.19                        | 05/31/10  | 1.00                | 813.96         | -57.23                    |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL G12277<br>06.000% DUE 08/01/2021 | 861.690   | 107.03153                             | -922.28                        | 06/30/10  | 1.00                | 861.69         | -60.59                    |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL G12277<br>06.000% DUE 08/01/2021 | 739.700   | 107.03123                             | -791.71                        | 07/31/10  | 1.00                | 739.70         | -52.01                    |





LG&E AND KU FDN, INC. - MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Page 130 of 156

Detail

Realized gain/loss detail

| Description                                                               | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|---------------------------------------------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL G12277<br>06.000% DUE 08/01/2021  | 780 280   | 107 03081                             | - 835 14                       | 08/31/10  | 1 00                | 780 28         | - 54 86                   |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL G12277<br>06.000% DUE 08/01/2021  | 1,178 960 | 107 03162                             | - 1,261 86                     | 09/30/10  | 1 00                | 1,178 96       | - 82 90                   |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL G12277<br>06.000% DUE 08/01/2021  | 739 030   | 107 03084                             | - 790 99                       | 10/31/10  | 1 00                | 739 03         | - 51 96                   |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL G12277<br>06.000% DUE 08/01/2021  | 1,273 700 | 107 03148                             | - 1,363 26                     | 11/30/10  | 1 00                | 1,273 70       | - 89 56                   |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90984<br>06.000% DUE 08/01/2026 | 2,903 400 | 108 06262                             | - 3,137 49                     | 06/30/10  | 1 00                | 2,903 40       | - 234 09                  |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90984<br>06.000% DUE 08/01/2026 | 2,131 760 | 108 06235                             | - 2,303 63                     | 07/31/10  | 1 00                | 2,131 76       | - 171 87                  |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90984<br>06.000% DUE 08/01/2026 | 2,488 170 | 108 06255                             | - 2,688 78                     | 08/31/10  | 1 00                | 2,488 17       | - 200 61                  |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90984<br>06.000% DUE 08/01/2026 | 2,596 880 | 108 06237                             | - 2,806 25                     | 09/30/10  | 1 00                | 2,596 88       | - 209 37                  |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90984<br>06.000% DUE 08/01/2026 | 2,313 260 | 108 06265                             | - 2,499 77                     | 10/31/10  | 1 00                | 2,313 26       | - 186 51                  |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90984<br>06.000% DUE 08/01/2026 | 2,104 840 | 108 06237                             | - 2,274 56                     | 11/30/10  | 1 00                | 2,104 84       | - 169 70                  |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90994<br>06.000% DUE 10/01/2026 | 1,454 820 | 108 56257                             | - 1,579 39                     | 07/31/10  | 1 00                | 1,454 82       | - 124 57                  |



LG&E AND KU FDN, INC. - MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                                                               | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|---------------------------------------------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90994<br>06.000% DUE 10/01/2026 | 3,032.550 | 108.56243                             | -3,292.21                      | 08/31/10  | 1.00                | 3,032.55       | -259.66                   |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90994<br>06.000% DUE 10/01/2026 | 1,386.650 | 108.56236                             | -1,505.38                      | 09/30/10  | 1.00                | 1,386.65       | -118.73                   |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90994<br>06.000% DUE 10/01/2026 | 1,445.170 | 108.56231                             | -1,568.91                      | 10/31/10  | 1.00                | 1,445.17       | -123.74                   |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90994<br>06.000% DUE 10/01/2026 | 1,719.430 | 108.56272                             | -1,866.66                      | 11/30/10  | 1.00                | 1,719.43       | -147.23                   |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #G11697<br>05.500% DUE 04/01/2020 | 2,654.110 | 108.81237                             | -2,888.00                      | 08/31/10  | 1.00                | 2,654.11       | -233.89                   |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #G11697<br>05.500% DUE 04/01/2020 | 2,329.760 | 108.81250                             | -2,535.07                      | 09/30/10  | 1.00                | 2,329.76       | -205.31                   |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #G11697<br>05.500% DUE 04/01/2020 | 1,347.550 | 108.81229                             | -1,466.30                      | 10/31/10  | 1.00                | 1,347.55       | -118.75                   |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #G11697<br>05.500% DUE 04/01/2020 | 1,753.170 | 108.81261                             | -1,907.67                      | 11/30/10  | 1.00                | 1,753.17       | -154.50                   |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #B12990<br>04.500% DUE 03/01/2019   | 1,744.180 | 102.95325                             | -1,795.69                      | 04/30/10  | 1.00                | 1,744.18       | -51.51                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #B12990<br>04.500% DUE 03/01/2019   | 2,537.150 | 102.95331                             | -2,612.08                      | 05/31/10  | 1.00                | 2,537.15       | -74.93                    |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #B12990<br>04.500% DUE 03/01/2019   | 4,101.660 | 102.95319                             | -4,222.79                      | 06/30/10  | 1.00                | 4,101.66       | -121.13                   |





LG&E AND KU FDN, INC. - MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                                   | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|-----------------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #B12990 | 1,427.480 | 102.95346                             | -1,469.64                      | 07/31/10  | 1.00                | 1,427.48       | -42.16                    |
| 04.500% DUE 03/01/2019                        |           |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #B12990 | 2,737.750 | 102.95315                             | -2,818.60                      | 08/31/10  | 1.00                | 2,737.75       | -80.85                    |
| 04.500% DUE 03/01/2019                        |           |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #B12990 | 1,754.130 | 102.95303                             | -1,805.93                      | 09/30/10  | 1.00                | 1,754.13       | -51.80                    |
| 04.500% DUE 03/01/2019                        |           |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #B12990 | 2,666.720 | 102.95307                             | -2,745.47                      | 10/31/10  | 1.00                | 2,666.72       | -78.75                    |
| 04.500% DUE 03/01/2019                        |           |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #B12990 | 2,549.700 | 102.95329                             | -2,625.00                      | 11/30/10  | 1.00                | 2,549.70       | -75.30                    |
| 04.500% DUE 03/01/2019                        |           |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #C90573 | 357.320   | 109.71398                             | -392.03                        | 04/30/10  | 1.00                | 357.32         | -34.71                    |
| 06.500% DUE 08/01/2022                        |           |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #C90573 | 276.350   | 109.71594                             | -303.20                        | 05/31/10  | 1.00                | 276.35         | -26.85                    |
| 06.500% DUE 08/01/2022                        |           |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #C90573 | 649.530   | 109.71472                             | -712.63                        | 06/30/10  | 1.00                | 649.53         | -63.10                    |
| 06.500% DUE 08/01/2022                        |           |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #C90573 | 548.750   | 109.71481                             | -602.06                        | 07/31/10  | 1.00                | 548.75         | -53.31                    |
| 06.500% DUE 08/01/2022                        |           |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #C90573 | 345.610   | 109.71615                             | -379.19                        | 08/31/10  | 1.00                | 345.61         | -33.58                    |
| 06.500% DUE 08/01/2022                        |           |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #C90573 | 308.700   | 109.71493                             | -338.69                        | 09/30/10  | 1.00                | 308.70         | -29.99                    |
| 06.500% DUE 08/01/2022                        |           |                                       |                                |           |                     |                |                           |



LG&E AND KU FDN, INC. - MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Page 133 of 156

Detail

Realized gain/loss detail

| Description                                      | Quantity  | Avg. original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|--------------------------------------------------|-----------|----------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL HOME LN MTG CORP<br>GOLD POOL # C90573   | 388.830   | 109.71376                              | - 426.60                       | 10/31/10  | 1.00                | 388.83         | - 37.77                   |
| 06.500% DUE 08/01/2022                           |           |                                        |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL # C90573   | 117.710   | 109.71880                              | - 129.15                       | 11/30/10  | 1.00                | 117.71         | - 11.44                   |
| 06.500% DUE 08/01/2022                           |           |                                        |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL # C90690 | 2,077.290 | 103.12523                              | - 2,142.21                     | 04/30/10  | 1.00                | 2,077.29       | - 64.92                   |
| 05.000% DUE 07/01/2023                           |           |                                        |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL # C90690 | 1,539.050 | 103.12530                              | - 1,587.15                     | 05/31/10  | 1.00                | 1,539.05       | - 48.10                   |
| 05.000% DUE 07/01/2023                           |           |                                        |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL # C90690 | 1,893.120 | 103.12500                              | - 1,952.28                     | 06/30/10  | 1.00                | 1,893.12       | - 59.16                   |
| 05.000% DUE 07/01/2023                           |           |                                        |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL # C90690 | 2,019.120 | 103.12512                              | - 2,082.22                     | 07/31/10  | 1.00                | 2,019.12       | - 63.10                   |
| 05.000% DUE 07/01/2023                           |           |                                        |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL # C90690 | 2,639.540 | 103.12517                              | - 2,722.03                     | 08/31/10  | 1.00                | 2,639.54       | - 82.49                   |
| 05.000% DUE 07/01/2023                           |           |                                        |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL # C90690 | 2,968.840 | 103.12513                              | - 3,061.62                     | 09/30/10  | 1.00                | 2,968.84       | - 92.78                   |
| 05.000% DUE 07/01/2023                           |           |                                        |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL # C90690 | 3,092.310 | 103.12485                              | - 3,188.94                     | 10/31/10  | 1.00                | 3,092.31       | - 96.63                   |
| 05.000% DUE 07/01/2023                           |           |                                        |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL # C90690 | 3,548     | 103.12486                              | - 3,658.87                     | 11/30/10  | 1.00                | 3,548.00       | - 110.87                  |
| 05.000% DUE 07/01/2023                           |           |                                        |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL # C90849 | 1,444.040 | 100.56231                              | - 1,452.16                     | 04/30/10  | 1.00                | 1,444.04       | - 8.12                    |
| 04.000% DUE 05/01/2024                           |           |                                        |                                |           |                     |                |                           |



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LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                                      | Quantity   | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|--------------------------------------------------|------------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90849  | 549 840    | 100.56198                             | -552.93                        | 05/31/10  | 1.00                | 549.84         | -3.09                     |
| 04.000% DUE 05/01/2024                           |            |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90849  | 523 260    | 100.56186                             | -526.20                        | 06/30/10  | 1.00                | 523.26         | -2.94                     |
| 04.000% DUE 05/01/2024                           |            |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90849  | 2,144 080  | 100.56248                             | -2,156.14                      | 07/31/10  | 1.00                | 2,144.08       | -12.06                    |
| 04.000% DUE 05/01/2024                           |            |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90849  | 2,396 440  | 100.56250                             | -2,409.92                      | 08/31/10  | 1.00                | 2,396.44       | -13.48                    |
| 04.000% DUE 05/01/2024                           |            |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90849  | 1,175 750  | 100.56219                             | -1,182.36                      | 09/30/10  | 1.00                | 1,175.75       | -6.61                     |
| 04.000% DUE 05/01/2024                           |            |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90849  | 2,127 690  | 100.56258                             | -2,139.66                      | 10/31/10  | 1.00                | 2,127.69       | -11.97                    |
| 04.000% DUE 05/01/2024                           |            |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LOAN MTG CORP<br>GOLD POOL #C90849  | 2,893 060  | 100.56273                             | -2,909.34                      | 11/30/10  | 1.00                | 2,893.06       | -16.28                    |
| 04.000% DUE 05/01/2024                           |            |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #G11811    | 2,500 470  | 104.21881                             | -2,605.96                      | 04/30/10  | 1.00                | 2,500.47       | -105.49                   |
| 05.500% DUE 07/01/2018                           |            |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #G11811    | 3,764 040  | 104.21887                             | -3,922.84                      | 05/31/10  | 1.00                | 3,764.04       | -158.80                   |
| 05.500% DUE 07/01/2018                           |            |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>GOLD POOL #G11811    | 66,954 250 | 104.21873                             | -69,778.87                     | 06/15/10  | 107.56              | 72,017.69      | 2,238.82                  |
| 05.500% DUE 07/01/2018                           |            |                                       |                                |           |                     |                |                           |
| FEDERAL HOME LN MTG CORP<br>SERIES 2390 CLASS CH | 1,982 970  | 106.68744                             | -2,115.58                      | 05/01/10  | 1.00                | 1,982.97       | -132.61                   |
| 05.500% DUE 12/15/2016                           |            |                                       |                                |           |                     |                |                           |



LG&E AND KU FDN, INC. - MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Page 135 of 156

Detail

Realized gain/loss detail

| Description                                                                | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|----------------------------------------------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL HOME LN MTG CORP<br>SERIES 2390 CLASS CH<br>05 500% DUE 12/15/2016 | 2,163.220 | 106.68772                             | -2,307.89                      | 06/01/10  | 1.00                | 2,163.22       | -144.67                   |
| FEDERAL HOME LN MTG CORP<br>SERIES 2390 CLASS CH<br>05 500% DUE 12/15/2016 | 1,558.420 | 106.68754                             | -1,662.64                      | 07/01/10  | 1.00                | 1,558.42       | -104.22                   |
| FEDERAL HOME LN MTG CORP<br>SERIES 2390 CLASS CH<br>05 500% DUE 12/15/2016 | 1,249.790 | 106.68752                             | -1,333.37                      | 08/01/10  | 1.00                | 1,249.79       | -83.58                    |
| FEDERAL HOME LN MTG CORP<br>SERIES 2390 CLASS CH<br>05 500% DUE 12/15/2016 | 1,470.710 | 106.68725                             | -1,569.06                      | 09/01/10  | 1.00                | 1,470.71       | -98.35                    |
| FEDERAL HOME LN MTG CORP<br>SERIES 2390 CLASS CH<br>05 500% DUE 12/15/2016 | 1,198.220 | 106.68742                             | -1,278.35                      | 10/01/10  | 1.00                | 1,198.22       | -80.13                    |
| FEDERAL HOME LN MTG CORP<br>SERIES 2390 CLASS CH<br>05 500% DUE 12/15/2016 | 1,941.980 | 106.68750                             | -2,071.85                      | 11/01/10  | 1.00                | 1,941.98       | -129.87                   |
| FEDERAL HOME LN MTG CORP<br>SERIES 2390 CLASS CH<br>05 500% DUE 12/15/2016 | 1,282.520 | 106.68762                             | -1,368.29                      | 12/01/10  | 1.00                | 1,282.52       | -85.77                    |
| FEDERAL HOME LOAN MTG<br>NTS                                               | 90,000    | 101.62290                             | -91,460.61                     | 06/25/10  | 108.67              | 97,803.09      | 6,342.48                  |
| 05.125% DUE 07/15/2012<br>FEDERAL HOME LOAN MTG<br>NTS                     | 25,000    | 104.25232                             | -26,063.08                     | 12/06/10  | 107.38              | 26,844.25      | 781.17                    |
| 05.125% DUE 07/15/2012<br>FEDERAL NATL MTG ASSN<br>BONDS                   | 135,000   | 122.59301                             | -165,500.57                    | 09/28/10  | 138.06              | 186,385.32     | 20,884.75                 |
| 06.625% DUE 11/15/2030<br>FEDERAL NATL MTG ASSN<br>BONDS                   | 75,000    | 122.59301                             | -91,944.76                     | 12/01/10  | 130.31              | 97,735.58      | 5,790.82                  |
| 06.625% DUE 11/15/2030                                                     |           |                                       |                                |           |                     |                |                           |

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LG&E AND KU FDN, INC. - MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                                                                | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|----------------------------------------------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL NATL MTG ASSN<br>SERIES 1997-61 CLASS ZC<br>07.000% DUE 02/25/2023 | 733.020   | 105.18813                             | - 771.05                       | 05/01/10  | 1.00                | 733.02         | - 38.03                   |
| FEDERAL NATL MTG ASSN<br>SERIES 1997-61 CLASS ZC<br>07.000% DUE 02/25/2023 | 489.680   | 105.18706                             | - 515.08                       | 06/01/10  | 1.00                | 489.68         | - 25.40                   |
| FEDERAL NATL MTG ASSN<br>SERIES 1997-61 CLASS ZC<br>07.000% DUE 02/25/2023 | 522.460   | 105.18700                             | - 549.56                       | 07/01/10  | 1.00                | 522.46         | - 27.10                   |
| FEDERAL NATL MTG ASSN<br>SERIES 1997-61 CLASS ZC<br>07.000% DUE 02/25/2023 | 475.660   | 105.18858                             | - 500.34                       | 08/01/10  | 1.00                | 475.66         | - 24.68                   |
| FEDERAL NATL MTG ASSN<br>SERIES 1997-61 CLASS ZC<br>07.000% DUE 02/25/2023 | 747.590   | 105.18734                             | - 786.37                       | 09/01/10  | 1.00                | 747.59         | - 38.78                   |
| FEDERAL NATL MTG ASSN<br>SERIES 1997-61 CLASS ZC<br>07.000% DUE 02/25/2023 | 523.810   | 105.18700                             | - 550.98                       | 10/01/10  | 1.00                | 523.81         | - 27.17                   |
| FEDERAL NATL MTG ASSN<br>SERIES 1997-61 CLASS ZC<br>07.000% DUE 02/25/2023 | 653.170   | 105.18701                             | - 687.05                       | 11/01/10  | 1.00                | 653.17         | - 33.88                   |
| FEDERAL NATL MTG ASSN<br>SERIES 1997-61 CLASS ZC<br>07.000% DUE 02/25/2023 | 730.520   | 105.18809                             | - 768.42                       | 12/01/10  | 1.00                | 730.52         | - 37.90                   |
| FEDERAL NATL MTG ASSN<br>POOL # 252348<br>06.500% DUE 03/01/2019           | 2,219.080 | 106.09397                             | - 2,354.31                     | 04/30/10  | 1.00                | 2,219.08       | - 135.23                  |
| FEDERAL NATL MTG ASSN<br>POOL # 252348<br>06.500% DUE 03/01/2019           | 1,383.380 | 106.09377                             | - 1,467.68                     | 05/31/10  | 1.00                | 1,383.38       | - 84.30                   |
| FEDERAL NATL MTG ASSN<br>POOL # 252348<br>06.500% DUE 03/01/2019           | 1,165.740 | 106.09398                             | - 1,236.78                     | 06/30/10  | 1.00                | 1,165.74       | - 71.04                   |



LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

## Detail

## Realized gain/loss detail

| Description                            | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|----------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL NATL MTG ASSN<br>POOL # 252348 | 1,508.100 | 106.09376                             | -1,603.00                      | 07/31/10  | 1.00                | 1,508.10       | -91.90                    |
| 06.500% DUE 03/01/2019                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL # 252348 | 1,742.600 | 106.09377                             | -1,848.79                      | 08/31/10  | 1.00                | 1,742.60       | -106.19                   |
| 06.500% DUE 03/01/2019                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL # 252348 | 1,585.020 | 106.09393                             | -1,681.61                      | 09/30/10  | 1.00                | 1,585.02       | -96.59                    |
| 06.500% DUE 03/01/2019                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL # 252348 | 1,220.460 | 106.09360                             | -1,294.83                      | 10/31/10  | 1.00                | 1,220.46       | -74.37                    |
| 06.500% DUE 03/01/2019                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL # 252348 | 941.800   | 106.09365                             | -999.19                        | 11/30/10  | 1.00                | 941.80         | -57.39                    |
| 06.500% DUE 03/01/2019                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL # 254696 | 1,815.790 | 108.29666                             | -1,966.44                      | 07/31/10  | 1.00                | 1,815.79       | -150.65                   |
| 05.500% DUE 03/01/2018                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL # 254696 | 1,263.700 | 108.29706                             | -1,368.55                      | 08/31/10  | 1.00                | 1,263.70       | -104.85                   |
| 05.500% DUE 03/01/2018                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL # 254696 | 1,246.490 | 108.29690                             | -1,349.91                      | 09/30/10  | 1.00                | 1,246.49       | -103.42                   |
| 05.500% DUE 03/01/2018                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL # 254696 | 1,753.980 | 108.29713                             | -1,899.51                      | 10/31/10  | 1.00                | 1,753.98       | -145.53                   |
| 05.500% DUE 03/01/2018                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL # 254696 | 2,053.880 | 108.29698                             | -2,224.29                      | 11/30/10  | 1.00                | 2,053.88       | -170.41                   |
| 05.500% DUE 03/01/2018                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL # 254733 | 1,092.520 | 105.15597                             | -1,148.85                      | 04/30/10  | 1.00                | 1,092.52       | -56.33                    |
| 05.000% DUE 04/01/2023                 |           |                                       |                                |           |                     |                |                           |





LG&E AND KU FDN, INC. - MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

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|---------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL NATL MTG ASSN<br>POOL #254733 | 1,215.840 | 105.15611                             | - 1,278.53                     | 05/31/10  | 1.00                | 1,215.84       | - 62.69                   |
| 05.000% DUE 04/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254733 | 951.580   | 105.15669                             | - 1,000.65                     | 06/30/10  | 1.00                | 951.58         | - 49.07                   |
| 05.000% DUE 04/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254733 | 965.980   | 105.15642                             | - 1,015.79                     | 07/31/10  | 1.00                | 965.98         | - 49.81                   |
| 05.000% DUE 04/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254733 | 965.070   | 105.15610                             | - 1,014.83                     | 08/31/10  | 1.00                | 965.07         | - 49.76                   |
| 05.000% DUE 04/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254733 | 1,222.330 | 105.15655                             | - 1,285.36                     | 09/30/10  | 1.00                | 1,222.33       | - 63.03                   |
| 05.000% DUE 04/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254733 | 1,303.040 | 105.15640                             | - 1,370.23                     | 10/31/10  | 1.00                | 1,303.04       | - 67.19                   |
| 05.000% DUE 04/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254733 | 1,340.060 | 105.15649                             | - 1,409.16                     | 11/30/10  | 1.00                | 1,340.06       | - 69.10                   |
| 05.000% DUE 04/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254797 | 1,118.340 | 106.71889                             | - 1,193.48                     | 06/30/10  | 1.00                | 1,118.34       | - 75.14                   |
| 05.000% DUE 04/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254797 | 1,413.340 | 106.71884                             | - 1,508.30                     | 07/31/10  | 1.00                | 1,413.34       | - 94.96                   |
| 05.000% DUE 04/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254797 | 1,806.910 | 106.71865                             | - 1,928.31                     | 08/31/10  | 1.00                | 1,806.91       | - 121.40                  |
| 05.000% DUE 04/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254797 | 1,761.210 | 106.71868                             | - 1,879.54                     | 09/30/10  | 1.00                | 1,761.21       | - 118.33                  |
| 05.000% DUE 04/01/2023                |           |                                       |                                |           |                     |                |                           |



LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

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|---------------------------------------|-----------|----------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL NATL MTG ASSN<br>POOL #254797 | 1,709.550 | 106.71873                              | -1,824.41                      | 10/31/10  | 1.00                | 1,709.55       | -114.86                   |
| 05 000% DUE 06/01/2023                |           |                                        |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254797 | 2,000.520 | 106.71875                              | -2,134.93                      | 11/30/10  | 1.00                | 2,000.52       | -134.41                   |
| 05 000% DUE 06/01/2023                |           |                                        |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254892 | 2,223.150 | 100.39044                              | -2,231.83                      | 04/30/10  | 1.00                | 2,223.15       | -8.68                     |
| 03 500% DUE 08/01/2013                |           |                                        |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254892 | 1,507.680 | 100.39067                              | -1,513.57                      | 05/31/10  | 1.00                | 1,507.68       | -5.89                     |
| 03 500% DUE 08/01/2013                |           |                                        |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254892 | 2,253.180 | 100.39056                              | -2,261.98                      | 06/30/10  | 1.00                | 2,253.18       | -8.80                     |
| 03 500% DUE 08/01/2013                |           |                                        |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254892 | 1,777.490 | 100.39044                              | -1,784.43                      | 07/31/10  | 1.00                | 1,777.49       | -6.94                     |
| 03 500% DUE 08/01/2013                |           |                                        |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254892 | 1,871.020 | 100.39070                              | -1,878.33                      | 08/31/10  | 1.00                | 1,871.02       | -7.31                     |
| 03 500% DUE 08/01/2013                |           |                                        |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254892 | 1,984.840 | 100.39046                              | -1,992.59                      | 09/30/10  | 1.00                | 1,984.84       | -7.75                     |
| 03 500% DUE 08/01/2013                |           |                                        |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254892 | 2,314.100 | 100.39065                              | -2,323.14                      | 10/31/10  | 1.00                | 2,314.10       | -9.04                     |
| 03 500% DUE 08/01/2013                |           |                                        |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254892 | 1,630.340 | 100.39072                              | -1,636.71                      | 11/30/10  | 1.00                | 1,630.34       | -6.37                     |
| 03 500% DUE 08/01/2013                |           |                                        |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254972 | 2,927.270 | 105.93761                              | -3,101.08                      | 04/30/10  | 1.00                | 2,927.27       | -173.81                   |
| 06 000% DUE 10/01/2023                |           |                                        |                                |           |                     |                |                           |





LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

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|---------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL NATL MTG ASSN<br>POOL #254972 | 620.700   | 105.93685                             | - 657.55                       | 05/31/10  | 1.00                | 620.70         | - 36.85                   |
| 06.000% DUE 10/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254972 | 683.050   | 105.93807                             | - 723.61                       | 06/30/10  | 1.00                | 683.05         | - 40.56                   |
| 06.000% DUE 10/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254972 | 1,126.050 | 105.93757                             | - 1,192.91                     | 07/31/10  | 1.00                | 1,126.05       | - 66.86                   |
| 06.000% DUE 10/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254972 | 1,714.280 | 105.93777                             | - 1,816.07                     | 08/31/10  | 1.00                | 1,714.28       | - 101.79                  |
| 06.000% DUE 10/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254972 | 1,321.420 | 105.93755                             | - 1,399.88                     | 09/30/10  | 1.00                | 1,321.42       | - 78.46                   |
| 06.000% DUE 10/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254972 | 204.470   | 105.93730                             | - 216.61                       | 10/31/10  | 1.00                | 204.47         | - 12.14                   |
| 06.000% DUE 10/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #254972 | 1,282.160 | 105.93764                             | - 1,358.29                     | 11/30/10  | 1.00                | 1,282.16       | - 76.13                   |
| 06.000% DUE 10/01/2023                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #255627 | 2,014.070 | 106.50027                             | - 2,144.99                     | 07/31/10  | 1.00                | 2,014.07       | - 130.92                  |
| 05.000% DUE 02/01/2025                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #255627 | 2,158.950 | 106.49992                             | - 2,299.28                     | 08/31/10  | 1.00                | 2,158.95       | - 140.33                  |
| 05.000% DUE 02/01/2025                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #255627 | 2,347.420 | 106.49990                             | - 2,500.00                     | 09/30/10  | 1.00                | 2,347.42       | - 152.58                  |
| 05.000% DUE 02/01/2025                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #255627 | 2,007.990 | 106.50003                             | - 2,138.51                     | 10/31/10  | 1.00                | 2,007.99       | - 130.52                  |
| 05.000% DUE 02/01/2025                |           |                                       |                                |           |                     |                |                           |



LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

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|---------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL NATL MTG ASSN<br>POOL #255627 | 2,946.530 | 106.50019                             | -3,138.06                      | 11/30/10  | 1.00                | 2,946.53       | -191.53                   |
| 05.000% DUE 02/01/2025                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #535206 | 1,924.050 | 105.12513                             | -2,022.66                      | 04/30/10  | 1.00                | 1,924.05       | -98.61                    |
| 07.000% DUE 02/01/2015                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #535206 | 1,829.170 | 105.12473                             | -1,922.91                      | 05/31/10  | 1.00                | 1,829.17       | -93.74                    |
| 07.000% DUE 02/01/2015                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #535206 | 1,487.180 | 105.12514                             | -1,563.40                      | 06/30/10  | 1.00                | 1,487.18       | -76.22                    |
| 07.000% DUE 02/01/2015                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #535206 | 1,641.050 | 105.12477                             | -1,725.15                      | 07/31/10  | 1.00                | 1,641.05       | -84.10                    |
| 07.000% DUE 02/01/2015                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #535206 | 1,432.510 | 105.12527                             | -1,505.93                      | 08/31/10  | 1.00                | 1,432.51       | -73.42                    |
| 07.000% DUE 02/01/2015                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #535206 | 1,880.980 | 105.12499                             | -1,977.38                      | 09/30/10  | 1.00                | 1,880.98       | -96.40                    |
| 07.000% DUE 02/01/2015                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #535206 | 1,512.040 | 105.12486                             | -1,589.53                      | 10/31/10  | 1.00                | 1,512.04       | -77.49                    |
| 07.000% DUE 02/01/2015                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #535206 | 1,237.760 | 105.12539                             | -1,301.20                      | 11/30/10  | 1.00                | 1,237.76       | -63.44                    |
| 07.000% DUE 02/01/2015                |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #545696 | 1,964.750 | 105.46889                             | -2,072.20                      | 04/30/10  | 1.00                | 1,964.75       | -107.45                   |
| 6.00% DUE 6/1/2022                    |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #545696 | 1,479.980 | 105.46899                             | -1,560.92                      | 05/31/10  | 1.00                | 1,479.98       | -80.94                    |
| 6.00% DUE 6/1/2022                    |           |                                       |                                |           |                     |                |                           |



LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

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| Description                                                 | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|-------------------------------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL NATL MTG ASSN<br>POOL #545696<br>6.00% DUE 6/1/2022 | 1,389,520 | 105.46879                             | -1,465.51                      | 06/30/10  | 1.00                | 1,389.52       | -75.99                    |
| FEDERAL NATL MTG ASSN<br>POOL #545696<br>6.00% DUE 6/1/2022 | 864,090   | 105.46934                             | -911.35                        | 07/31/10  | 1.00                | 864.09         | -47.26                    |
| FEDERAL NATL MTG ASSN<br>POOL #545696<br>6.00% DUE 6/1/2022 | 874,480   | 105.46839                             | -922.30                        | 08/31/10  | 1.00                | 874.48         | -47.82                    |
| FEDERAL NATL MTG ASSN<br>POOL #545696<br>6.00% DUE 6/1/2022 | 1,457,510 | 105.46892                             | -1,537.22                      | 09/30/10  | 1.00                | 1,457.51       | -79.71                    |
| FEDERAL NATL MTG ASSN<br>POOL #545696<br>6.00% DUE 6/1/2022 | 1,239,550 | 105.46892                             | -1,307.34                      | 10/31/10  | 1.00                | 1,239.55       | -67.79                    |
| FEDERAL NATL MTG ASSN<br>POOL #545696<br>6.00% DUE 6/1/2022 | 1,673,240 | 105.46903                             | -1,764.75                      | 11/30/10  | 1.00                | 1,673.24       | -91.51                    |
| FEDERAL NATL MTG ASSN<br>POOL #571868<br>6% DUE 5/01/2014   | 1,137,740 | 104.82799                             | -1,192.67                      | 04/30/10  | 1.00                | 1,137.74       | -54.93                    |
| FEDERAL NATL MTG ASSN<br>POOL #571868<br>6% DUE 5/01/2014   | 1,105,040 | 104.82788                             | -1,158.39                      | 05/31/10  | 1.00                | 1,105.04       | -53.35                    |
| FEDERAL NATL MTG ASSN<br>POOL #571868<br>6% DUE 5/01/2014   | 2,612,800 | 104.82815                             | -2,738.95                      | 06/30/10  | 1.00                | 2,612.80       | -126.15                   |
| FEDERAL NATL MTG ASSN<br>POOL #571868<br>6% DUE 5/01/2014   | 1,131,910 | 104.82812                             | -1,186.56                      | 07/31/10  | 1.00                | 1,131.91       | -54.65                    |
| FEDERAL NATL MTG ASSN<br>POOL #571868<br>6% DUE 5/01/2014   | 1,531,850 | 104.82815                             | -1,605.81                      | 08/31/10  | 1.00                | 1,531.85       | -73.96                    |



LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                                                                | Quantity  | Avg. original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|----------------------------------------------------------------------------|-----------|----------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL NATL MTG ASSN<br>POOL #571868<br>6% DUE 5/01/2014                  | 2,780.110 | 104.82823                              | -2,914.34                      | 09/30/10  | 1.00                | 2,780.11       | -134.23                   |
| FEDERAL NATL MTG ASSN<br>POOL #571868<br>6% DUE 5/01/2014                  | 943.890   | 104.82789                              | -989.46                        | 10/31/10  | 1.00                | 943.89         | -45.57                    |
| FEDERAL NATL MTG ASSN<br>POOL #571868<br>6% DUE 5/01/2014                  | 1,403.260 | 104.82804                              | -1,471.01                      | 11/30/10  | 1.00                | 1,403.26       | -67.75                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2001-40 CLASS PX<br>06.000% DUE 11/25/2031 | 120.000   | 103.34375                              | -124,012.50                    | 09/29/10  | 111.00              | 133,200.00     | 9,187.50                  |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-43 CLASS EX<br>04.500% DUE 10/25/2017 | 2,870.970 | 102.40616                              | -2,940.05                      | 05/01/10  | 1.00                | 2,870.97       | -69.08                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-43 CLASS EX<br>04.500% DUE 10/25/2017 | 2,826.200 | 102.40641                              | -2,894.21                      | 06/01/10  | 1.00                | 2,826.20       | -68.01                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-43 CLASS EX<br>04.500% DUE 10/25/2017 | 2,516.120 | 102.40609                              | -2,576.66                      | 07/01/10  | 1.00                | 2,516.12       | -60.54                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-43 CLASS EX<br>04.500% DUE 10/25/2017 | 2,295.280 | 102.40624                              | -2,350.51                      | 08/01/10  | 1.00                | 2,295.28       | -55.23                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-43 CLASS EX<br>04.500% DUE 10/25/2017 | 2,656.130 | 102.40613                              | -2,720.04                      | 09/01/10  | 1.00                | 2,656.13       | -63.91                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-43 CLASS EX<br>04.500% DUE 10/25/2017 | 2,769.240 | 102.40644                              | -2,835.88                      | 10/01/10  | 1.00                | 2,769.24       | -66.64                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-43 CLASS EX<br>04.500% DUE 10/25/2017 | 2,673.530 | 102.40618                              | -2,737.86                      | 11/01/10  | 1.00                | 2,673.53       | -64.33                    |





LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                                                                  | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|------------------------------------------------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL NATL MTG ASSN<br>SERIES 2003-43 CLASS EX<br>04.500% DUE 10/25/2017   | 2,754.900 | 102.40626                             | -2,821.19                      | 12/01/10  | 1.00                | 2,754.90       | -66.29                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-75 CLASS NB<br>03.250% DUE 08/25/2018   | 2,784.380 | 99.96875                              | -2,783.51                      | 05/01/10  | 1.00                | 2,784.38       | 0.87                      |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-75 CLASS NB<br>03.250% DUE 08/25/2018   | 2,488.420 | 99.96865                              | -2,487.64                      | 06/01/10  | 1.00                | 2,488.42       | 0.78                      |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-75 CLASS NB<br>03.250% DUE 08/25/2018   | 2,738.820 | 99.96860                              | -2,737.96                      | 07/01/10  | 1.00                | 2,738.82       | 0.86                      |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-75 CLASS NB<br>03.250% DUE 08/25/2018   | 3,025.170 | 99.96893                              | -3,024.23                      | 08/01/10  | 1.00                | 3,025.17       | 0.94                      |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-75 CLASS NB<br>03.250% DUE 08/25/2018   | 2,417.610 | 99.96856                              | -2,416.85                      | 09/01/10  | 1.00                | 2,417.61       | 0.76                      |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-75 CLASS NB<br>03.250% DUE 08/25/2018   | 2,280.540 | 99.96887                              | -2,279.83                      | 10/01/10  | 1.00                | 2,280.54       | 0.71                      |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-75 CLASS NB<br>03.250% DUE 08/25/2018   | 2,466.100 | 99.96878                              | -2,465.33                      | 11/01/10  | 1.00                | 2,466.10       | 0.77                      |
| FEDERAL NATL MTG ASSN<br>SERIES 2003-75 CLASS NB<br>03.250% DUE 08/25/2018   | 2,675.540 | 99.96860                              | -2,674.70                      | 12/01/10  | 1.00                | 2,675.54       | 0.84                      |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2542 CLASS ES<br>05.000% DUE 12/15/2017 | 1,281     | 107.00000                             | -1,370.67                      | 12/01/10  | 1.00                | 1,281.00       | -89.67                    |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2574 CLASS JM<br>05.000% DUE 12/15/2022 | 1,615.510 | 105.87492                             | -1,710.42                      | 07/01/10  | 1.00                | 1,615.51       | -94.91                    |



LG&E AND KU FDN, INC. - MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                                                                  | Quantity   | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|------------------------------------------------------------------------------|------------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2574 CLASS JM<br>05 000% DUE 12/15/2022 | 1,690.070  | 105.87490                             | - 1,789.36                     | 08/01/10  | 1.00                | 1,690.07       | - 99.29                   |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2574 CLASS JM<br>05 000% DUE 12/15/2022 | 2,254.300  | 105.87499                             | - 2,386.74                     | 09/01/10  | 1.00                | 2,254.30       | - 132.44                  |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2574 CLASS JM<br>05 000% DUE 12/15/2022 | 2,467.210  | 105.87506                             | - 2,612.16                     | 10/01/10  | 1.00                | 2,467.21       | - 144.95                  |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2574 CLASS JM<br>05 000% DUE 12/15/2022 | 2,299.190  | 105.87511                             | - 2,434.27                     | 11/01/10  | 1.00                | 2,299.19       | - 135.08                  |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2574 CLASS JM<br>05 000% DUE 12/15/2022 | 2,317.140  | 105.87491                             | - 2,453.27                     | 12/01/10  | 1.00                | 2,317.14       | - 136.13                  |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2632 CLASS AB<br>04 500% DUE 06/15/2018 | 75,000     | 103.56251                             | - 77,671.88                    | 07/13/10  | 107.50              | 80,625.00      | 2,953.12                  |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2627 CLASS EV<br>03 500% DUE 04/15/2018 | 64,713.126 | 102.93749                             | - 66,614.07                    | 08/16/10  | 103.38              | 66,897.19      | 283.12                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2005-80 CLASS PB<br>05 500% DUE 04/25/2030   | 2,371.540  | 103.74988                             | - 2,460.47                     | 05/01/10  | 1.00                | 2,371.54       | - 88.93                   |
| FEDERAL NATL MTG ASSN<br>SERIES 2005-80 CLASS PB<br>05 500% DUE 04/25/2030   | 2,359.210  | 103.74998                             | - 2,447.68                     | 06/01/10  | 1.00                | 2,359.21       | - 88.47                   |
| FEDERAL NATL MTG ASSN<br>SERIES 2005-80 CLASS PB<br>05 500% DUE 04/25/2030   | 2,346.940  | 103.74999                             | - 2,434.95                     | 07/01/10  | 1.00                | 2,346.94       | - 88.01                   |
| FEDERAL NATL MTG ASSN<br>SERIES 2005-80 CLASS PB<br>05 500% DUE 04/25/2030   | 2,334.730  | 103.74990                             | - 2,422.28                     | 08/01/10  | 1.00                | 2,334.73       | - 87.55                   |





LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                                                                  | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|------------------------------------------------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL NATL MTG ASSN<br>SERIES 2005-80 CLASS PB<br>05 500% DUE 04/25/2030   | 2,322 580 | 103.75014                             | - 2,409.68                     | 09/01/10  | 1.00                | 2,322.58       | - 87.10                   |
| FEDERAL NATL MTG ASSN<br>SERIES 2005-80 CLASS PB<br>05 500% DUE 04/25/2030   | 2,310.500 | 103.74984                             | - 2,397.14                     | 10/01/10  | 1.00                | 2,310.50       | - 86.64                   |
| FEDERAL NATL MTG ASSN<br>SERIES 2005-80 CLASS PB<br>05 500% DUE 04/25/2030   | 2,298.480 | 103.74987                             | - 2,384.67                     | 11/01/10  | 1.00                | 2,298.48       | - 86.19                   |
| FEDERAL NATL MTG ASSN<br>SERIES 2005-80 CLASS PB<br>05 500% DUE 04/25/2030   | 4,100.460 | 103.75007                             | - 4,254.23                     | 12/01/10  | 1.00                | 4,100.46       | - 153.77                  |
| FEDERAL NATL MTG ASSN<br>SERIES 2005-80 CLASS PB<br>05 500% DUE 04/25/2030   | 3,129.080 | 102.07825                             | - 3,194.11                     | 05/01/10  | 1.00                | 3,129.08       | - 65.03                   |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2717 CLASS HP<br>04 500% DUE 12/15/2013 | 2,804.980 | 102.07809                             | - 2,863.27                     | 06/01/10  | 1.00                | 2,804.98       | - 58.29                   |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2717 CLASS HP<br>04 500% DUE 12/15/2013 | 3,035.560 | 102.07804                             | - 3,098.64                     | 07/01/10  | 1.00                | 3,035.56       | - 63.08                   |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2717 CLASS HP<br>04 500% DUE 12/15/2013 | 2,882.140 | 102.07832                             | - 2,942.04                     | 08/01/10  | 1.00                | 2,882.14       | - 59.90                   |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2717 CLASS HP<br>04 500% DUE 12/15/2013 | 2,898.350 | 102.07808                             | - 2,958.58                     | 09/01/10  | 1.00                | 2,898.35       | - 60.23                   |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2717 CLASS HP<br>04 500% DUE 12/15/2013 | 2,704.440 | 102.07806                             | - 2,760.64                     | 10/01/10  | 1.00                | 2,704.44       | - 56.20                   |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2717 CLASS HP<br>04 500% DUE 12/15/2013 | 2,873.780 | 102.07810                             | - 2,933.50                     | 11/01/10  | 1.00                | 2,873.78       | - 59.72                   |



LG&E AND KU FDN, INC. - MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Page 147 of 156

Detail

Realized gain/loss detail

| Description                                                                      | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|----------------------------------------------------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2717 CLASS HP<br>04.500% DUE 12/15/2013     | 2,702.260 | 102.07826                             | - 2,758.42                     | 12/01/10  | 1.00                | 2,702.26       | - 56.16                   |
| FEDERAL NATL MTG ASSN<br>SERIES 2006-36 CLASS VO<br>ZERO CPN DUE 05/25/2036      | 1,661.310 | 84.50018                              | - 1,403.81                     | 05/01/10  | 1.00                | 1,661.31       | 257.50                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2006-36 CLASS VO<br>ZERO CPN DUE 05/25/2036      | 1,330.020 | 84.50023                              | - 1,123.87                     | 06/01/10  | 1.00                | 1,330.02       | 206.15                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2006-36 CLASS VO<br>ZERO CPN DUE 05/25/2036      | 1,524.850 | 84.50011                              | - 1,288.50                     | 07/01/10  | 1.00                | 1,524.85       | 236.35                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2006-36 CLASS VO<br>ZERO CPN DUE 05/25/2036      | 1,414.520 | 84.50004                              | - 1,195.27                     | 08/01/10  | 1.00                | 1,414.52       | 219.25                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2006-36 CLASS VO<br>ZERO CPN DUE 05/25/2036      | 1,405.980 | 84.49978                              | - 1,188.05                     | 09/01/10  | 1.00                | 1,405.98       | 217.93                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2006-36 CLASS VO<br>ZERO CPN DUE 05/25/2036      | 1,397.490 | 84.50007                              | - 1,180.88                     | 10/01/10  | 1.00                | 1,397.49       | 216.61                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2006-36 CLASS VO<br>ZERO CPN DUE 05/25/2036      | 1,389.050 | 84.50020                              | - 1,173.75                     | 11/01/10  | 1.00                | 1,389.05       | 215.30                    |
| FEDERAL NATL MTG ASSN<br>SERIES 2006-36 CLASS VO<br>ZERO CPN DUE 05/25/2036      | 1,380.660 | 84.50017                              | - 1,166.66                     | 12/01/10  | 1.00                | 1,380.66       | 214.00                    |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2934 CLASS EC<br>ZERO COUPON DUE 02/15/2020 | 742.030   | 89.00179                              | - 660.42                       | 05/01/10  | 1.00                | 742.03         | 81.61                     |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2934 CLASS EC<br>ZERO COUPON DUE 02/15/2020 | 641.380   | 89.00184                              | - 570.84                       | 06/01/10  | 1.00                | 641.38         | 70.54                     |

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LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                                                                      | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|----------------------------------------------------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2934 CLASS EC<br>ZERO COUPON DUE 02/15/2020 | 609 090   | 89 00163                              | - 542 10                       | 07/01/10  | 1 00                | 609 09         | 66 99                     |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2934 CLASS EC<br>ZERO COUPON DUE 02/15/2020 | 669 230   | 89 00229                              | - 595 43                       | 08/01/10  | 1 00                | 669 23         | 73 60                     |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2934 CLASS EC<br>ZERO COUPON DUE 02/15/2020 | 744 960   | 89 00209                              | - 663 03                       | 09/01/10  | 1 00                | 744 96         | 81 93                     |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2934 CLASS EC<br>ZERO COUPON DUE 02/15/2020 | 813 040   | 89 00177                              | - 723 62                       | 10/01/10  | 1 00                | 813 04         | 89 42                     |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2934 CLASS EC<br>ZERO COUPON DUE 02/15/2020 | 1,327 780 | 89 00194                              | - 1,181 75                     | 11/01/10  | 1 00                | 1,327 78       | 146 03                    |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2934 CLASS EC<br>ZERO COUPON DUE 02/15/2020 | 733 730   | 89 00140                              | - 653 03                       | 12/01/10  | 1 00                | 733 73         | 80 70                     |
| FEDERAL HOME LN MTG CORP<br>SERIES 2927 CLASS TA<br>04 500% DUE 01/15/2019       | 3,155 800 | 104 01578                             | - 3,282 53                     | 05/01/10  | 1 00                | 3,155 80       | - 126 73                  |
| FEDERAL HOME LN MTG CORP<br>SERIES 2927 CLASS TA<br>04 500% DUE 01/15/2019       | 2,916 970 | 104 01581                             | - 3,034 11                     | 06/01/10  | 1 00                | 2,916 97       | - 117 14                  |
| FEDERAL HOME LN MTG CORP<br>SERIES 2927 CLASS TA<br>04 500% DUE 01/15/2019       | 2,698 060 | 104 01548                             | - 2,806 40                     | 07/01/10  | 1 00                | 2,698 06       | - 108 34                  |
| FEDERAL HOME LN MTG CORP<br>SERIES 2927 CLASS TA<br>04 500% DUE 01/15/2019       | 2,775 110 | 104 01570                             | - 2,886 55                     | 08/01/10  | 1 00                | 2,775 11       | - 111 44                  |
| FEDERAL HOME LN MTG CORP<br>SERIES 2927 CLASS TA<br>04 500% DUE 01/15/2019       | 3,813 790 | 104 01569                             | - 3,966 94                     | 09/01/10  | 1 00                | 3,813 79       | - 153 15                  |



LG&E AND KU FDN, INC. - MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Page 149 of 156

Detail

Realized gain/loss detail

| Description                                                                   | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|-------------------------------------------------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL HOME LN MTG CORP<br>SERIES 2927 CLASS TA<br>04.500% DUE 01/15/2019    | 3,076.400 | 104.01573                             | -3,199.94                      | 10/01/10  | 1.00                | 3,076.40       | -123.54                   |
| FEDERAL HOME LN MTG CORP<br>SERIES 2927 CLASS TA<br>04.500% DUE 01/15/2019    | 2,045.660 | 104.01582                             | -2,127.81                      | 11/01/10  | 1.00                | 2,045.66       | -82.15                    |
| FEDERAL HOME LN MTG CORP<br>SERIES 2927 CLASS TA<br>04.500% DUE 01/15/2019    | 3,083.200 | 104.01563                             | -3,207.01                      | 12/01/10  | 1.00                | 3,083.20       | -123.81                   |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2974 CLASS KO<br>ZERO CPN DUE 05/15/2035 | 661.320   | 85.25071                              | -563.78                        | 09/30/10  | 1.00                | 661.32         | 97.54                     |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2974 CLASS KO<br>ZERO CPN DUE 05/15/2035 | 657.900   | 85.25004                              | -560.86                        | 10/31/10  | 1.00                | 657.90         | 97.04                     |
| FEDERAL HOME LOAN MTG CORP<br>SERIES 2974 CLASS KO<br>ZERO CPN DUE 05/15/2035 | 654.490   | 85.24958                              | -557.95                        | 11/30/10  | 1.00                | 654.49         | 96.54                     |
| FEDERAL NATL MTG ASSN<br>POOL #720070<br>05.500% DUE 07/01/2023               | 1,732.180 | 105.81233                             | -1,832.86                      | 04/30/10  | 1.00                | 1,732.18       | -100.68                   |
| FEDERAL NATL MTG ASSN<br>POOL #720070<br>05.500% DUE 07/01/2023               | 1,770.170 | 105.81244                             | -1,873.06                      | 05/31/10  | 1.00                | 1,770.17       | -102.89                   |
| FEDERAL NATL MTG ASSN<br>POOL #720070<br>05.500% DUE 07/01/2023               | 1,021.860 | 105.81293                             | -1,081.26                      | 06/30/10  | 1.00                | 1,021.86       | -59.40                    |
| FEDERAL NATL MTG ASSN<br>POOL #720070<br>05.500% DUE 07/01/2023               | 1,212.790 | 105.81222                             | -1,283.28                      | 07/31/10  | 1.00                | 1,212.79       | -70.49                    |
| FEDERAL NATL MTG ASSN<br>POOL #720070<br>05.500% DUE 07/01/2023               | 2,575.520 | 105.81242                             | -2,725.22                      | 08/31/10  | 1.00                | 2,575.52       | -149.70                   |

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LG&E AND KU FDN, INC. - MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                           | Quantity   | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|---------------------------------------|------------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL NATL MTG ASSN<br>POOL #720070 | 925 350    | 105 81294                             | - 979 14                       | 09/30/10  | 1 00                | 925 35         | - 53 79                   |
| 05.500% DUE 07/01/2023                |            |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #720070 | 832 430    | 105 81310                             | - 880 82                       | 10/31/10  | 1 00                | 832 43         | - 48 39                   |
| 05.500% DUE 07/01/2023                |            |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #720070 | 1,358 370  | 105 81285                             | - 1,437 33                     | 11/30/10  | 1 00                | 1,358 37       | - 78 96                   |
| 05.500% DUE 07/01/2023                |            |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #725415 | 2,265 750  | 104 46872                             | - 2,367 00                     | 04/30/10  | 1 00                | 2,265 75       | - 101 25                  |
| 05.500% DUE 4/01/2017                 |            |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #725415 | 59,282 190 | 104 46875                             | - 61,931 36                    | 06/16/10  | 107 48              | 63,719 09      | 1,787 73                  |
| 05.500% DUE 4/01/2017                 |            |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #725415 | 2,333 300  | 104 46878                             | - 2,437 57                     | 05/31/10  | 1 00                | 2,333 30       | - 104 27                  |
| 05.500% DUE 4/01/2017                 |            |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #735734 | 2,612 430  | 107 81265                             | - 2,816 53                     | 08/31/10  | 1 00                | 2,612 43       | - 204 10                  |
| 05.500% DUE 07/01/2025                |            |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #735734 | 1,996 200  | 107 81234                             | - 2,152 15                     | 09/30/10  | 1 00                | 1,996 20       | - 155 95                  |
| 05.500% DUE 07/01/2025                |            |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #735734 | 2,597 310  | 107 81270                             | - 2,800 23                     | 10/31/10  | 1 00                | 2,597 31       | - 202 92                  |
| 05.500% DUE 07/01/2025                |            |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #735734 | 2,308 800  | 107 81272                             | - 2,489 18                     | 11/30/10  | 1 00                | 2,308 80       | - 180 38                  |
| 05.500% DUE 07/01/2025                |            |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #880373 | 2,236 500  | 103 46881                             | - 2,314 08                     | 04/30/10  | 1 00                | 2,236 50       | - 77 58                   |
| VAR % DUE 02/01/2036                  |            |                                       |                                |           |                     |                |                           |



LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                                                     | Quantity   | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|-----------------------------------------------------------------|------------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL NATL MTG ASSN<br>POOL #880373<br>VAR % DUE 02/01/2036   | 15,862.470 | 103.46875                             | -16,412.70                     | 05/31/10  | 1.00                | 15,862.47      | -550.23                   |
| FEDERAL NATL MTG ASSN<br>POOL #880373<br>VAR % DUE 02/01/2036   | 1,971.060  | 103.46869                             | -2,039.43                      | 06/30/10  | 1.00                | 1,971.06       | -68.37                    |
| FEDERAL NATL MTG ASSN<br>POOL #880373<br>VAR % DUE 02/01/2036   | 1,375.360  | 103.46891                             | -1,423.07                      | 07/31/10  | 1.00                | 1,375.36       | -47.71                    |
| FEDERAL NATL MTG ASSN<br>POOL #880373<br>VAR % DUE 02/01/2036   | 46,407.470 | 103.46877                             | -48,017.24                     | 08/31/10  | 104.38              | 48,437.79      | 420.55                    |
| FEDERAL NATL MTG ASSN<br>POOL #880373<br>VAR % DUE 02/01/2036   | 932.120    | 103.46844                             | -964.45                        | 08/31/10  | 1.00                | 932.12         | -32.33                    |
| FEDERAL NATL MTG ASSN<br>POOL #880373<br>VAR % DUE 02/01/2036   | 3,169.400  | 106.43750                             | -3,373.43                      | 06/30/10  | 1.00                | 3,169.40       | -204.03                   |
| FEDERAL NATL MTG ASSN<br>POOL #897937<br>06.000% DUE 08/01/2021 | 1,678.920  | 106.43747                             | -1,787.00                      | 05/31/10  | 1.00                | 1,678.92       | -108.08                   |
| FEDERAL NATL MTG ASSN<br>POOL #897937<br>06.000% DUE 08/01/2021 | 1,411.870  | 106.43756                             | -1,502.76                      | 06/30/10  | 1.00                | 1,411.87       | -90.89                    |
| FEDERAL NATL MTG ASSN<br>POOL #897937<br>06.000% DUE 08/01/2021 | 1,171.140  | 106.43732                             | -1,246.53                      | 07/31/10  | 1.00                | 1,171.14       | -75.39                    |
| FEDERAL NATL MTG ASSN<br>POOL #897937<br>06.000% DUE 08/01/2021 | 1,263.960  | 106.43770                             | -1,345.33                      | 08/31/10  | 1.00                | 1,263.96       | -81.37                    |
| FEDERAL NATL MTG ASSN<br>POOL #897937<br>06.000% DUE 08/01/2021 | 1,208.200  | 106.43768                             | -1,285.98                      | 09/30/10  | 1.00                | 1,208.20       | -77.78                    |





LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                                                     | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|-----------------------------------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL NATL MTG ASSN<br>POOL #897937<br>06.000% DUE 08/01/2021 | 1,263.270 | 106.43726                             | - 1,344.59                     | 10/31/10  | 1.00                | 1,263.27       | - 81.32                   |
| FEDERAL NATL MTG ASSN<br>POOL #897937<br>06.000% DUE 08/01/2021 | 1,103.110 | 106.43725                             | - 1,174.12                     | 11/30/10  | 1.00                | 1,103.11       | - 71.01                   |
| FEDERAL NATL MTG ASSN<br>POOL #959738<br>06.000% DUE 11/01/2022 | 1,398.940 | 105.48415                             | - 1,475.66                     | 04/30/10  | 1.00                | 1,398.94       | - 76.72                   |
| FEDERAL NATL MTG ASSN<br>POOL #959738<br>06.000% DUE 11/01/2022 | 262.080   | 105.48306                             | - 276.45                       | 05/31/10  | 1.00                | 262.08         | - 14.37                   |
| FEDERAL NATL MTG ASSN<br>POOL #959738<br>06.000% DUE 11/01/2022 | 1,111.040 | 105.48405                             | - 1,171.97                     | 06/30/10  | 1.00                | 1,111.04       | - 60.93                   |
| FEDERAL NATL MTG ASSN<br>POOL #959738<br>06.000% DUE 11/01/2022 | 252.900   | 105.48438                             | - 266.77                       | 07/31/10  | 1.00                | 252.90         | - 13.87                   |
| FEDERAL NATL MTG ASSN<br>POOL #959738<br>06.000% DUE 11/01/2022 | 908.700   | 105.48476                             | - 958.54                       | 08/31/10  | 1.00                | 908.70         | - 49.84                   |
| FEDERAL NATL MTG ASSN<br>POOL #959738<br>06.000% DUE 11/01/2022 | 804.160   | 105.48398                             | - 848.26                       | 09/30/10  | 1.00                | 804.16         | - 44.10                   |
| FEDERAL NATL MTG ASSN<br>POOL #959738<br>06.000% DUE 11/01/2022 | 1,612.650 | 105.48414                             | - 1,701.09                     | 10/31/10  | 1.00                | 1,612.65       | - 88.44                   |
| FEDERAL NATL MTG ASSN<br>POOL #959738<br>06.000% DUE 11/01/2022 | 1,803.860 | 105.48435                             | - 1,902.79                     | 11/30/10  | 1.00                | 1,803.86       | - 98.93                   |
| FEDERAL NATL MTG ASSN<br>POOL #984262<br>06.000% DUE 6/01/2023  | 517.920   | 105.57808                             | - 546.81                       | 04/30/10  | 1.00                | 517.92         | - 28.89                   |



LG&E AND KU FDN, INC. - MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                           | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|---------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| FEDERAL NATL MTG ASSN<br>POOL #984262 | 746.510   | 105.57796                             | -788.15                        | 05/31/10  | 1.00                | 746.51         | -41.64                    |
| 06.000% DUE 6/01/2023                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #984262 | 713.300   | 105.57830                             | -753.09                        | 06/30/10  | 1.00                | 713.30         | -39.79                    |
| 06.000% DUE 6/01/2023                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #984262 | 641.180   | 105.57878                             | -676.95                        | 07/31/10  | 1.00                | 641.18         | -35.77                    |
| 06.000% DUE 6/01/2023                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #984262 | 620.270   | 105.57822                             | -654.87                        | 08/31/10  | 1.00                | 620.27         | -34.60                    |
| 06.000% DUE 6/01/2023                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #984262 | 835.100   | 105.57778                             | -881.68                        | 09/30/10  | 1.00                | 835.10         | -46.58                    |
| 06.000% DUE 6/01/2023                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #984262 | 750.110   | 105.57785                             | -791.95                        | 10/31/10  | 1.00                | 750.11         | -41.84                    |
| 06.000% DUE 6/01/2023                 |           |                                       |                                |           |                     |                |                           |
| FEDERAL NATL MTG ASSN<br>POOL #984262 | 740.750   | 105.57813                             | -782.07                        | 11/30/10  | 1.00                | 740.75         | -41.32                    |
| 06.000% DUE 6/01/2023                 |           |                                       |                                |           |                     |                |                           |
| GOVT NATL MTG ASSN I<br>POOL #569433  | 563.910   | 107.49942                             | -606.20                        | 04/30/10  | 1.00                | 563.91         | -42.29                    |
| 06.000% DUE 05/15/2017                |           |                                       |                                |           |                     |                |                           |
| GOVT NATL MTG ASSN I<br>POOL #569433  | 521.480   | 107.49981                             | -560.59                        | 05/31/10  | 1.00                | 521.48         | -39.11                    |
| 06.000% DUE 05/15/2017                |           |                                       |                                |           |                     |                |                           |
| GOVT NATL MTG ASSN I<br>POOL #569433  | 1,209.850 | 107.50010                             | -1,300.59                      | 06/30/10  | 1.00                | 1,209.85       | -90.74                    |
| 06.000% DUE 05/15/2017                |           |                                       |                                |           |                     |                |                           |
| GOVT NATL MTG ASSN I<br>POOL #569433  | 1,673.310 | 107.50010                             | -1,798.81                      | 07/31/10  | 1.00                | 1,673.31       | -125.50                   |
| 06.000% DUE 05/15/2017                |           |                                       |                                |           |                     |                |                           |





LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                          | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|--------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| GOVT NATL MTG ASSN I<br>POOL #569433 | 547.950   | 107.50068                             | -589.05                        | 08/31/10  | 1.00                | 547.95         | -41.10                    |
| 06.000% DUE 05/15/2017               |           |                                       |                                |           |                     |                |                           |
| GOVT NATL MTG ASSN I<br>POOL #569433 | 1,622.010 | 107.49995                             | -1,743.66                      | 09/30/10  | 1.00                | 1,622.01       | -121.65                   |
| 06.000% DUE 05/15/2017               |           |                                       |                                |           |                     |                |                           |
| GOVT NATL MTG ASSN I<br>POOL #569433 | 558.560   | 107.49964                             | -600.45                        | 10/31/10  | 1.00                | 558.56         | -41.89                    |
| 06.000% DUE 05/15/2017               |           |                                       |                                |           |                     |                |                           |
| GOVT NATL MTG ASSN I<br>POOL #569433 | 1,885.010 | 107.50023                             | -2,026.39                      | 11/30/10  | 1.00                | 1,885.01       | -141.38                   |
| 06.000% DUE 05/15/2017               |           |                                       |                                |           |                     |                |                           |
| GOVT NATL MTG ASSN II<br>POOL #3438  | 823.560   | 103.87464                             | -855.47                        | 04/30/10  | 1.00                | 823.56         | -31.91                    |
| 04.500% DUE 09/20/2018               |           |                                       |                                |           |                     |                |                           |
| GOVT NATL MTG ASSN II<br>POOL #3438  | 1,512.020 | 103.87495                             | -1,570.61                      | 05/31/10  | 1.00                | 1,512.02       | -58.59                    |
| 04.500% DUE 09/20/2018               |           |                                       |                                |           |                     |                |                           |
| GOVT NATL MTG ASSN II<br>POOL #3438  | 1,055.950 | 103.87518                             | -1,096.87                      | 06/30/10  | 1.00                | 1,055.95       | -40.92                    |
| 04.500% DUE 09/20/2018               |           |                                       |                                |           |                     |                |                           |
| GOVT NATL MTG ASSN II<br>POOL #3438  | 556.790   | 103.87579                             | -578.37                        | 07/31/10  | 1.00                | 556.79         | -21.58                    |
| 04.500% DUE 09/20/2018               |           |                                       |                                |           |                     |                |                           |
| GOVT NATL MTG ASSN II<br>POOL #3438  | 566.800   | 103.87438                             | -588.76                        | 08/31/10  | 1.00                | 566.80         | -21.96                    |
| 04.500% DUE 09/20/2018               |           |                                       |                                |           |                     |                |                           |
| GOVT NATL MTG ASSN II<br>POOL #3438  | 1,379.870 | 103.87500                             | -1,433.34                      | 09/30/10  | 1.00                | 1,379.87       | -53.47                    |
| 04.500% DUE 09/20/2018               |           |                                       |                                |           |                     |                |                           |
| GOVT NATL MTG ASSN II<br>POOL #3438  | 1,224.740 | 103.87511                             | -1,272.20                      | 10/31/10  | 1.00                | 1,224.74       | -47.46                    |
| 04.500% DUE 09/20/2018               |           |                                       |                                |           |                     |                |                           |



LG&E AND KU FDN, INC. -MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Page 155 of 156

Detail

Realized gain/loss detail

| Description                          | Quantity  | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds | Net realized<br>gain/loss |
|--------------------------------------|-----------|---------------------------------------|--------------------------------|-----------|---------------------|----------------|---------------------------|
| GOVT NATL MTG ASSN II<br>POOL #3438  | 1,259.140 | 103.87487                             | -1,307.93                      | 11/30/10  | 1.00                | 1,259.14       | -48.79                    |
| GOVT NATL MTG ASSN I<br>POOL #781586 | 854.980   | 106.78145                             | -912.96                        | 09/30/10  | 1.00                | 854.98         | -57.98                    |
| GOVT NATL MTG ASSN I<br>POOL #781586 | 1,052.670 | 106.78085                             | -1,124.05                      | 10/31/10  | 1.00                | 1,052.67       | -71.38                    |
| GOVT NATL MTG ASSN I<br>POOL #781586 | 936.470   | 106.78078                             | -999.97                        | 11/30/10  | 1.00                | 936.47         | -63.50                    |
| GOVT NATL MTG ASSN I<br>POOL #781586 | 25,000    | 136.22160                             | -34,055.40                     | 06/09/10  | 141.84              | 35,458.88      | 1,403.48                  |
| GOVT NATL MTG ASSN I<br>POOL #781586 | 10,000    | 136.22160                             | -13,622.16                     | 06/10/10  | 141.33              | 14,133.16      | 511.00                    |
| GOVT NATL MTG ASSN I<br>POOL #781586 | 60,000    | 136.22160                             | -81,732.96                     | 06/25/10  | 142.32              | 85,389.60      | 3,656.64                  |
| GOVT NATL MTG ASSN I<br>POOL #781586 | 10,000    | 136.22160                             | -13,622.16                     | 07/13/10  | 143.23              | 14,323.40      | 701.24                    |
| GOVT NATL MTG ASSN I<br>POOL #781586 | 30,000    | 136.22160                             | -40,866.48                     | 07/22/10  | 145.47              | 43,640.51      | 2,774.03                  |
| GOVT NATL MTG ASSN I<br>POOL #781586 | 5,000     | 136.22160                             | -6,811.08                      | 07/27/10  | 143.68              | 7,183.77       | 372.69                    |
| GOVT NATL MTG ASSN I<br>POOL #781586 | 15,000    | 137.21587                             | -20,582.38                     | 09/09/10  | 149.49              | 22,423.77      | 1,841.39                  |
| GOVT NATL MTG ASSN I<br>POOL #781586 | 30,000    | 140.18623                             | -42,055.87                     | 11/02/10  | 149.31              | 44,792.46      | 2,736.59                  |
| GOVT NATL MTG ASSN I<br>POOL #781586 | 85,000    | 140.18622                             | -119,158.29                    | 12/02/10  | 143.70              | 122,147.66     | 2,989.37                  |
| GOVT NATL MTG ASSN I<br>POOL #781586 | 40,000    | 140.78110                             | -56,312.44                     | 12/07/10  | 142.39              | 56,956.25      | 643.81                    |

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LG&E AND KU FDN, INC. - MD SASS  
CUSTODY STATEMENT  
Account number 21-75-080-4479659  
April 30, 2010 - December 31, 2010

Detail

Realized gain/loss detail

| Description                                  | Quantity | Avg original value<br>at PNC per unit | Total original<br>value at PNC | Sale date | Sale price per unit | Total proceeds        | Net realized<br>gain/loss |
|----------------------------------------------|----------|---------------------------------------|--------------------------------|-----------|---------------------|-----------------------|---------------------------|
| USA TREASURY BD<br>07 500% DUE 11/15/2024    | 55,000   | 140.78111                             | -77,429.61                     | 12/08/10  | 141.09              | 77,601.56             | 171.95                    |
| USA TREASURY BD<br>07 500% DUE 11/15/2024    | 60,000   | 140.78110                             | -84,468.66                     | 12/10/10  | 139.81              | 83,887.50             | -581.16                   |
| USA TREASURY BD<br>07 500% DUE 11/15/2024    | 20,000   | 140.78110                             | -28,156.22                     | 12/14/10  | 139.21              | 27,841.33             | -314.89                   |
| USA TREASURY BOND<br>05 250% DUE 11/15/2028  | 25,000   | 126.46916                             | -31,617.29                     | 11/04/10  | 122.63              | 30,658.10             | -959.19                   |
| USA TREASURY NOTES<br>04 375% DUE 08/15/2012 | 100,000  | 108.20346                             | -108,203.46                    | 07/14/10  | 107.89              | 107,890.63            | -312.83                   |
| US TREASURY NOTES<br>04 250 % DUE 08/15/2013 | 25,000   | 109.81676                             | -27,454.19                     | 08/03/10  | 110.43              | 27,607.34             | 153.15                    |
| US TREASURY NOTES<br>04 250 % DUE 08/15/2013 | 30,000   | 109.81673                             | -32,945.02                     | 09/22/10  | 110.50              | 33,148.73             | 203.71                    |
| US TREASURY NOTES<br>04 250 % DUE 08/15/2013 | 35,000   | 109.81674                             | -38,435.86                     | 11/04/10  | 110.63              | 38,721.36             | 285.50                    |
| USA TREASURY NOTES<br>03 250% DUE 05/31/2016 | 45,000   | 108.06229                             | -48,628.03                     | 12/07/10  | 106.90              | 48,104.12             | -523.91                   |
| <b>Total</b>                                 |          |                                       | <b>- \$2,255,748.39</b>        |           |                     | <b>\$2,302,640.67</b> | <b>\$46,892.28</b>        |





PAGE 32 OF 39

E.ON US FDN MFS INV -CUST  
1/01/10 TO 4/30/10SCHEDULE OF REALIZED GAINS AND LOSSES  
(ASSET DISPOSITIONS SCHEDULE)  
1028ACCOUNT NUMBER  
40470349003

| DATE                           | DESCRIPTION                               | SHARES/<br>PAR VALUE | BROKERAGE | TRANSACTION<br>PROCEEDS | COST          |      | REALIZED G/L |          |
|--------------------------------|-------------------------------------------|----------------------|-----------|-------------------------|---------------|------|--------------|----------|
|                                |                                           |                      |           |                         | REVALUED COST | COST | REVAL.       | COST G/L |
| TOTAL REG. INVEST. CO.         |                                           |                      |           |                         |               |      |              |          |
|                                |                                           |                      | .00       | 171,070.00              | 130,332.61    |      | 40,737.39    |          |
|                                |                                           |                      |           |                         | 163,770.90    |      | 7,299.10     |          |
| TOTAL DISPOSITIONS             |                                           |                      |           |                         |               |      |              |          |
|                                |                                           |                      | .00       | 199,432.23              | 158,694.84    |      | 40,737.39    |          |
|                                |                                           |                      |           |                         | 192,133.13    |      | 7,299.10     |          |
| OTHER REALIZED GAIN/LOSS       |                                           |                      |           |                         |               |      |              |          |
| OTHER GAIN (LOSS)              |                                           |                      |           |                         |               |      |              |          |
| 1/14/10                        | CASH RECEIPT                              |                      | .00       | 287.61                  | .00           |      | 287.61       |          |
|                                | CLASS ACTION SETTLEMENT                   |                      |           |                         | .00           |      | 287.61       |          |
|                                | PROCEEDS FROM AOL CLASS ACTION SETTLEMENT |                      |           |                         |               |      |              |          |
|                                | CUSIP# VARIOUS                            |                      |           |                         |               |      |              |          |
|                                | FILED FOR CLOSED TR#40470349002           |                      |           |                         |               |      |              |          |
| 1/14/10                        | CASH RECEIPT                              |                      | .00       | 64.53                   | .00           |      | 64.53        |          |
|                                | CLASS ACTION SETTLEMENT                   |                      |           |                         | .00           |      | 64.53        |          |
|                                | AOL TIME WARNER CK#229784 DTD 12/29/09    |                      |           |                         |               |      |              |          |
|                                | CLAIM #ALTW-206015-9                      |                      |           |                         |               |      |              |          |
| TOTAL OTHER REALIZED GAIN/LOSS |                                           |                      |           |                         |               |      |              |          |
|                                |                                           |                      | .00       | 352.14                  | .00           |      | 352.14       |          |
|                                |                                           |                      |           |                         | .00           |      | 352.14       |          |



LG&E AND KU FDN, INC. - MFS INV  
CUSTODY STATEMENT

Account number 21-75-080-4479641

April 30, 2010 - December 31, 2010

Page 20 of 20

**Detail**

**Account to account transfers**

| Activity       | Description | Post date | Quantity | Amount per unit | Cash-income | Cash-principal | Original value at PNC | Market value |
|----------------|-------------|-----------|----------|-----------------|-------------|----------------|-----------------------|--------------|
| Change in cash |             |           |          |                 | \$41,623.53 | -\$41,623.53   |                       |              |

**Realized gain/loss detail**

| Description            | Quantity  | Avg. original value at PNC per unit | Total original value at PNC | Sale date | Sale price per unit | Total proceeds      | Net realized gain/loss |
|------------------------|-----------|-------------------------------------|-----------------------------|-----------|---------------------|---------------------|------------------------|
| MFS VALUE FUND CLASS I | 110,701   | \$16.60086                          | -\$1,837.73                 | 05/05/10  | \$21.68             | \$2,400.00          | \$562.27               |
| MFS VALUE FUND CLASS I | 1,388,861 | 16.60086                            | -23,056.29                  | 05/20/10  | 19.93               | 27,680.00           | 4,623.71               |
| MFS VALUE FUND CLASS I | 830,398   | 16.60086                            | -13,785.32                  | 06/24/10  | 19.87               | 16,500.00           | 2,714.68               |
| MFS VALUE FUND CLASS I | 1,599,692 | 17.55342                            | -28,080.06                  | 08/26/10  | 19.51               | 31,210.00           | 3,129.94               |
| MFS VALUE FUND CLASS I | 64,197    | 17.55347                            | -1,126.88                   | 09/02/10  | 20.25               | 1,300.00            | 173.12                 |
| MFS VALUE FUND CLASS I | 537,362   | 17.55342                            | -9,432.54                   | 10/25/10  | 21.68               | 11,650.00           | 2,217.46               |
| MFS VALUE FUND CLASS I | 150,526   | 17.55345                            | -2,642.25                   | 11/01/10  | 21.66               | 3,260.40            | 618.15                 |
| MFS VALUE FUND CLASS I | 2,453,504 | 17.55342                            | -43,067.38                  | 11/09/10  | 22.26               | 54,615.00           | 11,547.62              |
| MFS VALUE FUND CLASS I | 59,991    | 17.55347                            | -1,053.05                   | 11/17/10  | 21.67               | 1,300.00            | 246.95                 |
| MFS VALUE FUND CLASS I | 783,274   | 17.55342                            | -13,749.14                  | 12/13/10  | 22.54               | 17,655.00           | 3,905.86               |
| MFS VALUE FUND CLASS I | 206,332   | 17.55341                            | -3,621.83                   | 12/27/10  | 22.90               | 4,725.00            | 1,103.17               |
| <b>Total</b>           |           |                                     | <b>-\$141,452.47</b>        |           |                     | <b>\$172,295.40</b> | <b>\$30,842.93</b>     |

0327797.09

dcornish  
AMDTrey Grayson, Secretary of State  
Received and Filed:  
9/28/2010 1:45 PM  
Fee Receipt: \$8 00

**ARTICLES OF AMENDMENT  
TO  
ARTICLES OF INCORPORATION  
OF  
E.ON U.S. FOUNDATION INC.**

Pursuant to the provisions of KRS 273.267, the following Articles of Amendment to the Articles of Incorporation of E.ON U.S. Foundation Inc., a Kentucky nonprofit corporation (the "Company"), are hereby adopted:

**FIRST:** The name of the company is E.ON U.S. Foundation Inc.

**SECOND:** The text of the amendment to Article 1 of the Company's Articles of Incorporation is as follows:

**"ARTICLE I**

**Name of Corporation**

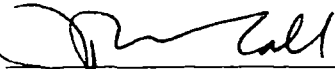
The name of the corporation is LG&E and KU Foundation Inc."

**THIRD:** The designated amendment was adopted by the Company's sole member on August 5, 2010 in accordance with the provisions of KRS 273.267.

**FOURTH:** These Articles of Amendment will be effective as of September 30, 2010.

DATED: September 27, 2010

E.ON U.S. Foundation Inc.

BY:   
John R. McCall  
Vice President and Secretary

Document No.: DN2010138112  
Lodged By: LGE  
Recorded On: 10/07/2010 01:15:37  
Total Fees: 11.00  
Transfer Tax: .00  
County Clerk: BOBBIE HOLSCLOW-JEFF CO KY  
Deputy Clerk: AMASHO

END OF DOCUMENT