

United Continental Holdings, Inc.

Form 11-K

June 17, 2011

Table of Contents

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 11-K

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

For the fiscal year ended December 31, 2010

OR

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

For the transition period from _____ to _____

Commission file number: 001-06033

A. Full title of the plan and the address of the plan, if different from that of the issuer named below:

United Airlines Pilot Directed Account Plan

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Benefits Administration OPCHR

United Air Lines, Inc.

P.O. Box 66100

Chicago, IL 60666

B. Name of issuer of the securities held pursuant to the plan and the address of its principal executive office:

United Continental Holdings, Inc.

77 W. Wacker Drive

Chicago, Illinois 60601

(312) 997-8000

Table of Contents

UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

TABLE OF CONTENTS

| | Page |
|--|-------------|
| <u>REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM</u> | 1 |
| <u>REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM</u> | 2 |
| FINANCIAL STATEMENTS: | |
| <u>Statements of Net Assets Available for Benefits as of December 31, 2010 and 2009</u> | 3 |
| <u>Statement of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2010</u> | 4 |
| <u>Notes to Financial Statements as of December 31, 2010 and 2009, and for the Year Ended December 31, 2010</u> | 5 16 |
| SUPPLEMENTAL SCHEDULES | 17 |
| <u>Form 5500, Schedule H, Part IV, Line 4i Schedule of Assets (Acquired and Disposed of Within the Plan Year)</u> | 17 |
| <u>Form 5500, Schedule H, Part IV, Line 4i Schedule of Assets (Held at End of Year) as of December 31, 2010</u> | 22 |
| <u>SIGNATURE</u> | |
| EXHIBIT | |
| The following exhibits are filed herewith: | |
| <u>Exhibit 23.1 Consent of Independent Registered Public Accounting Firm – Washington, Pittman & McKeever, LLC</u> | |
| <u>Exhibit 23.2 Consent of Independent Registered Public Accounting Firm – Deloitte & Touche LLP</u> | |

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

Table of Contents

REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

To the Trustees and Participants of the

United Airlines Pilot Directed Account Plan

We have audited the accompanying statement of net assets available for benefits of the United Airlines Pilot Directed Account Plan (the Plan) as of December 31, 2010, and the related statement of changes in net assets available for benefits for the year then ended. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audit. The financial statements of the Plan as of and for the year ended December 31, 2009 were audited by other auditors whose report dated June 25, 2010 expressed an unqualified opinion on these statements.

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

In our opinion, such financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2010, and the changes in net assets available for benefits for the year then ended in conformity with accounting principles generally accepted in the United States of America.

Our audit was conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The accompanying supplemental schedules of (1) assets (acquired and disposed of within the plan year) for the year ended December 31, 2010 and (2) assets (held at end of year) as of December 31, 2010 are presented for the purpose of additional analysis and are not a required part of the basic financial statements, but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. These supplemental schedules are the responsibility of the Plan's management. The supplemental schedules have been subjected to the auditing procedures applied in our audit of the basic 2010 financial statements and, in our opinion, is fairly stated in all material respects when considered in relation to the basic financial statements taken as a whole.

Chicago, Illinois

/s/ Washington, Pittman & McKeever LLC

June 17, 2011

Table of Contents

REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

To the Trustees and Participants of the

United Airlines Pilot Directed Account Plan

We have audited the accompanying statement of net assets available for benefits of the United Airlines Pilot Directed Account Plan (the Plan) as of December 31, 2009. This financial statement is the responsibility of the Plan s management. Our responsibility is to express an opinion on this financial statement based on our audit.

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

In our opinion, such financial statement presents fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2009 in conformity with accounting principles generally accepted in the United States of America.

/s/ Deloitte & Touche LLP

Chicago, Illinois
June 25, 2010

Table of Contents

UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

AS OF DECEMBER 31, 2010 AND 2009

(In millions)

| | 2010 | 2009 |
|---|-----------------|-----------------|
| ASSETS: | | |
| Participant-directed investments, at fair value | \$ 3,190 | \$ 2,799 |
| Contributions receivable | | 12 |
| Pending trade receivables net | 26 | 6 |
| Notes receivable from participants | 31 | 29 |
| Accrued income net | 3 | 3 |
| Total assets | 3,250 | 2,849 |
| LIABILITIES: | | |
| Other liabilities | (1) | (2) |
| Total liabilities | (1) | (2) |
| NET ASSETS AVAILABLE FOR BENEFITS | \$ 3,249 | \$ 2,847 |

See notes to financial statements.

Table of Contents

UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

FOR THE YEAR ENDED DECEMBER 31, 2010

(In millions)

| | |
|---|-----------------|
| ADDITIONS: | |
| Contributions: | |
| Employer contributions | \$ 123 |
| Participant contributions | 39 |
| Total contributions | 162 |
| Investment income: | |
| Net appreciation in fair value of investments | 317 |
| Dividends and interest | 44 |
| Interest from participant loans | 2 |
| Net investment income | 363 |
| Total additions | 525 |
| DEDUCTIONS: | |
| Benefits paid to participants | (110) |
| Administrative expenses | (12) |
| Other expenses | (1) |
| Total deductions | (123) |
| INCREASE IN NET ASSETS | 402 |
| NET ASSETS AVAILABLE FOR BENEFITS: | |
| Beginning of year | 2,847 |
| End of year | \$ 3,249 |

See notes to financial statements.

Table of Contents

UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

NOTES TO FINANCIAL STATEMENTS

AS OF DECEMBER 31, 2010 AND 2009, AND FOR THE YEAR ENDED DECEMBER 31, 2010

1. DESCRIPTION OF PLAN

The following description of the United Airlines Pilot Directed Account Plan (the Plan) is for general information purposes only. Participants should refer to the Plan document for more complete information.

General and Plan Participants The Plan is a defined contribution plan covering all employees of United Air Lines, Inc. (United or the Company) who are represented by the Air Line Pilots Association, International (ALPA). United pilots are eligible to become participants in the Plan on their date of hire. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

Trustee and Record Keeper The Russell Trust Company (Russell or Trustee) serves as Plan Trustee. Per the United Airlines, Inc. Pilots Directed Account Plan Trust Agreement, Russell is responsible for many aspects of the trust, including administration and the management and custody of all Plan assets. As approved by the Retirement and Welfare Administration Committee (formerly the Plan Administrator) appointed by the Board of Directors of the Company, Russell has hired The Northern Trust Company to serve as sub-custodian of the Plan and Hewitt & Associates to serve as the subagent performing the participant recordkeeping functions.

Contributions There are several types of contributions that may be made to the Plan on the participants' behalf:

Company Contributions: The Company contributes to the Plan an amount equal to 16% of participant eligible earnings. Company contributions on behalf of a participant are allocated directly to each participant's account. The participant is not required to contribute to the Plan to receive this direct employer contribution.

Employee contributions: Eligible employees may elect to contribute to the Plan in any whole percentage from 1% to 60% of eligible earnings. Eligible employees may also make a supplemental election to contribute an additional pretax contribution in an amount equal to 1% to 90% of their net pretax pay. Section 402(g) of the Internal Revenue Code (IRC) limits the amount of pretax 401(k) contributions to a maximum of \$16,500 in 2010. Lower limits may apply to certain highly compensated participants if the Plan does not pass certain nondiscrimination tests required by law. Eligible employees may also elect to make voluntary after-tax contributions to the Plan from 1% to 60% of the participant's earnings (as defined by the Plan) for each pay period only after making the maximum pretax contribution. Section 415(c) of the IRC limits the total amount of contributions to all qualified defined contribution retirement plans to the lesser of 100% of annual taxable earnings or \$49,000.

Voluntary pretax catch-up contributions: Participants age 50 or older at any time during the Plan year can make additional pretax catch-up contributions to the Plan. This catch-up contribution is available only to the extent the participant has contributed the maximum amount of 401(k) contributions permitted under the Plan and the participant has not exceeded the annual catch-up contribution limit. For calendar year 2010, the maximum amount is \$5,500.

Table of Contents

Rollover Contributions Participants may elect to roll over money into the Plan from certain other qualified employer plans or qualified IRA. The Plan will not accept a rollover of after-tax contributions. Rollover contributions from other qualified plans for the year ended December 31, 2010 were \$433,648.

Participant Accounts Individual accounts are maintained for each Plan participant. Each participant's account is credited with the contributions and an allocation of Plan earnings, and charged with withdrawals and an allocation of Plan losses and administrative expenses. Allocations are based on account balances, as defined by the Plan. The benefit to which a participant is entitled is the benefit that can be provided from the participant's vested account.

Investments Participants direct the investment of their contributions and account balances in 1% increments into the following various investment options offered by the Plan:

Money Market Fund

Short-Term Bond Fund

Diversified Bond Fund

Value Equity Fund

Growth Equity Fund

Small Cap Equity Fund

International Equity Fund

S&P 500 Index Fund

Stable Value Fund

AutoPDAP Funds, which are funds that are invested in a diversified portfolio of underlying stock and bond funds strategically mixed for investors based on their estimated retirement date.

Individual Brokerage Account (IBA) - Subject to a number of conditions and restrictions, this option allows participants to select from a wide range of investments, including United Continental Holdings, Inc. (UCHI) common stock, which are made available through the Charles Schwab and Co., Inc. individual brokerage account network.

Vesting Participants are vested immediately in their contributions and the Company's contributions, plus actual earnings thereon, and the balance of a participant's account is nonforfeitable at all times. Accordingly, there are no forfeitures under the Plan.

Notes Receivable from Participants Active employees receiving regular pay from the Company may borrow from their Plan accounts. A loan may not exceed \$50,000 minus active employees' highest outstanding loan balance over the last 12 months or one-half of their Plan account balance, whichever is less. The minimum that may be borrowed is \$1,000. Loans will be funded by a pro rata transfer from the assets of the

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account invested in the investment funds (excluding Individual Brokerage Account). The loan is secured by the participant's account balance, and is generally repaid through payroll deductions on an after-tax basis for the term of the loan, which is a maximum of 60 months. The term of the loan may be extended to a period up to 15 years if the loan is used to acquire a principal residence. Loans are subject to an annual interest rate at one percent above the prime rate listed in the Wall Street Journal on the business day preceding the effective date of the participant request (interest rates ranged from 4.25% to 10.5% at December 31, 2010). Participants may only have one loan outstanding at any time. An administrative fee of \$90 is charged to each participant taking a loan and is automatically deducted from the participant's account and added to the loan amount.

- 6 -

Table of Contents

Benefit Payment Withdrawals from the Plan may be made as follows, as applicable to the participant's eligibility, amount requested, and existing balances:

Participants who have separated from service (for reasons other than death) may elect payment in the form of a lump sum, periodic distributions, irregular partial distributions, or in the form of a fixed or variable annuity. All or a portion of the amount of the distribution may be excluded from income by a direct roll over into an Individual Retirement Account, qualified plan, an annuity contract or annuity plan under Section 403, and certain governmental plans under Section 457. However, distributions required under the minimum distribution rules, a hardship distribution from pretax contributions, or periodic payments in substantially equal amounts over the life, life expectancy or period of 10 years and more are not eligible for rollover distributions. Participants must begin to receive plan benefits not later than April 1st of the year following the year in which they reach age 70 1/2. At a minimum, they must draw benefits in annual installments at least equal to the minimum required by law.

Distributions of accounts due to the death of a participant may be taken by the participant's beneficiaries in any one, or any combination of forms, and in any proportions, as are made available to participant upon retirement or termination of employment. The participant's surviving spouse, if any, is automatically the beneficiary of at least half of the account. The surviving spouse may elect to defer distribution until the participant would have attained age 70 1/2 or may elect an earlier distribution. Any designated beneficiary who is not the participant's surviving spouse may elect a direct trustee-to-trustee transfer of eligible distributions.

In-service withdrawals for participants who are actively employed or are absent due to reasons of illness (other than grounded status), or approved leave of absence and maintain an employer-employee relationship with the Company are permitted as follows:

Discretionary withdrawals of after-tax contributions and earnings

Hardship withdrawals of pretax 401(k) contributions, subject to restrictions described in the Plan

After reaching age 59 1/2, rollover contributions (as adjusted for earnings and losses) may be withdrawn at any time. After rollover contributions are depleted, pretax contributions (but no earnings) can be withdrawn.

Generally, withdrawals are allocated pro rata to the balances of each of the investment funds in the participant's account.

2. SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting The financial statements have been prepared in accordance with accounting principles generally accepted in the United States of America.

Use of Estimates The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amount of net assets available for benefits and changes therein. Actual results could differ from those estimates. Investment securities, in general, are exposed to various risks, such as interest rate, credit, and overall market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

Table of Contents

New Accounting Pronouncements In September 2010, the Financial Accounting Standards Board (FASB) issued authoritative guidance that amends the classification, measurement and disclosure requirements for loans to participants by defined contribution pension plans. The revised guidance requires participant loans be classified as notes receivable from participants, which are segregated from plan investments and measured at their unpaid principal balance plus any accrued but unpaid interest. Additionally, fair value disclosures are no longer required for loans to participants. This guidance was effective for annual periods ending after December 15, 2010. The adoption of this guidance did not have a significant impact to the Plan.

In January 2010, the FASB released accounting guidance that requires new fair value measurement classification disclosures and clarifies existing disclosures. The guidance requires disclosures about transfers into and out of Levels 1 and 2 of the fair value hierarchy, and separate disclosures about purchases, sales, issuances and settlements relating to Level 3 measurements. It also clarifies the existing fair value disclosures regarding valuation techniques, inputs used in those valuation models and at what level of detail fair value disclosures should be provided. The guidance is effective for interim and annual reporting periods beginning after December 15, 2009, except for the disaggregation of the Level 3 activity, which is effective for interim and annual periods beginning after December 15, 2010. The Plan's disclosures for the 2010 period reflect the prospective adoption of this guidance, except for the guidance related to disaggregation of Level 3 activity, which will be adopted in 2011.

Investment Valuation and Income Recognition The Plan's investments are reported at fair value (See Note 8 Fair Value Measurements). The fair value of a financial instrument is the amount that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (the exit price).

The pending trade receivables (payables) are recorded net of related (payables) receivables and represent net amounts due from (to) investment managers arising from security trading activities settled subsequent to year-end.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date.

Net Appreciation in Value of Investments Net appreciation in value of investments includes realized and unrealized gains and losses. Realized and unrealized gains and losses are calculated as the difference between fair value at January 1, or date of purchase if subsequent to January 1, and fair value at date of sale or the current year-end. The unrealized gain or loss on investments in the International Equity Fund represents the difference between fair value at January 1, or date of purchase, and the fair value at the date of sale or the current year-end plus, where applicable, the change in the exchange rate between the U.S. dollar and the foreign currency in which the assets are denominated from January 1, or the date of purchase, to the date of sale or the current year-end.

Administrative and Investment Management Expenses Management and audit fees, which are paid by the Plan, are paid to the trustee based upon investment fund balances. Brokerage and other investment fees are included as an addition to the net appreciation in fair value of investments. United performs certain administrative functions for the Plan without charge.

Benefit Payments Benefit payments to participants are recorded upon distribution. Amounts relating to participants who have elected to withdraw from the Plan but have not yet been paid were \$632,289 and \$713,556 at December 31, 2010 and 2009, respectively.

Table of Contents

3. INVESTMENTS

The Plan's investments that represented 5% or more of the Plan's net assets available for benefits as of December 31, 2010 and 2009, are as follows (in millions):

| | 2010 | 2009 |
|--|--------|--------|
| Frank Russell Short-Term Investment Fund (a) | N/A | \$ 449 |
| Schwab Money Market Fund | \$ 195 | \$ 185 |

(a) Not in excess of 5% at December 31, 2010

During the year ended December 31, 2010, the Plan's investments (including gains and losses on investments bought and sold, as well as held during the year) appreciated (depreciated) in value as follows (in millions):

| | |
|--|------------|
| Cash and cash equivalents | \$ 2 |
| Equity securities | 292 |
| Corporate and international bonds | 17 |
| Government securities and other fixed income instruments | 16 |
| Net gain on in-kind Schwab IBA benefit distributions | (10) |
| Total | \$ 317 |

Plan assets are invested by a group of investment managers. The investment managers buy or sell securities on behalf of the Plan, in accordance with the investment objectives and guidelines established for each of the investment funds.

Table of Contents

As of December 31, 2010, the investment managers were as follows:

| | |
|-------------------------------------|---|
| Money Market Fund | - Russell Trust Company |
| Diversified Bond Fund | - Western Asset Management Company - Pacific Investment Management Company LLC - Russell Trust Company |
| International Equity Fund | - Arrowstreet Capital, LP - Marsico Capital Management, LLC - MFS Institutional Advisors, Inc. - AllianceBernstein, LP - Barrow, Hanley, Mewhinney & Strauss, LLC - Russell Trust Company |
| Value Equity Fund | - Dodge & Cox Incorporated - Jacobs Levy Equity Management, Inc. - MFS Institutional Advisors, Inc. - Deprince, Race & Zollo, Inc. - Snow Capital Management L.P. - JS Asset Management - Russell Trust Company |
| Growth Equity Fund | - BlackRock Financial Management - Cornerstone Capital Management, Inc. - Suffolk Capital Management, LLC - Sustainable Growth Advisers, LP - Russell Trust Company |
| Small Cap Equity Fund | - ClariVest Asset Management, LLC - Copper Rock Capital Partners, LLC - Delaware Investment Advisers - Jacobs Levy Equity Management, Inc. - Opus Capital Management - Signia Capital Management, LLC - Turner Investment Partners, Inc. - Russell Trust Company |
| S&P 500 Index Fund | - PanAgora Asset Management, Inc. - Russell Trust Company |
| Stable Value Fund | - Galliard Investment |
| Individual Brokerage Account Option | - Self-directed account with Charles Schwab |

- 10 -

Table of Contents

4. DERIVATIVE FINANCIAL INSTRUMENTS

The Plan allows certain investment managers to reduce the funds' exposure to foreign currency fluctuations through the use of foreign currency forwards and options. The Plan authorizes certain investment managers to earn equity returns on the funds' cash position through equity index future contracts. Additionally, other investment managers use interest rate futures and money market futures to replicate government bond positions and manage interest rate exposure. Credit default swaps may be used by investment managers to effectively increase or decrease their exposure to individual corporate bond issues or baskets of corporate bond issues. They may also be used to effectively replicate corporate bond positions and manage overall credit risk. The Plan prohibits investment managers from being a party to any leveraged derivatives. All derivative positions are stated at fair value as determined by exchange quoted market prices or through other valuation techniques. The Plan's derivative positions as of December 31, 2010 and 2009 were not material.

5. EXEMPT PARTY-IN-INTEREST TRANSACTIONS

The Plan holds investments managed by Russell. Russell is the trustee as defined by the Plan, and, therefore, these transactions qualify as party-in-interest transactions. Total fees and commissions paid by the Plan to Russell for plan year 2010 totaled \$12,408,479.

The Plan invests in shares of UCHI common stock. UCHI is the parent company of United and, as such, investment activity related to UCHI common stock qualifies as exempt party-in-interest transactions.

6. PLAN TERMINATION

The Company expects to continue the Plan indefinitely, but reserves the right to terminate the Plan, in whole or in part, provided that Plan termination is effected by a written resolution adopted by a majority of the Board of Directors of the Company subject to the provisions set forth in ERISA and the currently effective collective bargaining agreement with ALPA. If the Plan is terminated, employer contributions would cease and all amounts credited to a participant's account at the time of termination shall be retained in the Plan and will be distributed in accordance with ERISA and the normal distribution rules of the Plan.

7. FEDERAL INCOME TAX STATUS

The IRS has determined and informed the Company by a letter, dated March 31, 2009, that the Plan and related trust were designed in accordance with applicable regulations of the IRC. United and Plan management believe the Plan is currently designed and operated in accordance with applicable requirements of the IRC, and the Plan and related trust continue to be tax exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

Table of Contents

8. FAIR VALUE MEASUREMENTS

Generally accepted accounting principles in the United States of America have established a fair value hierarchy that prioritizes the inputs used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurement) and the lowest priority to unobservable inputs (Level 3 measurement). This hierarchy requires entities to maximize the use of observable inputs and minimize the use of unobservable inputs. The three levels of inputs used to measure fair value are as follows:

- Level 1 Quoted market prices in active markets for identical assets that are accessible at the measurement date.
- Level 2 Quoted market prices of identical assets in inactive markets or similar assets in active markets; and observable or correlated inputs for the asset (e.g., interest rates and yield curves observable at commonly quoted intervals).
- Level 3 Unobservable inputs that reflect the reporting entity's own assumptions about inputs used by market participants in pricing assets or liabilities.

Mutual funds and collective trusts represent investments with various investment managers. The respective fair values of these investments are determined by reference to the funds' underlying assets, which are principally marketable equity and fixed income securities. Shares held in mutual funds are valued at the closing share price, which is based on the funds' net asset value at year-end. Units held in collective trusts are valued at the unit value as reported by the investment managers at year-end.

Investments in Individual Brokerage Accounts and the UCHI Stock Fund are described below:

Cash and short-term investments include cash and short-term interest-bearing investments with initial maturities of three months or less. Such amounts are recorded at cost, plus accrued interest, which approximates market value.

Common stock, preferred stock, and fixed income securities traded in active markets on national and international securities exchanges are valued at closing prices on the last business day of each period presented. Fixed income securities classified as level 2 are valued based on quoted prices in inactive markets.

Valuation of investment contracts is described in Note 9.

The following tables present the Trust's investment assets and liabilities at fair value categorized in the different levels, as of December 31, 2010 and 2009. Assets are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

Table of Contents

| <i>(in millions)</i> | <i>Investment Assets at Fair Value as of December 31, 2010</i> | | | |
|--|--|-----------------|----------------|-----------------|
| | Level 1 | Level 2 | Level 3 | Total |
| Assets: | | | | |
| Cash and cash equivalents - net of offsets | \$ 39 | \$ 3 | \$ | \$ 42 |
| Common Collective Trusts - Bond Funds | | 178 (a) | | 178 |
| Common Collective Trusts - Equity Funds | | 306 (b) | | 306 |
| Common Collective Trusts - Short Term Funds | | 393 (c) | | 393 |
| Corporate and International Bonds | | 40 | | 40 |
| Equity Securities | 1,600 | 25 | | 1,625 |
| Fixed Income - Asset-backed Securities | | 11 | 1 | 12 |
| Fixed Income - Government Securities | | 46 | 1 | 47 |
| Mutual Funds - Income/Bond Funds | 50 | 2 | | 52 |
| Mutual Funds - Equity Funds | 269 | | | 269 |
| Synthetic Guaranteed Investment Contracts | | | 217 | 217 |
| Other | | | 9 | 9 |
| Total investment assets at fair value | \$ 1,958 | \$ 1,004 | \$ 228 | \$ 3,190 |

| <i>(in millions)</i> | <i>Investment Assets at Fair Value as of December 31, 2009</i> | | | |
|--|--|-----------------|----------------|-----------------|
| | Level 1 | Level 2 | Level 3 | Total |
| Assets: | | | | |
| Cash and cash equivalents - net of offsets | \$ 37 | \$ 12 | \$ | \$ 49 |
| Common Collective Trusts - Bond Funds | | 151 (a) | | 151 |
| Common Collective Trusts - Equity Funds | | 95 (b) | | 95 |
| Common Collective Trusts - Short Term Funds | | 702 (c) | | 702 |
| Corporate and International Bonds | | 58 | | 58 |
| Equity Securities - Common Stock (large cap) | 743 | 1 | | 744 |
| Equity Securities - Common Stock (mid cap) | 275 | 1 | | 276 |
| Equity Securities - Common Stock (small cap) | 138 | 7 | | 145 |
| Equity Securities - Other | 22 | 12 | 1 | 35 |
| Fixed Income - Asset-backed Securities | | 51 | | 51 |
| Fixed Income - Government Securities | | 25 | 1 | 26 |
| Mutual Funds - Income/Bond Funds | 87 | 9 | | 96 |
| Mutual Funds - Equity Funds | 328 | | | 328 |
| Other | 5 | 32 | 6 | 43 |
| Total investment assets at fair value | \$ 1,635 | \$ 1,156 | \$ 8 | \$ 2,799 |

- (a) Generally, the investment objective is to utilize longer-term, diversified holdings to provide as high a level of current income as possible within the confines of a passive management strategy. The redemption of units is available on any business day.
- (b) Generally, the investment objective is to provide current income and growth by focusing on a specific industry or index of equities while minimizing portfolio risk exposure. The redemption of units is available on any business day.
- (c) Generally, the investment objective is to provide the highest current income with stability of capital and liquidity through the utilization of high quality securities. The redemption of units is available on any business day.

Table of Contents

The 2009 investment disclosures no longer reflect participant loans as an investment due to new accounting guidance described in Note 2.

Level 3 Gains and Losses

The table below summarizes the changes in the fair value of the Trust's level 3 investment assets for the year ended December 31, 2010.

| <i>(in millions)</i> | Equity Securities | Asset Backed Securities | Government securities and other fixed income | Synthetic GICs | Other | Total |
|--|----------------------|----------------------------|--|----------------|-------|--------|
| Fair value balance, January 1, 2010 | \$ 1 | \$ | \$ 1 | \$ | \$ 6 | \$ 8 |
| Purchases, issuances, and settlements | | 1 | 8 | 217 | 3 | 229 |
| Realized and unrealized gains / (losses) | (1) | | | | | (1) |
| Transfer out of level 3 | | | (8) | | | (8) |
| Fair value balance, December 31, 2010 | \$ | \$ 1 | \$ 1 | \$ 217 | \$ 9 | \$ 228 |

The amount of total gains or losses for the period included in net appreciation in value of the Plan's investments attributable to the change in unrealized gains or losses relating to assets still held at the reporting date.

| | | | | | |
|------|----|----|----|----|------|
| \$ 1 | \$ | \$ | \$ | \$ | \$ 1 |
|------|----|----|----|----|------|

Transfers in and transfers out of level categories is as of the end of the period.

The most significant addition to level 3 assets in 2010 was the purchase of synthetic guaranteed investment contracts (GICs), as defined below, for a total fair market value of \$217 million. All synthetic GICs were classified as level 3 because the significant inputs used in the calculation of fair market value are not observable market data. The Other category, which has a fair market value of \$9 million on December 31, 2010, primarily includes cash margin deposits held as collateral with various institutions for the financial futures. Transfers out of level 3 represent securities that were moved from level 3 to level 2 primarily because there was more reliable information available in 2010 for use as inputs in pricing these securities as compared to 2009. Also, there was a higher trading volume so the Plan was able to look at similar securities from a pricing perspective.

In addition to transfers in and out of level 3, the Plan moved securities worth approximately \$59 million from level 1 to level 2 in 2010. These securities primarily consist of equities and common collective funds not traded in an active market. Based on the level assignment methodology for the other securities, the Plan classified these securities as level 2.

The Plan also moved securities worth approximately \$52 million from level 2 to level 1 in 2010. This is because the market for these securities is considered an active market in 2010.

Table of Contents

9. SYNTHETIC GUARANTEED INVESTMENT CONTRACTS

The synthetic GICs are part of the Stable Value Fund (the Fund). The Fund primarily invests in traditional GICs and security-backed contracts (also called synthetic GICs) issued by insurance companies and other financial institutions. The contracts are fully benefit responsive and, as such, are required to be reported at fair value and reconciled to contract value in the Statements of Net Assets Available for Benefits as of December 31, 2010. For the year ended December 31, 2010 the fair value and contract value of the GICs were both \$217 million. There were no synthetic GICs in the Plan in 2009.

A synthetic GIC is an investment contract issued by an insurance company or other financial institution, backed by a portfolio of bonds that are owned by the fund. The portfolio underlying the contract is maintained separately from the contract issuer's general assets, usually by a third party custodian. The interest crediting rate of a security-backed contract is based on the contract value, and the fair value, duration, and yield to maturity of the underlying portfolio. These contracts typically allow for realized and unrealized gains and losses on the underlying assets to be amortized, usually over the duration of the underlying investments, through adjustments to the future interest crediting rate, rather than reflected immediately in the net assets of the fund. The issuer guarantees that all qualified participant withdrawals will be at contract value.

The fair value of the Stable Income Fund equals the sum of the market value of the underlying investments plus the fair value of the wrap contracts, which are calculated by discounting the difference between the contractual wrap fee and the market value of the rebid fee over the remaining duration of the contract.

The yield earned by the Fund at December 31, 2010 was 2.21%. This represents the annualized earnings of all investments in the Fund divided by the fair value of all investments in the Fund at December 31, 2010.

The yield earned by the Fund with an adjustment to reflect the actual interest rate credited to participants in the Fund at December 31, 2010 was 2.17%. This represents the annualized earnings credited to participants in the Fund divided by the fair value of all investments in the Fund at December 31, 2010. The synthetic GICs are designed to reset their respective crediting rates on a quarterly basis. The rate reset allows the contract value to converge with the fair value of the underlying portfolio over time, assuming the portfolio continues to earn the current yield for a period of time equal to the current portfolio duration.

Synthetic GICs generally provide for withdrawals associated with certain events which are not in the ordinary course of Fund operations. These withdrawals are paid with a market value adjustment applied to the withdrawal as defined in the investment contract. Each contract issuer specifies the events which may trigger a market value adjustment; however, such events may include all or a portion of the following:

material amendments to the Fund's structure or administration;

changes to the participating plans' competing investment options including the elimination of equity wash provisions;

complete or partial termination of the Fund, including a merger with another fund;

the failure of the Fund to qualify for exemption from federal income taxes or any required prohibited transaction exemption under ERISA;

the redemption of all or a portion of the interests in the Fund held by a participating plan at the direction of the participating plan sponsor, including withdrawals due to the removal of a specifically identifiable group of employees from coverage under the participating plan (such as a

Table of Contents

group layoff or early retirement incentive program), the closing or sale of a subsidiary, employing unit, or affiliate, the bankruptcy or insolvency of a plan sponsor, the merger of the plan with another plan, or the plan sponsor's establishment of another tax qualified defined contribution plan;

any change in law, regulation, ruling, administrative or judicial position, or accounting requirement, applicable to the Fund or participating plans;

the delivery of any communication to plan participants designed to influence a participant not to invest in the Fund.

At this time, the Fund does not believe that the occurrence of any such market value event, which would limit the Fund's ability to transact at contract value with participants, is probable.

Synthetic GICs generally are evergreen contracts that contain termination provisions, allowing the Fund or the contract issuer to terminate with notice, at any time at fair value, and providing for automatic termination of the contract if the contract value or the fair value of the underlying portfolio equals zero. The issuer is obligated to pay the excess contract value when the fair value of the underlying portfolio equals zero. In addition, if the Fund defaults in its obligations under the security-backed contract (including the issuer's determination that the agreement constitutes a non-exempt prohibited transaction as defined under ERISA), and such default is not corrected within the time permitted by the contract, then the contract may be terminated by the issuer and the Fund will receive the fair value as of the date of termination.

10. PLAN AMENDMENTS

During 2010, certain distribution guidelines under the Plan were amended. Participants should refer to the Plan document for information on distribution guidelines.

* * * * *

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, LINE 4i

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)

FOR THE YEAR ENDED DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| Asset Description | Acquisition Cost | Disposition Proceeds |
|---|------------------|----------------------|
| ABERTIS INFRAESTR EUR3 SERIE A | (\$ 126,734.40) | \$ 138,948.88 |
| ACCESS TO LNS FOR LEARNING STUD LN CO TAXABLE-LIBOR-SR-SER A-1 VAR RT 10-25-16 | (\$ 825,573.38) | \$ 64,650.07 |
| ADIDAS AG NPV | (\$ 643,342.15) | \$ 287,425.57 |
| ADR AKZO NOBEL N V SPONSORED ADR | (\$ 1,427.12) | \$ 1,470.75 |
| ADR AXA SA SPONSORED ADR | (\$ 1,607.18) | \$ 1,666.64 |
| ADR DEUTSCHE TELEKOM AG SPONSORED ADR | (\$ 41,814.80) | \$ 49,558.99 |
| ADR INFINEON TECHNOLOGIES AG SPONSORED ADR ADR STK ISIN# US45662N1037 | (\$ 499.83) | \$ 487.45 |
| ADR OAO GAZPROM LEVEL 1 ADR | (\$ 139,320.62) | \$ 122,183.13 |
| ADR VALE S A ADR REPSTG PFD PEF ADR | (\$ 144,145.69) | \$ 127,117.29 |
| AIR WATER INC NPV | (\$ 24,108.66) | \$ 22,035.22 |
| ALIBABA.COM LTD HKD0.0001 | (\$ 217,832.12) | \$ 205,235.49 |
| ALPHA BANK EUR4.70 | (\$ 133,029.97) | \$ 133,391.86 |
| ANHANGUERA EDUCACI UNITS (1 COM & 6 PRF) | (\$ 235,866.08) | \$ 29,523.16 |
| ANHEUSER BUSCH 3.625% DUE 04-15-2015 | (\$ 174,644.75) | 0.00 |
| AZ EDL LN MARKETING CORP EDL LN REV FLT-SR SER A-2 VAR RT DUE 12-01-23 | (\$ 407,319.07) | \$ 407,399.25 |
| BANC AMER COML MTG 4.589% DUE 07-10-2043 | (\$ 594,855.46) | \$ 54,456.20 |
| BANCO SANTANDER COMSTK | \$ 0.00 | 0.00 |
| BASF SE NPV | (\$ 238,677.89) | \$ 1,676,898.35 |
| BOLIDEN AB NPV | (\$ 98,953.62) | \$ 93,549.83 |
| BRAZOS TEX HIGHER ED AUTH INC STUDENT LNVAR-NTS-SER I-A-2 26 DEC 2018 | (\$ 624,629.60) | \$ 115,762.50 |
| BRIDGESTONE CORP NPV | (\$ 192,746.81) | \$ 194,933.39 |
| CARREFOUR EUR2.50 | (\$ 163,240.05) | \$ 169,262.27 |
| CENTRAL JAPAN RLWY NPV | (\$ 140,318.35) | \$ 148,323.45 |
| CGG VERITAS EUR0.40 | (\$ 306,245.99) | \$ 299,682.26 |
| CHIYODA CORP NPV | (\$ 48,915.62) | \$ 55,856.78 |
| CHRYSLER FINL AUTO 2.82% DUE 01-15-2016 | (\$ 612,609.38) | \$ 69,902.49 |

Table of Contents

| Asset Description | Acquisition Cost | Disposition Proceeds |
|---|-------------------------|-----------------------------|
| CIT ED LN TR SER 2005-1 CL A2 FLT RT 03-15-2022/09-15-2010 REG | (\$ 658,070.05) | \$ 99,031.68 |
| CITIZEN HOLDINGS NPV | (\$ 59,116.77) | \$ 54,217.04 |
| CMO GE COML MTG CORP 2005-C2 CTF CL A-AB4.866% DUE 05-10-2043 REG | (\$ 236,576.66) | \$ 9,248.90 |
| CMO GE COML MTG CORP SER 2005-C3 CL AAB 4.94% DUE 07-10-2045 BEO | (\$ 155,097.18) | \$ 5,003.22 |
| CMO J P MORGAN CHASE COML MTG SECS TR 2006-LDP7 CL A-SB DUE 04-15-2045 REG | (\$ 241,699.22) | \$ 1.15 |
| CMO LB-UBS COML MTG TR 2003-C1 COML MTG PASSTHRU CTF CL A-3 4.095 3-15-27 BEO | (\$ 124,891.75) | \$ 12,578.56 |
| CMO MERRILL LYNCH MTG TR 2005-CIP1 MTG PASSTHRU CTF CL A-4 5.047 07-12-2015 REG | (\$ 256,855.47) | \$ 268,640.63 |
| CMO MERRILL LYNCH MTG TR 2005-LC1 CTF A-4 DUE 01-12-2044 REG | (\$ 492,595.71) | \$ 490,640.63 |
| CMO MERRILL LYNCH MTG TR SER 2005-MCP1 CL ASB DUE 05-12-2043 REG | (\$ 347,037.56) | \$ 18,562.38 |
| CMO SMALL BUSINESS ADMIN GTD DEV PARTN 5.56 DUE 09-01-2027 | (\$ 436,207.24) | \$ 37,813.82 |
| CNH EQUIP TR .81000000238% DUE 08-15-2012 | (\$ 499,977.30) | \$ 100,852.27 |
| COMPAGNIE DE 2.125% DUE 04-22-2013 | (\$ 799,181.00) | \$ 813,976.00 |
| CONTINENTAL AG ORD NPV | (\$ 8,066.48) | \$ 8,792.93 |
| CONTINENTAL AIRLINES INC SR SECD NT 144A 6.75 DUE 09-15-2015/09-15-2012 | (\$ 158,694.40) | \$ 165,600.00 |
| CR SUISSE 1ST 4.666 DUE 03-15-2036 | (\$ 791,304.39) | \$ 91,114.03 |
| CR SUISSE AG 5.4% DUE 01-14-2020 | (\$ 119,707.20) | \$ 118,987.20 |
| DAIICHI SANKYO COM NPV | (\$ 49,030.09) | \$ 49,930.84 |
| DSV DKK1 | (\$ 116,765.54) | \$ 102,590.25 |
| DT POSTBANK AG NPV(REGD) | (\$ 290,334.85) | \$ 292,122.86 |
| EAST JAPAN RAILWAY CO NPV | (\$ 430,981.94) | \$ 423,957.29 |
| EDENRED EUR2 | 0.00 | \$ 237,803.20 |
| EISAI CO NPV | (\$ 148,194.36) | \$ 153,451.99 |
| ENCANA CORP COM NPV | (\$ 286,257.34) | \$ 274,130.16 |
| ENQUEST PLC ORD GBP0.05 | 0.00 | \$ 6,965.12 |
| ERAMET EUR3.05 | (\$ 211,275.18) | \$ 244,396.04 |
| EUROPEAN INVT BK 5 YR GLOBAL BD 2.875% DUE 01-15-2015 REG | (\$ 179,825.40) | \$ 182,638.80 |
| FOSTERS GROUP LTD NPV | (\$ 20,021.13) | \$ 20,045.08 |
| FRESENIUS SE NON-VTG PRF NPV | (\$ 223,745.77) | \$ 219,079.41 |
| FUGRO NV EUR0.05 | (\$ 139,262.92) | \$ 111,452.59 |
| FUJI ELECTRIC HOLINDGS CO Y50 | (\$ 97,253.23) | \$ 94,373.85 |

Table of Contents

| Asset Description | Acquisition Cost | Disposition Proceeds |
|--|---------------------|-------------------------|
| GATE CAP CAYMAN 2 3.55% DUE 06-11-2021 | (\$ 368,879.46) | \$ 20,283.64 |
| GCO ED LN FDG TR I 2005-2 STUDENT LN ASSET BKD NT CL A-5L 05-25-2021 REG | (\$ 1,112,519.54) | \$ 77,401.32 |
| GEBERIT CHF0.10(REGD) | (\$ 89,256.64) | \$ 77,354.90 |
| GPE EUROTUNNEL (EUR) EURO 0.40 | (\$ 114,909.78) | \$ 92,971.90 |
| HANA FINANCIAL GRP KRW5000 | (\$ 107,886.76) | \$ 112,204.78 |
| HEWLETT PACKARD CO 2.2% DUE 12-01-2015 | (\$ 299,733.00) | \$ 296,499.00 |
| HINDALCO INDS INR1 | (\$ 121,775.82) | \$ 115,919.19 |
| HITACHI HIGH-TECH NPV | (\$ 188,824.84) | \$ 190,112.14 |
| HSBC BANK USA NA 4.875 DUE 08-24-2020 BEO | (\$ 259,005.00) | \$ 244,945.00 |
| ILIAD NPV | (\$ 198,301.81) | \$ 224,589.64 |
| IMERYS EUR2 | (\$ 507,147.68) | \$ 453,314.72 |
| INCITEC PIVOT NPV | (\$ 121,960.97) | \$ 133,725.44 |
| INFORMA PLC ORD GBP0.001 | (\$ 110,460.23) | \$ 127,948.57 |
| INTESA SANPAOLO S 3.625% DUE 08-12-2015 | (\$ 129,834.90) | \$ 129,499.50 |
| INVESTOR AB SER B NPV | (\$ 105,302.53) | \$ 109,721.48 |
| JAPAN TOBACCO INC NPV | (\$ 547,919.69) | \$ 492,375.56 |
| JSR CORP NPV | (\$ 144,887.56) | \$ 164,694.58 |
| JTEKT CORPORATION NPV | (\$ 79,538.73) | \$ 89,468.78 |
| JX HOLDINGS INC NPV | 0.00 | \$ 232,008.21 |
| KAZAKHMYS ORD GBP0.20 | (\$ 386,002.51) | \$ 330,360.36 |
| KBC GROUP SA NPV | (\$ 219,922.20) | \$ 221,382.87 |
| KINDEN CORP NPV | (\$ 201,557.35) | \$ 202,209.22 |
| KINNEVIK INV AB SER B NPV | (\$ 167,241.45) | \$ 158,434.61 |
| LLOYDS TSB BK PLC 5.8% DUE 01-13-2020 | (\$ 109,743.70) | \$ 111,992.10 |
| MACQUARIE ATLAS ROADS GROUP | \$ 0.00 | \$ 20,726.29 |
| MAPFRE EUR0.10 | (\$ 57,020.57) | \$ 57,629.49 |
| MEDIOLANUM EUR0.1 | (\$ 204,684.49) | \$ 187,604.60 |
| METSO OYJ NPV | (\$ 120,891.22) | \$ 173,306.21 |
| MOBISTAR NPV | (\$ 61,541.05) | \$ 54,451.98 |
| NC ST ED ASSISTANCE AUTH REV VAR-TAXABLE-STUD LN-SER P 0 06-01-2020 REG TAXABLE | (\$ 1,111,113.27) | \$ 1,104,609.38 |
| NELNET STUDENT LN TR 2004-3 CL A-4 VAR 01-25-2021 REG | (\$ 475,553.52) | \$ 68,310.79 |
| NET SERVICOS DE CO PRF NPV | (\$ 244,534.03) | \$ 183,747.37 |
| NISSAN CHEMICAL IN NPV | (\$ 47,003.27) | \$ 42,815.86 |
| NISSIN FOODS HOLDINGS CO LTD NPV | (\$ 60,914.43) | \$ 63,030.11 |
| NOBEL BIOCARE HOLD CHF.4 | (\$ 107,751.72) | \$ 89,628.96 |
| NORDEA BK AG 4.875% DUE 01-27-2020 | (\$ 99,452.00) | \$ 106,634.00 |
| NSK LTD NPV | (\$ 83,894.92) | \$ 87,546.75 |
| NUTRECO NV EUR0.24 | (\$ 114,657.77) | \$ 118,475.19 |

Table of Contents

| Asset Description | Acquisition Cost | Disposition Proceeds |
|---|-------------------------|-----------------------------|
| ONTARIO PROVINCE ONT 2.95 05 FEB 2015 | (\$ 359,586.00) | \$ 365,547.60 |
| OTE(HELLENIC TLCM) EUR2.39(CR) | (\$ 42,082.76) | \$ 52,481.86 |
| PANASONIC CORP | (\$ 571,425.39) | \$ 549,183.21 |
| PETROLEUM GEO SVS NOK3 | (\$ 170,876.64) | \$ 108,069.11 |
| PIRAEUS BK SA EUR0.3(REGD) | (\$ 169,958.06) | \$ 157,706.43 |
| PIRELLI & C EUR0.29 | (\$ 94,067.09) | \$ 92,023.08 |
| PORSCHE AUTO HL SE NON VTG PRF NPV | (\$ 303,339.05) | \$ 388,682.99 |
| PORTUGAL TELECOM SGPS EUR0.03 | (\$ 90,407.19) | \$ 101,974.53 |
| POWERTECH TECHNOLO TWD10 | (\$ 105,371.74) | \$ 95,890.63 |
| PPR EUR4 | (\$ 212,303.24) | \$ 222,355.85 |
| PRELIOS SPA EUR0.5 | 0.00 | \$ 27,707.49 |
| PREMIER AIRCRAFT 3.576% DUE 02-06-2022 | (\$ 400,000.00) | \$ 20,623.62 |
| PVTPL AMERICA MOVIL SAB DE CV GTD SR NT 144A 5% DUE 03-30-2020/03-30-2010 BEO | (\$ 99,356.00) | 0.00 |
| PVTPL GMAC INC FORMERLY GMAC LLC GTD SR NT 144A 8.3% DUE 02-12-2015 BEO | (\$ 10,550.00) | 0.00 |
| PVTPL NBC UNVL INC SR NT 144A 4.375% DUE04-01-2021/10-04-2010 BEO | (\$ 29,992.50) | \$ 30,607.80 |
| PVTPL PACIFIC LIFE GLOBAL FDG NT 144A 5.15 DUE 04-15-2013 BEO | (\$ 533,530.00) | 0.00 |
| PVTPL RELIANCE INDS GDS(REP 2 ORD INR10)144 A | (\$ 47,758.88) | \$ 393,439.26 |
| PVTPL TERRA CAP INC SR NT 144A 7.75% DUE11-01-2019/10-26-2009 BEO | (\$ 68,087.50) | \$ 77,550.00 |
| PVTPL U S ED LN TR IV LLC SR SER 2007-1A-2 NT 144A VAR 9-1-19 | (\$ 401,161.40) | \$ 106,734.56 |
| PVTPL USAA CAP CORP MEDIUM TERM NTS BOOKENTRY NT 144A 3.5 DUE 07-17-2014 BEO | (\$ 204,048.00) | \$ 205,360.00 |
| PVTPL WILLIAMS PARTNERS L P SR NT 144A 5.25% DUE 03-15-2020/02-09-2010 BEO | (\$ 193,199.60) | 0.00 |
| RANDGOLD RESOURCES ORD USD0.05 | (\$ 45,068.78) | \$ 42,471.64 |
| RATOS AB SER B NPV | (\$ 140,303.63) | \$ 120,977.40 |

- 20 -

Table of Contents

| Asset Description | Acquisition Cost | Disposition Proceeds |
|--|-------------------------|-----------------------------|
| REXEL EUR5 | (\$ 128,469.54) | \$ 166,491.73 |
| RICOH CO LTD NPV | (\$ 123,733.23) | \$ 120,644.90 |
| RIO TINTO FIN USA 5.875% DUE 07-15-2013 | (\$ 275,272.50) | \$ 282,992.50 |
| ROYAL BK SCOTLAND PLC GTD MED TERM BKTRANCHE # TR 00003 2.625 DUE 05-11-12 | (\$ 640,725.00) | 0.00 |
| RSA INSURANCE GROUP PLC ORD GBP0.275 | (\$ 32,190.99) | \$ 28,021.94 |
| SACYR VALLEHERMOSO EUR1 | (\$ 177,984.15) | \$ 93,681.13 |
| SAIPEM EUR1 | (\$ 61,830.53) | \$ 57,784.72 |
| SANDRIDGE ENERGY 8.75% DUE 01-15-2020 | 0.00 | \$ 15,525.00 |
| SANDVIK AB NPV | (\$ 36,582.98) | \$ 41,279.09 |
| SANTANDER DR AUTO .94999998808% DUE 08-15-2013 | (\$ 649,953.01) | \$ 649,857.92 |
| SEADRILL LTD USD2 | (\$ 427,411.17) | \$ 639,036.46 |
| SEIKO EPSON CORP NPV | (\$ 122,880.19) | \$ 126,565.27 |
| SEMGROUP CORP WT EXP | 0.00 | \$ 340.00 |
| SLM STUDENT LN TR 2010-1 2010-1 CL A FLTG RT 03-25-2025/08-25-2010 REG | (\$ 1,000,000.00) | \$ 94,664.84 |
| SMITH & NEPHEW ORD USD0.20 | (\$ 26,284.74) | \$ 24,644.20 |
| SMS STUDENT LN TR 2000-A ASSET BKD SR NTCL A-2 FLTG RATE 10-28-2028 REG | (\$ 940,478.32) | \$ 138,105.91 |
| SOFTBANK CORP NPV | (\$ 216,509.90) | \$ 237,148.17 |
| STANDARD LIFE ORD GBP0.10 | (\$ 80,525.36) | \$ 83,701.06 |
| SYSMEX CORP NPV | (\$ 152,653.68) | \$ 163,561.65 |
| T IS BANKASI SER C TRY1 (RFD 01/01/2010) | \$ 0.00 | 0.00 |
| TALISMAN ENERGY IN COM NPV | (\$ 130,672.50) | \$ 126,782.77 |
| TATA STEEL LTD INR10 | (\$ 174,859.75) | \$ 157,604.81 |
| TOKYO GAS CO LTD NPV | (\$ 134,375.17) | \$ 142,794.86 |
| TOMKINS ORD USD0.09 | (\$ 167,955.27) | \$ 254,455.99 |
| TORONTO-DOMINION COM NPV | (\$ 422,684.53) | \$ 440,886.55 |
| TOYO SUISAN KAISHA NPV | (\$ 118,884.86) | \$ 112,565.57 |
| TOYODA GOSEI NPV | (\$ 116,756.51) | \$ 114,312.83 |
| TOYOTA INDUSTRIES NPV | (\$ 112,094.77) | \$ 112,224.20 |
| UTD MICRO ELECT TWD10 | (\$ 169,240.58) | \$ 155,319.28 |
| WEST JAPAN RAILWAY NPV | (\$ 45,335.30) | \$ 47,235.75 |
| YAHOO JAPAN CORP NPV | (\$ 226,597.94) | \$ 201,075.07 |
| YAMADA DENKI CO LTD NPV | (\$ 63,690.48) | \$ 61,558.92 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| Identity of Issue/Description of Investment (b) | Historical Cost (c) | Current Value (e) |
|---|---------------------|-------------------|
| 1 800 FLOWERS COM INC CL A COM STK | 11,108.65 | 5,380.00 |
| 1SHTOT120121C00060000 | (149.30) | 0.00 |
| 1ST AMER BANK CORP 9% CUMULATIVE CONV PFDSTK \$11 PAR | 48,740.29 | 12,683.29 |
| 1ST AMER CAP TR TR PFD SEC | 65,000.00 | 66,406.60 |
| 1ST BNK SYS INC 10.50% SER A PFD STK | 78,000.00 | 80,291.64 |
| 1ST BNK SYS INC SER 1989B ADJ RATE PFD STK | 90,000.00 | 89,820.00 |
| 1ST CMNTY BK TAOS NM DTD 03-20-2009 1.35C/D 03-22-2010 | 25,326.90 | 39,004.80 |
| 1ST HORIZON NATL CORP COM | 4,587.07 | 3,628.24 |
| 1ST HORIZON NATL CORP COM | 136,098.80 | 77,359.26 |
| 1ST INDL RLTY TR INC COM | 9,091.51 | 3,994.56 |
| 1ST INTST BANCORP SER B PFD STK | 7,679.70 | 16,862.00 |
| 1ST MD BANCORP PFD SER A 7.875 | 135,000.00 | 135,198.45 |
| 1ST MED GROUP INC COM | 676.26 | 4.69 |
| 1ST NIAGARA FINL GROUP INC NEW COM | 67,603.22 | 70,704.34 |
| 1ST POTOMAC RLTY TR COM | 1,942.96 | 2,178.61 |
| 1ST POTOMAC RLTY TR COM | 41,043.00 | 50,460.00 |
| 1ST SEMINAR SVC INC SER C CONV PFD | 10,000.00 | 10,617.70 |
| 2.3% CD 02/05/11 USD DTD 04-30-2009 2.3 05-02-2011 | 10,000.00 | 10,000.00 |
| 21ST CENTY HLDG CO COM | 5,988.95 | 3,180.00 |
| 3D SYS CORP DEL COM NEW STK | 19,024.01 | 22,609.82 |
| 3DICON CORP COM | 9,785.16 | 202.80 |
| 3M CO COM | 401,060.66 | 450,227.10 |
| 3M CO COM | 453,525.63 | 507,186.48 |
| 3M CO COM | 870,333.60 | 1,552,191.80 |
| 5 STAR QUAL CARE INC COM | 3.64 | 7.07 |
| 5 STAR QUAL CARE INC COM | 329,886.65 | 367,640.00 |
| 5TH 3RD BANCORP COM | 145,700.88 | 159,377.68 |
| 5TH 3RD BANCORP COM | 211,912.00 | 246,624.00 |
| 5TH 3RD BANCORP COM | 496,784.39 | 294,113.80 |
| 6 FLAGS INC SR NT 8.875 DUE 02-01-2010/02-01-2006 BEO BD IN DEFAULT | 10,000.00 | 10,713.80 |
| 727 COMMUNICATIONS INC COM PAR \$0.001 COM PAR \$0.001 | 553.72 | 0.00 |
| 99 CENTS ONLY STORES COM | 1,506.95 | 1,594.00 |
| 99 CENTS ONLY STORES COM | 788,083.51 | 822,504.00 |
| A123 SYS INC COM | 69,754.17 | 70,596.00 |
| A21 INC COM STK | 13,531.45 | 35.00 |
| AAPL 01/22/2011 29.000 C AAPL 110122C00290000 | (997.28) | 0.00 |
| AAR CORP COM | 1,807.71 | 2,747.00 |
| AARO BROADBAND WIRELESS COMMUNICATIONS INC COM | 989.95 | 0.00 |
| AASTROM BIOSCIENCES INC COM NEW COM NEW | 9,113.19 | 9,856.00 |
| AB SVENSK EXPORTKREDIT-SWEDISH EXPT CR CORP MTN BK ETRY 1.75 10-20-15 | 149,829.00 | 144,676.80 |
| ABATIX CORP FORMERLY ABATIX ENVIRONMENTAL CORP TO 05/20/1999 COM | 2,167.77 | 1,160.00 |
| ABAXIS INC COM | 5,493.69 | 5,370.00 |
| ABAXIS INC COM | 63,430.38 | 69,810.00 |
| ABB LTD CHF1.03 (REGD) | 71,060.39 | 77,957.24 |

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|---|--------------|--------------|
| ABBOTT LAB COM | 548,726.42 | 541,383.00 |
| ABBOTT LAB COM | 638,232.64 | 632,747.37 |
| ABBOTT LAB COM | 673,391.73 | 653,866.24 |
| ABBOTT LAB COM | 860,036.70 | 862,380.00 |
| ABBOTT LAB COM | 1,274,375.87 | 1,863,267.81 |
| ABBOTT LABS 5.125% DUE 04-01-2019 | 26,207.75 | 27,458.33 |
| ABBOTT LABS 5.125% DUE 04-01-2019 | 209,780.00 | 220,212.80 |
| ABERCROMBIE & FITCH CO CL A | 12,895.97 | 16,364.50 |
| ABERCROMBIE & FITCH CO CL A | 146,509.01 | 127,535.19 |
| ABINGTON BANCORP INC PENN COM STK | 4,750.55 | 4,772.00 |
| ABIOMED INC COM | 569,471.65 | 542,965.00 |
| ABITIBOWATER INC COM NEW | 1,023.73 | 3,597.84 |
| ABOVENET INC COM STK | 269,399.46 | 260,147.00 |
| ABRAXAS PETE CORP COM | 53,262.35 | 72,663.00 |
| ABSOLUTE HEALTH & FITNESS INC COM STK | 272.49 | 0.10 |
| ABSOLUTE SOFTWARE CORP COM STK | 2,199.20 | 781.96 |
| AC ENERGY INC NEV COM STK | 11,365.43 | 0.00 |
| ACADIA PHARMACEUTICALS INC COM | 7,883.29 | 5,640.00 |
| ACADIA PHARMACEUTICALS INC CONSTK CALL OPT EXP 01/22/11 PR \$1 PER SH | (31.53) | 0.00 |
| ACADIA RLTY TR COM | 62,846.52 | 60,192.00 |
| A-CAP RESOURCES COM STK | 38,844.29 | 15,873.15 |
| ACCELRYX INC COM | 18,887.90 | 17,098.00 |
| ACCENTIA BIOPHARMACEUTICALS INC COM STK | 14,525.95 | 12,800.00 |
| ACCENTURE PLC SHS CL A NEW | 83,081.48 | 98,879.21 |
| ACCENTURE PLC SHS CL A NEW | 282,871.12 | 271,544.00 |
| ACCENTURE PLC SHS CL A NEW | 600,638.37 | 863,073.51 |
| ACCESS NATL CORP COM STK | 3,008.95 | 3,230.00 |
| ACCO BRANDS CORP COM | 467.80 | 195.96 |
| ACCOR EUR3 | 627,535.87 | 772,795.98 |

- 22 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|------------|--------------|
| ACCURAY INC DEL COM | 25,838.23 | 16,200.00 |
| ACCURAY INC DEL COM | 28,046.25 | 30,375.00 |
| ACE LTD COM STK | 137,442.31 | 169,008.75 |
| ACE LTD COM STK | 172,037.88 | 200,445.00 |
| ACE LTD COM STK | 470,341.15 | 531,490.50 |
| ACHMEA HYPOTHEEKBANK NV MEDIUM TERM NTS TRANCHE # TR 1 3.2 DUE 11-03-2014 REG | 169,915.00 | 176,872.08 |
| ACME PACKET INC COM STK | 83,942.75 | 91,966.80 |
| ACME PACKET INC COM STK | 700,642.32 | 1,187,222.28 |
| ACORDA THERAPEUTICS INC COM | 79,703.79 | 95,137.40 |
| ACORN ENERGY INC | 7,788.65 | 3,880.00 |
| ACTIS GLOBAL VENTURES INC COM STK | 9,177.30 | 0.90 |
| ACTIVE PWR INC COM | 394.59 | 738.00 |
| ACTIVISION BLIZZARD INC COM STK | 236,239.38 | 254,645.54 |
| ACTUANT CORP CL A NEW | 33,770.78 | 29,631.76 |
| ACTUANT CORP CL A NEW | 296,380.11 | 321,835.80 |
| ACTUATE CORP COM | 15,617.95 | 16,530.00 |
| ACUITY BRANDS INC COM | 6,924.46 | 10,024.60 |
| ACURA PHARMACEUTICALS INC COM NEW STK | 49.81 | 19.86 |
| ACUSPHERE INC COM | 27,136.58 | 952.00 |
| ACXIOM CORP COM | 14,795.65 | 14,406.00 |
| ADA-ES INC COM STK | 3,069.05 | 2,231.98 |
| ADC TELECOMMUNICATIONS | (6,461.99) | 0.00 |
| ADECCO SA | 5,177.95 | 6,571.37 |
| ADELPHIA BUSINESS SOLUTIONS INC SR PFD EXCHANGEABLE SER B 12.875% | 1,650.80 | 260.00 |
| ADFITECH INC COM | 0.00 | 250.00 |
| ADIDAS AG | 2,901.95 | 3,306.23 |
| ADIDAS AG COMSTK | 365,740.77 | 440,392.77 |
| ADMINISTAFF INC COM | 341,050.60 | 278,350.00 |
| ADOBE SYS INC COM | 128,463.34 | 132,600.24 |
| ADOBE SYS INC COM | 266,970.37 | 393,922.44 |
| ADOBE SYSTEMS INC COM STK CALL OPT EXP 1/22/11 PR \$32 PER SH | (425.46) | (625.00) |
| ADOBE SYSTEMS INC COMSTK CALL OPT EXP 01/22/2011 PR \$30 PER SH | (614.27) | (350.00) |
| ADPT CORP COM STK | 3,306.13 | 2,930.00 |
| ADR 3SBIO INC SPONSORED ADR | 4,897.57 | 9,108.00 |
| ADR 51JOB INC SPONSORED ADR REPSTG COM | 5,057.98 | 4,925.00 |
| ADR ABB LTD SPONSORED ADR | 106,639.07 | 126,169.00 |
| ADR ACTIONS SEMICONDUCTOR CO LTD ADR ADR- COMMON STOCK | 6,472.23 | 5,912.50 |
| ADR ADMINISTRADORA DE FONDOS DE PENSIONES PROVIDA S A SPONSORED ADR | 3,003.20 | 5,181.15 |
| ADR ADVANCED SEMICONDUCTOR ENGR INC SPONSORED ADR | 6,893.69 | 7,163.52 |
| ADR AGRIA CORP SPONSORED ADR | 3,386.95 | 3,840.00 |
| ADR ALCATEL-LUCENT | 79,848.80 | 60,076.16 |
| ADR ALLIED IRISH BKS P L C SPONSORED ADRREPSTG ORD | 9,922.82 | 6,735.52 |
| ADR ALUMINA LTD SPONSORED ADR | 20,610.25 | 16,288.00 |
| ADR ALUMINUM CORP CHINA LTD SPONSORED ADR REPSTG H SHS | 8,314.15 | 8,546.25 |

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| | | |
|---|--------------|--------------|
| ADR ANGLO AMERN PLC ADR NEW | 152,978.43 | 172,803.92 |
| ADR ANGLO PLATINUM LTD ADR | 70,803.23 | 59,258.73 |
| ADR ANGLOGOLD ASHANTI LTD | 74,535.59 | 91,223.19 |
| ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR | 45,457.10 | 48,526.50 |
| ADR ARCELORMITTAL SA LUXEMBOURG N Y REGISTRY SHS | 60,105.36 | 66,651.24 |
| ADR AREVA SA ADR | 15,905.90 | 14,689.80 |
| ADR ARM HLDS PLC SPONSORED ISIN US0420681068 | 33,222.48 | 36,831.25 |
| ADR ASIA PULP & PAPER LTD SPONSORED ADR | 104.04 | 0.00 |
| ADR ASML HOLDING NV NY REGISTERED SHS | 11,415.49 | 11,502.00 |
| ADR ASTRAZENECA PLC SPONSORED ADR UK | 14,132.37 | 14,826.99 |
| ADR AU OPTRONICS CORP SPONSORED ADR | 11,949.97 | 11,326.54 |
| ADR AXA SA SPONSORED ADR | 35,923.05 | 28,059.70 |
| ADR BAIDU INC SPONSORED ADR | 255,013.82 | 340,171.72 |
| ADR BAIDU INC SPONSORED ADR | 164,964.25 | 468,170.50 |
| ADR BAIDU INC SPONSORED ADR | 890,008.78 | 1,094,746.73 |
| ADR BAIDU INC SPONSORED ADR | 3,229,227.37 | 3,275,649.02 |
| ADR BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED ADR | 167,127.06 | 116,832.96 |
| ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004 | 91,097.11 | 93,232.55 |
| ADR BANCO SANTANDER BRASIL S A ADS REPSTG 1 UNIT | 0.00 | 0.00 |
| ADR BANCO SANTANDER BRASIL S A ADS REPSTG 1 UNIT | 288,598.31 | 323,680.00 |
| ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PEF SHS | 13,387.30 | 15,477.50 |
| ADR BARCLAYS BK PLC SPONSORED ADS SER 4 PEF SHS PFD STK | 15,885.53 | 16,095.96 |
| ADR BARCLAYS PLC A.D.R. | 4,179.56 | 3,531.68 |
| ADR BASF AKTIENGESELLSCHAFT - LEVEL I | 98,186.42 | 133,639.96 |
| ADR BAYER A G SPONSORED ADR | 49,802.68 | 50,293.21 |
| ADR BAYERISCHE MOTOREN WERKE AG ADR | 9,950.95 | 10,491.12 |
| ADR BBVA PRIVANZA INTL GIBRALTAR LTD SPONSORED ADR REPSTG PEF SER E | 10,000.00 | 10,355.40 |
| ADR BHP BILLITON LTD SPONSORED ADR | 381,880.36 | 507,674.83 |
| ADR BHP BILLITON PLC SPONSORED ADR | 9,514.43 | 9,660.00 |
| ADR BITAUTO HLDGS LTD SPONSORED ADS ADR | 21,983.90 | 17,680.00 |
| ADR BK AMER CORP DEP SHS REPSTG 1/1200THPFD SER 5 DEPOS SH REPSTG 1/1000 PFD SER | 7,801.70 | 8,240.00 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| ADR BNP PARIBAS SPONSORED ADR REPSTG | 31,573.59 | 27,783.80 |
| ADR BP P L C SPONSORED ADR | 55,866.39 | 56,140.07 |
| ADR BP P L C SPONSORED ADR | 1,219,017.11 | 1,385,112.59 |
| ADR BRF - BRASIL FOODS SA | 60,270.60 | 80,298.16 |
| ADR BT GROUP PLC ADR | 2,451.45 | 3,282.10 |
| ADR BT GROUP PLC ADR | 14,639.56 | 16,981.30 |
| ADR BURBERRY GROUP PLC SPONSORED | 783,527.25 | 780,729.30 |
| ADR BYD CO LTD ADR | 65,616.51 | 52,549.50 |
| ADR CAMELOT INFORMATION SYS INC ADS REPSTG ORD SHS | 25,764.01 | 29,900.00 |
| ADR CANON INC ADR REPSTG 5 SHS | 18,535.74 | 21,922.18 |
| ADR CATHAY PAC AWYS LTD SPONSORED ADR | 533.95 | 689.83 |
| ADR CDC SOFTWARE CORP SPONSORED ADR | 3,592.95 | 3,155.00 |
| ADR CEMEX SAB DE CV | 12,735.64 | 13,408.92 |
| ADR CGG VERITAS ADS EACH 5 REPR 1 ORD EUR2 | 12,357.37 | 9,177.00 |
| ADR CHEUNG KONG HLDG LTD A.D.R. FOR ORD HK \$2 | 37,285.09 | 42,724.20 |
| ADR CHICAGO BRDG & IRON CO N V N Y REGISTRY SH NV | 31,286.00 | 32,900.00 |
| ADR CHICAGO BRDG & IRON CO N V N Y REGISTRY SH NV | 62,563.10 | 95,771.90 |
| ADR CHICAGO BRDG & IRON CO N V N Y REGISTRY SH NV | 320,188.33 | 332,290.00 |
| ADR CHINA DIGITAL TV HLDG CO LTD SPONSORED ADR | 152,119.27 | 90,752.00 |
| ADR CHINA EASTN AIRLS LTD SPONSORED ADR REPSTG CL H | 6,914.35 | 7,626.00 |
| ADR CHINA FIN ONLINE CO LTD SPONSORED ADR | 3,346.93 | 2,285.50 |
| ADR CHINA LIFE INS CO LTD SPONSORED ADR REPSTG H SHS | 39,355.36 | 36,090.30 |
| ADR CHINA MASS MEDIA INTL ADVERTISING CORP SPONSORED ADR | 15,909.45 | 18,088.00 |
| ADR CHINA MED TECHNOLOGIES INC SPONSOREDADR | 13,660.49 | 12,364.00 |
| ADR CHINA MOBILE LTD | 249,988.35 | 232,171.98 |
| ADR CHINA NEPSTAR CHAIN DRUGSTORE LTD SPONSORED ADR | 8,410.53 | 7,660.00 |
| ADR CHINA PETE & CHEM CORP SPONSORED ADRREPSTG H SHS | 58,256.05 | 52,151.05 |
| ADR CHINA REAL ESTATE INFORMATION CORP ADR ADR | 35,193.18 | 28,800.00 |
| ADR CHINA SOUTHN AIRLS LTD 50 SHS CL H ISIN US1694091091 | 21,158.01 | 25,933.50 |
| ADR CHINA TELECOM CORP LTD SPONSORED ADRREPSTG H SHS | 40,643.90 | 41,824.00 |
| ADR CHINA UNICOM HONG KONG LTD SPONSOREDADR | 25,500.19 | 28,357.50 |
| ADR CHINACACHE INTL HLDG LTD SPONSORED ADR | 3,275.09 | 3,120.00 |
| ADR CITY TELECOM H K LTD SPONSORED ADR | 32,146.46 | 32,330.23 |
| ADR CLP HLDG LTD | 2,917.18 | 3,003.36 |
| ADR CNOOC LTD SPONSORED ADR SPONSORED ADR | 185,389.09 | 216,678.33 |
| ADR COCA-COLA HELLENIC BOTTLING CO S A SPONSORED ADR | 2,736.52 | 2,590.00 |
| ADR COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPONSORED ADR REPSTG PFD SHS | 46,151.90 | 52,595.85 |
| ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADR | 7,687.04 | 10,576.00 |
| ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR PAR \$.01 REP PFD | 315,128.65 | 161.70 |
| ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR PAR \$0.01 REP NON VTG PFD | 15,355.50 | 15,511.65 |
| ADR COMPANHIA PARANAENSE DE ENERGIA SER B COPEL ISIN US20441B4077 | 8,649.77 | 9,564.60 |
| ADR COMPANHIA SIDERURGICA NACIONAL SPONSORED ADR REPSTG ORD SHS | 33,828.56 | 34,173.50 |
| ADR COMPANIA DE MINAS BUENAVENTURA S A SPONSORED ADR REPSTG SER B SHS | 16,281.50 | 17,625.60 |

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|--|------------|------------|
| ADR CONCORD MED SVCS HLDGS LTD SPONSOREDADR | 2,924.41 | 2,956.00 |
| ADR COUNTRY STYLE COOKING RESTAURANT CHAIN CO LTD SPONSORED ADR | 1,272.16 | 1,150.00 |
| ADR CPFL ENERGIA S A SPONSORED ADR | 39,590.11 | 45,701.95 |
| ADR CREDIT SUISSE GROUP SPONSORED ADR ISIN US2254011081 | 177,230.11 | 159,659.91 |
| ADR CTRIP COM INTL LTD AMERICAN DEP SHS AMERICAN DEP SHS | 267,330.84 | 254,066.45 |
| ADR CTRIP COM INTL LTD AMERICAN DEP SHS AMERICAN DEP SHS | 557,010.92 | 572,367.50 |
| ADR DEUTSCHE TELEKOM AG SPONSORED ADR | 5,428.18 | 4,518.40 |
| ADR DRDGOLD LTD SPONSORED ADR REPSTG 10 SHS | 799.49 | 487.00 |
| ADR DUOYUAN GLOBAL WTR INC SPONSORED ADR | 21,152.17 | 9,577.50 |
| ADR ECC GROUP PLC UNIT 10 SER E AUCTION PFD FOR #26-022227 A/C ONLY | 54,972.70 | 56,927.50 |
| ADR E-COMMERCE CHINA DANGDANG INC SPONSORED ADS REPSTG COM CL A ADR | 93,287.95 | 92,660.61 |
| ADR ECOPETROL S A SPONSORED ADS | 7,404.97 | 8,724.00 |
| ADR E-HOUSE CHINA HLDGS LTD ADR | 70,540.05 | 62,832.00 |
| ADR ELAN CORP PLC ADR REPRESENTING SHS | 13,098.26 | 14,611.50 |
| ADR EMBOTELLADORA ANDINA S A SPONSORED ADR REPSTG SER A | 1,901.45 | 2,856.00 |
| ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS | 2,838.69 | 2,940.00 |
| ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS | 241,187.52 | 305,760.00 |
| ADR EMPRESA NACIONAL DE ELECTRICIDAD CHILE SPONSORED ADR | 18,752.95 | 22,484.00 |
| ADR ENERSIS S A | 45,376.55 | 49,110.30 |
| ADR ENI S P A SPONSORED ADR | 35,736.36 | 28,212.30 |
| ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR | 1,187.29 | 1,383.60 |
| ADR EUROPEAN AERONAUTIC DEFENCE & SPACE CO EADS NV UNSPONSORED ADR ADR | 22,341.78 | 24,589.72 |
| ADR FAST RETAILING CO LTD ADR | 3,842.55 | 5,101.54 |
| ADR FIBRIA CELULOSE S A SPONSORED ADR REPSTG COM SHS | 48,466.31 | 48,624.00 |
| ADR FOCUS MEDIA HLDG LTD SPONSORED ADR | 49,668.07 | 54,825.00 |
| ADR FOMENTO ECONOMICO MEXICANA SAB DE CV | 9,429.86 | 14,864.88 |
| ADR FRANCE TELECOM | 19,186.62 | 16,864.00 |
| ADR FUTUREMEDIA PLC SPONSORED ADR COM NEW DEC 2007 ADR | 999.60 | 0.04 |
| ADR GAFISA S A SPONSORED ADR REPSTG 2 COM SHS | 9,399.16 | 8,718.00 |
| ADR GERDAU S A SPONSORED ADR | 15,511.74 | 15,389.00 |
| ADR GLAXOSMITHKLINE PLC SPONSORED ADR | 162,877.59 | 162,203.80 |
| ADR GOL LINHAS AEREAS INTELIGENTES SPONSORED ADR REPSTG PFD SHS | 14,958.70 | 16,918.00 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|------------|--------------|
| ADR GOLD FIELDS LTD NEW SPONSORED ADR | 6,883.74 | 9,518.25 |
| ADR GOLD FIELDS LTD NEW SPONSORED ADR | 154,908.96 | 167,702.50 |
| ADR GRUPO CASA SABA S A DE C V SPONSOREDADR | 5,817.40 | 3,452.60 |
| ADR GRUPO TELEVISA SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR | 17,846.03 | 20,744.00 |
| ADR GUANGSHEN RY LTD | 13,900.72 | 14,662.50 |
| ADR GUSHAN ENVIRONMENTAL ENERGY LTD SPONSORED ADR NEW | 690.10 | 499.50 |
| ADR HDFC BK LTD ADR REPSTG 3 SHS | 14,567.41 | 16,711.00 |
| ADR HOME INNS & HOTELS MGMT INC SPONSORED ADR | 46,374.63 | 40,960.00 |
| ADR HONDA MTR LTD ADR REPRESENTING 2 ORDSHS | 62,528.26 | 82,357.50 |
| ADR HSBC HLDGS PLC SPONSORED ADR NEW | 94,525.70 | 72,425.76 |
| ADR HSBC HLDGS PLC SPONSORED ADR NEW | 156,794.49 | 158,938.56 |
| ADR HUANENG PWR INTL INC SPONSORED ADR SER N SHS | 7,488.93 | 6,414.00 |
| ADR HUTCHISON TELECOMMUNICATIONS HONG KONG HLDGS LTD ADR | 0.00 | 894.45 |
| ADR IBERDROLA S A SPONSORED ADR REPSTG 1ORD SHS | 19,218.51 | 15,476.05 |
| ADR ICICI BK LTD | 10,987.74 | 15,238.64 |
| ADR ICICI BK LTD | 516,112.77 | 672,499.20 |
| ADR ICICI BK LTD | 988,891.98 | 1,364,444.16 |
| ADR IMPALA PLATINUM HLDGS LTD SPONSORED ADR REPSTG 1/4 SH | 9,361.18 | 11,620.26 |
| ADR INFINEON TECHNOLOGIES AG SPONSORED ADR ADR STK ISIN# US45662N1037 | 15,217.33 | 14,572.33 |
| ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH | 4,586.75 | 5,858.16 |
| ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH | 383,691.18 | 801,122.40 |
| ADR ING GROEP N V SPONSORED ADR | 1,127.90 | 979.00 |
| ADR INTERCONTINENTAL HOTELS GROUP PLC NEW SPONSORED ADR NEW JUNE 2007 | 11,393.90 | 14,126.68 |
| ADR IRELAND BK SPONSORED | 700,524.57 | 730,281.70 |
| ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR | 194,216.02 | 237,843.06 |
| ADR JA SOLAR HLDGS CO LTD SPONSORED ADR | 300,867.22 | 238,221.00 |
| ADR JAPAN AIRLS CORP | 9,925.38 | 6,175.00 |
| ADR JINKOSOLAR HLDG CO LTD | 10,766.26 | 8,048.00 |
| ADR JSC MMC NORILSK NICKEL SPONSORED ADR | 115,854.38 | 145,613.00 |
| ADR KEPPEL LTD SPONSORED | 23,439.28 | 30,150.14 |
| ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000 | 59,176.79 | 67,939.10 |
| ADR KUBOTA CORP | 3,432.72 | 4,046.85 |
| ADR LAN AIRL S A | 22,599.00 | 27,548.10 |
| ADR LDK SOLAR CO LTD SPONSORED ADR | 32,821.59 | 25,077.36 |
| ADR LE GAGA HLDGS LTD SPONSORED ADR | 149.60 | 120.60 |
| ADR LENOVO GROUP LTD SPONSORED ADR | 11,435.35 | 15,375.00 |
| ADR LONGTOP FINL TECHNOLOGIES LTD ADR | 8,059.12 | 7,236.00 |
| ADR LUXOTTICA GROUP S P A SPONSORED ADR | 9,902.95 | 12,248.00 |
| ADR LVMH MOET HENNESSY LOUIS VUITTON ADR | 7,490.97 | 9,908.64 |
| ADR M 2003 PLC SPONSORED ADR | 4,800.70 | 4.00 |
| ADR MECHEL OAO SPONSORED ADR | 0.00 | 0.00 |
| ADR MECHEL OAO SPONSORED ADR | 67,710.75 | 93,536.00 |
| ADR METAL STORM LTD SPONSORED ADR | 5,539.48 | 369.00 |
| ADR MINDRAY MED INTL LTD SPONSORED ADR REPSTG CL A | 99,613.10 | 89,760.00 |
| ADR MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR | 48,880.37 | 39,817.60 |

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| ADR MIZUHO FINL GROUP INC SPONSORED ADR | 1,275.95 | 375.00 |
| ADR MTN GROUP LTD SPONSORED ADR | 1,473.95 | 2,031.82 |
| ADR NATIONAL GRID TRANSCO PLC SPONSORED ADR NEW | 79,181.34 | 82,147.38 |
| ADR NATL BK GREECE S A SPONSORED ADR | 145,386.05 | 105,905.52 |
| ADR NATUZZI S P A ADR | 4,678.55 | 3,106.50 |
| ADR NESTLE S A SPONSORED ADR REPSTG REG SH | 216,432.21 | 269,080.15 |
| ADR NESTLE S A SPONSORED ADR REPSTG REG SH | 214,365.36 | 332,921.20 |
| ADR NET SERVICOS DE COMUNICACAO S A SPONSORED ADR REPSTG PFD NEW | 1,765.11 | 2,073.00 |
| ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM | 38,403.73 | 43,775.68 |
| ADR NEWCREST MNG LTD SPONSORED ADR | 147,869.97 | 274,502.43 |
| ADR NICE SYS LTD SPONSORED ADR | 3,032.65 | 3,490.00 |
| ADR NINTENDO LTD ADR | 4,384.53 | 3,782.89 |
| ADR NIPPON TELEG & TEL CORP SPONSORED ADR | 23,369.45 | 25,440.46 |
| ADR NOKIA CORP SPONSORED ADR | 86,644.30 | 71,620.80 |
| ADR NOKIA CORP SPONSORED ADR | 280,599.30 | 268,320.00 |
| ADR NOKIA CORP SPONSORED ADR | 665,365.88 | 655,320.00 |
| ADR NOVARTIS AG | 147,311.46 | 167,535.90 |
| ADR NOVO-NORDISK A S ADR | 58,251.92 | 66,641.44 |
| ADR NOVO-NORDISK A S ADR | 531,254.48 | 560,598.60 |
| ADR OAO GAZPROM LEVEL 1 ADR | 11,657.11 | 11,202.12 |
| ADR ORIX CORP SPONSORED ADR | 9,054.65 | 9,729.60 |
| ADR PANASONIC CORP ADR ADR | 28,997.51 | 23,321.40 |
| ADR PARTNER COMMUNICATIONS CO LTD ADR ISIN US70211M1099 | 31,768.71 | 34,544.00 |
| ADR PATNI COMPUTER SYS SPONSORED ADR | 2,124.90 | 2,139.00 |
| ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B | 31,284.56 | 25,825.80 |
| ADR PERUSAHAAN PERSEROAN PERSERO P T TELEKOMUNIKIASI INDONESIA SPONSORED ADR | 24,511.24 | 23,953.44 |
| ADR PETROBRAS ARGENTINA S A SPONSORED ADR | 4,401.75 | 7,914.00 |
| ADR PETROCHINA CO LTD SPONSORED ADR | 172,125.30 | 181,397.42 |
| ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR | 474,036.68 | 507,812.80 |
| ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR NON VTG | 36,513.09 | 29,044.50 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|--------------|--------------|
| ADR POSCO SPONSORED ADR | 323,875.61 | 306,054.98 |
| ADR PRANA BIOTECHNOLOGY LTD SPONSORED ADR | 2,336.39 | 1,250.00 |
| ADR RANDGOLD RES LTD ADR | 6,295.09 | 5,763.10 |
| ADR RECKITT BENCKISER GROUP PLC ADR ADR | 3,004.09 | 3,057.50 |
| ADR REDIFF COM INDIA LTD SPONSORED ADR ISIN# US7574791007 | 2,423.97 | 2,814.28 |
| ADR RENESOLA LTD SPONSORED ADS ADR | 2,072.23 | 1,398.40 |
| ADR RIO TINTO PLC SPONSORED ADR | 198,232.02 | 257,000.49 |
| ADR RIO TINTO PLC SPONSORED ADR | 1,029,406.74 | 1,053,402.00 |
| ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104 | 114,820.65 | 113,909.50 |
| ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104 | 162,973.77 | 172,255.00 |
| ADR ROYAL BK SCOTLAND GROUP PLC SPONSORED ADR REPSTG 20 ORD SH | 22,884.29 | 20,944.00 |
| ADR ROYAL BK SCOTLAND GROUP PLC SPONSORED ADR SER C REPSTG PREF C | 1,647.80 | 6,969.15 |
| ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS | 66,900.35 | 70,119.00 |
| ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS | 458,202.64 | 567,630.00 |
| ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS | 72,335.49 | 90,004.50 |
| ADR SANOFI-AVENTIS SPONSORED ADR | 52,884.21 | 52,599.36 |
| ADR SAP AG SPONSORED ADR | 18,330.90 | 21,509.25 |
| ADR SASOL LTD SPONSORED ADR | 37,221.34 | 47,469.60 |
| ADR SATYAM COMPUTER SVCS LTD AMERN DEPOSITORY RCPT ISIN US8040981016 | 782.53 | 443.81 |
| ADR SHANDA INTERACTIVE ENTMT LTD SPONSORED ADR | 17,754.71 | 13,279.40 |
| ADR SIEMENS AG COM DM50 (NEW) | 211,742.22 | 269,622.50 |
| ADR SILEX SYS LTD SPONSORED ADR | 95,719.07 | 71,343.60 |
| ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS | 7,769.36 | 4,250.00 |
| ADR SILICONWARE PRECISION INDS LTD SPONSORED | 1,934.87 | 2,082.50 |
| ADR SINOPEC SHANGHAI PETROCHEMICAL CO LTD SPONSORED ADR REPSTG CL H SHS | 10,655.82 | 10,314.00 |
| ADR SK TELECOM LTD SPONSORED ADR | 9,645.97 | 10,339.65 |
| ADR SMITH & NEPHEW P L C SPONSORED ADR NEW | 36,446.62 | 45,035.35 |
| ADR SOCIEDAD QUIMICA Y MINERA DE CHILE SA SPONSORED ADR REPSTG SER B SHS | 49,753.66 | 64,963.04 |
| ADR SONY CORP AMERN SH NEW | 85,363.58 | 79,419.04 |
| ADR STARPHARMA HLDGS LTD SPONSORED ADR ADR | 6,406.65 | 12,838.80 |
| ADR STERLITE INDS INDIA LTD ADS | 42,227.25 | 38,951.70 |
| ADR STORA ENSO CORP SPONSORED ADR REPSTGSER R SHS | 1,105.96 | 1,211.42 |
| ADR SUNTECH PWR HLDGS CO LTD ADR | 256,177.17 | 146,647.08 |
| ADR SYNGENTA AG SPONSORED ADR | 18,868.57 | 19,985.20 |
| ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR | 59,184.61 | 66,976.14 |
| ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR | 642,542.86 | 780,890.88 |
| ADR TAM S A SPONSORED ADR REPSTG PFD | 9,110.23 | 7,299.00 |
| ADR TATA MTRS LTD SPONSORED ADR | 335,630.19 | 332,950.32 |
| ADR TELECOM CORP NEW ZEALAND LTD SPONSORED ADR | 55,006.16 | 56,036.40 |
| ADR TELECOMUICACOES DE SAO PAULO S A TELES P SPONSORED ADR REPSTG PFD | 4,354.30 | 3,915.20 |
| ADR TELEFONICA S A SPONSORED | 81,835.13 | 83,335.56 |
| ADR TELEFONOS DE MEXICO S A SPONSORED ADR REPSTG SH ORD L | 19,637.00 | 19,836.06 |
| ADR TELSTRA CORP LTD SPONSORED ADR FINALINSTALMENT | 77,942.02 | 79,576.72 |
| ADR TENARIS S A SPONSORED ADR | 36,818.71 | 44,082.00 |
| ADR TENCENT HLDGS LTD ADR | 10,547.19 | 10,863.60 |

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| ADR TERNIUM S A SPONSORED ADR | 1,727.22 | 2,120.50 |
| ADR TERUMO CORP ADR | 3,081.95 | 3,380.80 |
| ADR TEVA PHARMACEUTICAL INDS | 603,881.60 | 615,134.00 |
| ADR TEVA PHARMACEUTICAL INDS | 1,126,144.41 | 1,122,880.20 |
| ADR TEVA PHARMACEUTICAL INDS | 977,960.75 | 1,127,571.90 |
| ADR TEVA PHARMACEUTICAL INDS LTD ISIN#US8816242098 | 559,649.86 | 530,944.05 |
| ADR TOTAL SA | 220,485.72 | 203,170.52 |
| ADR TOTAL SA | 254,514.44 | 258,094.48 |
| ADR TOYOTA MTR CORP SPONSORED ADR | 497,268.60 | 514,240.20 |
| ADR TRINITY BIOTECH PLC SPONSORED ADR NEW | 15,587.92 | 13,902.18 |
| ADR TURKCELL ILETISIM HIZMETLERI A S SPONSORED ADR NEW | 3,714.79 | 3,426.00 |
| ADR ULTRAPAR PARTICIPACOES S A SPONSORED# US90400P1012 | 10,326.84 | 16,155.00 |
| ADR UNILEVER N V NEW YORK SHS NEW | 70,835.42 | 76,176.40 |
| ADR UNILEVER PLC SPONSORED ADR NEW | 41,364.14 | 43,503.99 |
| ADR UNITED MICROELECTRONICS CORP SPONSORED ADR NEW | 2,674.41 | 3,160.00 |
| ADR UNITED UTILS GROUP PLC SPONSORED ADR | 6,349.58 | 7,146.96 |
| ADR UPM KYMMENE CORP SPONSORED ISIN US9154361094 | 1,199.73 | 1,366.75 |
| ADR VALE S A ADR | 391,173.34 | 502,371.24 |
| ADR VANCEINFO TECHNOLOGIES INC ADR ADR | 101,266.28 | 117,850.48 |
| ADR VEOLIA ENVIRONNEMENT SPONSORED ADR | 91,310.00 | 79,565.60 |
| ADR VEOLIA ENVIRONNEMENT SPONSORED ADR | 312,311.77 | 320,024.00 |
| ADR VESTAS WIND SYS A/S UNSPONSORED ADR REPSTG 3 ORD SHS | 20,443.71 | 12,161.43 |
| ADR VIVO PARTICIPACOES S A SPONSORED ADRREPSTG PFD NEW | 10,118.21 | 11,080.60 |
| ADR VODAFONE GROUP PLC NEW SPONSORED ADR | 111,513.08 | 120,807.06 |
| ADR VODAFONE GROUP PLC NEW SPONSORED ADR | 384,403.68 | 450,499.35 |
| ADR VODAFONE GROUP PLC NEW SPONSORED ADR | 386,877.43 | 482,453.22 |
| ADR WESTPAC BKG LTD SPONSORED A.D.R. | 10,727.80 | 12,018.30 |
| ADR WIPRO LTD SPONSORED ADR REPSTG 1 SH SPONSORED ADR REPSTG 1 SH\COM\ | 4,090.85 | 5,151.51 |
| ADR WUXI PHARMATECH CAYMAN INC SPONSOREDADR REPSTG ORD SHS ADR | 14,443.71 | 14,526.00 |
| ADR XINYUAN REAL ESTATE CO LTD SPONSOREDADR | 981.62 | 789.00 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|------------|------------|
| ADR YANZHOU COAL MNG CO LTD SPONSORED ADR REPSTG H SHS | 40,513.54 | 56,610.00 |
| ADR YARA INTL ASA SPONSORED ADR | 9,366.95 | 11,612.90 |
| ADR YINGLI GREEN ENERGY HLDG CO LTD ADR ADR | 108,224.51 | 88,781.68 |
| ADR YOUKU.COM INC-SPON ADR SPONSORED ADR | 113,330.28 | 113,572.44 |
| ADVANCE AMER CASH ADVANCE CTRS INC COM STK | 63,371.18 | 43,992.00 |
| ADVANCE AUTO PTS INC COM | 14,576.82 | 16,537.50 |
| ADVANCE AUTO PTS INC COM | 82,243.63 | 131,638.50 |
| ADVANCE AUTO PTS INC COM | 268,588.23 | 264,600.00 |
| ADVANCE HEATING & AIR CONDITIONING CORP SER B PFD STK \$10 PAR | 7,073.95 | 7,248.00 |
| ADVANCED BATTERY TECHNOLOGIES INC COM COM | 8,976.22 | 8,758.75 |
| ADVANCED BATTERY TECHNOLOGIES INC COM COM | 33,629.88 | 32,340.00 |
| ADVANCED CELL TECHNOLOGY INC COM | 28,468.29 | 38,832.98 |
| ADVANCED DEPOSITION TECHNOLOGIES INC COM | 1,506.39 | 0.03 |
| ADVANCED ENVIRONMENTAL RECYCLING TECHNOLOGIES INC CL A CL A | 19,689.50 | 9,079.20 |
| ADVANCED GROWING SYS INC NEV COM | 4,399.65 | 0.00 |
| ADVANCED ID CORP COM | 11,240.98 | 250.00 |
| ADVANCED MICRO DEVICES INC COM | 214,502.16 | 117,857.44 |
| ADVANCED MICRO DEVICES INC COM | 298,108.38 | 343,216.44 |
| ADVANCED OPTICS ELECTRONICS INC COM | 9,411.96 | 200.00 |
| ADVANCED POWERLINE TECHNOLOGIES INC COM | 3,635.90 | 0.00 |
| ADVANCED VIRAL RESH CORP COM | 13,629.35 | 50.00 |
| ADVANTA BK CORP DRAPER UTAH CTF DEP DTD 10-22-2008 4.95 10-22-2013 | 1,372.35 | 65.00 |
| ADVANTA CORP CL B | 8,712.06 | 9.69 |
| ADVANTAGE OIL & GAS LTD | 40,212.12 | 45,016.00 |
| ADVENT SOFTWARE INC COM STK | 9,940.12 | 10,715.20 |
| ADVENTRX PHARMACEUTICALS INC COM NEW COMNEW | 21,394.18 | 10,492.20 |
| AECOM TECHNOLOGY CORP DELAWARE COM | 19,075.54 | 20,138.40 |
| AECOM TECHNOLOGY CORP DELAWARE COM | 265,777.53 | 283,615.80 |
| AECOM TECHNOLOGY CORP DELAWARE COM | 326,270.71 | 358,016.00 |
| AEGEAN MARINE PETROLEUM NETWORK INC COM STK USD0.01 | 14,253.12 | 11,577.30 |
| AEGIS ASSMTS INC COM | 3,578.85 | 1.20 |
| AEGON N V PERP CAP SECS 6.375% PFD STK | 11,824.95 | 15,148.00 |
| AEGON N V PFD STK | 44,554.95 | 45,560.00 |
| AEHR TEST SYS COM | 116.85 | 120.00 |
| AEON CREDIT SERV NPV | 127,878.75 | 104,628.74 |
| AERCAP HOLDINGS N.V. EUR0.01 | 23,588.46 | 36,006.00 |
| AERO PERFORMANCE PRODS INC COM STK | 2,410.49 | 600.00 |
| AEROFOAM METALS INC COM | 5,138.44 | 0.00 |
| AEROPOSTALE COM | 43,368.49 | 39,424.00 |
| AEROVIRONMENT INC COM | 111,789.95 | 111,612.80 |
| AES CORP 7.75% DUE 03-01-2014 | 5,300.00 | 5,337.50 |
| AES CORP 7.75% DUE 10-15-2015 | 40,000.00 | 42,700.00 |
| AES CORP 8% DUE 06-01-2020 | 80,000.00 | 84,800.00 |
| AES CORP COM | 20,586.68 | 20,486.76 |
| AES CORP COM | 316,280.71 | 202,955.34 |

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|---|--------------|--------------|
| AES TR III TR PFD STK CONV SECS | 4,939.95 | 4,900.00 |
| AETERNA ZENTARIS INC COM | 40,492.42 | 40,420.00 |
| AETNA INC | 67,174.02 | 60,954.16 |
| AETNA INC | 161,440.23 | 307,235.70 |
| AETNA INC | 388,012.94 | 381,375.00 |
| AETRIUM INC COM STK USD0.001 | 4,149.95 | 2,349.90 |
| AFC ENTERPRISES INC COM | 24,378.14 | 26,410.00 |
| AFFILIATED MANAGERS GROUP INC COM STK | 16,979.40 | 20,141.66 |
| AFFILIATED MANAGERS GROUP INC COM STK | 465,196.76 | 687,594.60 |
| AFFILIATED MANAGERS GROUP INC COM STK | 1,281,812.35 | 1,795,882.00 |
| AFFYMAX INC COM | 2,914.76 | 3,325.00 |
| AFFYMETRIX INC OC-CAP STK | 5,217.28 | 6,036.00 |
| AFLAC INC COM | 213,448.04 | 253,145.54 |
| AFLAC INC COM | 391,656.72 | 669,146.94 |
| AFRICA OIL CORP COM STK | 3,030.71 | 4,025.60 |
| AGCO CORP COM | 18,899.18 | 21,581.16 |
| AGCO CORP COM | 244,654.64 | 293,828.00 |
| AGCO CORP COM | 245,741.38 | 460,904.68 |
| AGCO CORP COM | 245,891.90 | 501,534.00 |
| AGCO CORP COM STK CALL OPT EXP 5/21/11 PR \$60 PER SH | (271.53) | (300.00) |
| AGFEED INDS INC COM STK | 21,731.49 | 16,860.90 |
| AGILENT TECHNOLOGIES INC COM | 1,034.63 | 1,242.90 |
| AGILENT TECHNOLOGIES INC COM | 286,136.75 | 352,155.00 |
| AGILENT TECHNOLOGIES INC COM | 234,927.07 | 361,062.45 |
| AGL RES INC COM | 61,999.96 | 58,754.96 |
| AGL RES INC COM | 169,121.72 | 164,910.00 |
| AGL RES INC COM | 170,920.89 | 164,910.00 |
| AGL RES INC COM | 181,713.74 | 172,080.00 |
| AGNICO-EAGLE MINES LTD COM | 146,679.15 | 230,100.00 |
| AGNICO-EAGLE MINES LTD COM | 404,279.57 | 418,858.70 |

- 27 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|------------|------------|
| AGNICO-EAGLE MINES LTD COM STK CALL OPT EXP 2/19/11 PR \$75 PER SH | (3,135.43) | (4,550.00) |
| AGREE RLTY CORP COM | 44,897.07 | 45,177.75 |
| AGRISOLAR SOLUTIONS INC COM | 1,056.95 | 450.00 |
| AGRIUM INC COM | 234,647.69 | 247,541.50 |
| AHMANSON H.F & CO DEP SHS SER B 9.60% PFD STK | 9,550.12 | 9,662.50 |
| AIA GROUP LTD COM PAR USD 1 | 95,764.23 | 105,140.90 |
| AIR CDA CL A VAR VTG SHS CL A COM STK | 158,754.38 | 189,224.00 |
| AIR FRANCE - KLM EUR8.50 | 325,002.78 | 407,980.77 |
| AIR LIQUIDE(L) EUR5.50 | 689,299.67 | 870,838.39 |
| AIR PROD & CHEM INC COM | 48,685.32 | 57,253.84 |
| AIR PROD & CHEM INC COM | 291,919.99 | 407,910.75 |
| AIR PROD & CHEM INC COM | 236,622.02 | 490,402.40 |
| AIR PROD & CHEM INC COM | 693,349.79 | 927,690.00 |
| AIR TRANS SVCS GROUP INC COM STK | 9,115.56 | 15,800.00 |
| AIRCASTLE LIMITED COM STK | 29,829.82 | 30,305.00 |
| AIRCASTLE LIMITED COM STK | 129,236.74 | 143,165.00 |
| AIRCASTLE LTD COMSTK CALL OPT EXP 12/18/10 PR \$10 PER SH | (468.50) | 0.00 |
| AIRGAS INC COM | 89,884.66 | 117,737.10 |
| AIRNET COMMUNICATIONS CORP COM NEW STK | 3,389.37 | 0.00 |
| AIRSCOOTER CORP COM | 207.17 | 25.00 |
| AIRSPAN NETWORKS INC COMMON STOCK | 25,623.18 | 195.78 |
| AIRTECH INTL GROUP INC COM NEW | 6,883.43 | 0.00 |
| AIRTRAN HLDGS INC COM | 232,962.99 | 300,470.01 |
| AISIN SEIKI CO NPV | 184,999.70 | 226,460.78 |
| AK STEEL HOLDING CORP COMSTK CALL OPT EXP 01/22/11 PR \$16 PER SH | (101.53) | 0.00 |
| AK STL HLDG CORP COM STK PAR \$0.01 | 158,409.81 | 45,312.16 |
| AK STL HLDG CORP COM STK PAR \$0.01 | 68,831.60 | 72,350.33 |
| AKAMAI TECHNOLOGIES INC COM STK | 152,313.23 | 148,913.25 |
| AKAMAI TECHNOLOGIES INC COM STK | 206,166.86 | 215,771.30 |
| AKAMAI TECHNOLOGIES INC COM STK | 391,988.67 | 414,040.00 |
| AKAMAI TECHNOLOGIES INC COM STK CALL OPT EXP 1/22/11 PR \$50 PER SH | (189.53) | 0.00 |
| AKAMAI TECHNOLOGIES INC COMSTK CALL OPT EXP 12/18/10 PR \$50 PER SH | (500.77) | 0.00 |
| AKEENA SOLAR INC D/B/A WESTINGHOUSE SOLAR COMMON STOCK | 16,150.88 | 4,649.67 |
| AKZO NOBEL NV EUR2 | 609,262.54 | 618,310.03 |
| AKZO NOBEL NV EUR2 | 755,210.46 | 806,896.45 |
| ALAMO ENERGY CORP COM STK | 59,357.95 | 61,425.00 |
| ALAMO GROUP INC COM | 27,267.36 | 30,740.99 |
| ALASKA AIR GROUP INC COM | 116,383.96 | 124,491.24 |
| ALASKA AIR GROUP INC COM | 872,416.83 | 986,406.00 |
| ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012 | 61,465.08 | 65,879.27 |
| ALBANY INTL CORP NEW CL A | 22,449.02 | 26,059.00 |
| ALBANY MOLECULAR RESH INC COM | 1,294.95 | 1,124.00 |
| ALBANY MOLECULAR RESH INC COM | 439,352.29 | 275,380.00 |
| ALBEMARLE CORP COM | 4,992.43 | 5,131.76 |
| ALBERTA STAR DEV CORP COM NEW | 171,050.33 | 26,532.20 |

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|---|------------|------------|
| ALBERTO-CULVER CO NEW COM STK | 229,971.51 | 320,396.00 |
| ALCOA INC 6% DUE 07-15-2013 | 9,968.50 | 11,004.14 |
| ALCOA INC COM STK | 263,615.77 | 287,793.00 |
| ALCOA INC COM STK | 449,577.67 | 395,569.17 |
| ALCOA INC COM STK | 474,371.67 | 565,360.56 |
| ALCOA INC COM STK | 802,540.16 | 938,790.00 |
| ALCON INC COM CHF0.20 | 11,825.27 | 16,340.00 |
| ALDERSHOT RES LTD NEW COM STK | 252.75 | 161.00 |
| ALDRED HOLDINGS INC SER C PFD STK PAR \$1.00 DBTFL & DESP | 10,000.00 | 10,253.70 |
| ALERE INC COM | 13,363.68 | 11,712.00 |
| ALEXANDER & ALEXANDER SVCS INC SER A \$3.625 CONV PFD STK | 26,972.49 | 7,810.20 |
| ALEXANDER & BALDWIN INC COM | 16,193.26 | 14,010.50 |
| ALEXANDER & BALDWIN INC COM | 500,361.05 | 660,815.24 |
| ALEXCO RESOURCE CORP COM STK | 44,582.10 | 116,379.90 |
| ALEXION PHARMACEUTICALS INC COM | 54,398.51 | 60,493.05 |
| ALEXION PHARMACEUTICALS INC COM | 168,844.55 | 396,306.00 |
| ALEXION PHARMACEUTICALS INC COM | 401,669.83 | 459,135.00 |
| ALEXZA PHARMACEUTICALS INC COM | 16,565.68 | 6,875.00 |
| ALFA LAVAL AB NPV | 55,251.21 | 84,946.37 |
| ALGONQUIN PWR & UTILS CORP COM | 7,043.65 | 5,052.10 |
| ALIBABA.COM LTD COM STK | 39,117.70 | 38,553.80 |
| ALICO INC COM | 866.19 | 778.88 |
| ALIGN TECHNOLOGY INC COM | 41,849.90 | 41,034.00 |
| ALKERMES INC COM | 9,860.98 | 8,596.00 |
| ALL FUELS & ENERGY CO COM STK | 2,154.95 | 0.26 |
| ALLEGHENY ENERGY INC COM | 5,598.28 | 4,496.11 |
| ALLEGHENY ENERGY INC COM | 141,845.76 | 103,698.72 |
| ALLEGHENY TECHNOLOGIES INC COM | 36,454.38 | 44,464.26 |
| ALLEGHENY TECHNOLOGIES INC COM | 89,155.45 | 136,846.40 |
| ALLEGIANTRAVEL CO COM | 5,269.26 | 5,662.60 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| ALLERGAN INC COM | 191,751.65 | 199,669.36 |
| ALLERGAN INC COM | 228,577.56 | 531,231.12 |
| ALLERGAN INC COM | 576,607.85 | 576,828.00 |
| ALLERGAN INC COM | 877,852.77 | 913,311.00 |
| ALLIANCE 1 INTL INC COM | 4,051.03 | 4,240.00 |
| ALLIANCE CREATIVE GROUP INC COM | 613.90 | 62.50 |
| ALLIANCE DATA SYS CORP COM | 64,755.68 | 63,927.00 |
| ALLIANCE HEALTHCARE SERVICES | 1,795.65 | 1,696.00 |
| ALLIANCE HLDGS GP L P | 12,747.99 | 14,678.46 |
| ALLIANCE RES PARTNERS L P UNIT LTD PARTNER INT COM STCK | 24,800.56 | 30,043.84 |
| ALLIANCEBERNSTEIN HLDG L P UNIT LTD | 5,608.46 | 4,666.00 |
| ALLIANT ENERGY CORP COM ISIN #US0188021085 | 4,128.58 | 5,504.84 |
| ALLIANT ENERGY CORP COM ISIN #US0188021085 | 40,682.07 | 40,447.00 |
| ALLIANT TECHSYSTEMS INC COM | 7,286.31 | 6,698.70 |
| ALLIED ENERGY INC FLA COM | 539.95 | 280.00 |
| ALLIED HEALTHCARE INTL INC COM | 8,390.32 | 8,270.64 |
| ALLIED MOTION TECHNOLOGIES INC COM | 4,590.68 | 6,935.04 |
| ALLIED NEV GOLD CORP COM STK | 36,556.94 | 74,299.44 |
| ALLIED NEV GOLD CORP COM STK | 191,517.68 | 255,470.10 |
| ALLIED WASTE N AMER INC ALLIED WASTE NA 5.75 DUE 02-15-2011 BEO | 13,714.62 | 15,093.75 |
| ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK | 210,174.03 | 249,648.00 |
| ALLIS-CHALMERS ENERGY INC FORMERLY ALLI COM PAR \$0.01 NEW | 25,285.13 | 27,523.38 |
| ALLIS-CHALMERS ENERGY INC FORMERLY ALLI SR NT 9 DUE 01-15-2014 BEO | 9,680.00 | 10,150.00 |
| ALLOS THERAPEUTICS INC COM ISIN US019777101 | 2,816.57 | 1,608.89 |
| ALLSCRIPTS HEALTHCARE SOLUTIONS INC | 57,097.42 | 60,315.10 |
| ALLSTATE CORP COM | 46,587.58 | 43,452.12 |
| ALLSTATE CORP COM | 310,347.03 | 227,591.32 |
| ALLSTATE CORP COM | 388,265.17 | 424,004.00 |
| ALLSTATE CORP COM | 360,042.34 | 431,782.72 |
| ALLSTATE CORP COM | 498,669.81 | 596,156.00 |
| ALLSTATE CORP COM | 1,201,016.73 | 1,187,530.00 |
| ALLY BK MIDVALE UT CTF DEP DTD 02/05/10 ACT/365 SEMI-ANNUALLY.95 08-05-11 | 10,000.00 | 10,000.00 |
| ALLY BK MIDVALE UT DTD 09-10-2010 .55 03-09-2012 | 20,000.00 | 20,000.00 |
| ALLY BK MIDVALE UT DTD 11-26-2010 .25 C/D 05-26-2011 | 25,000.00 | 24,967.50 |
| ALLY BK MIDVALE UTAH C/D 10-22-2010 ACT/365 1.35 10-22-2013 | 125,000.00 | 124,612.50 |
| ALLY BK MIDVALE UTAH CTF DEP DTD 02-12-2010 .45 DUE 02-11-2011 | 60,000.00 | 60,000.00 |
| ALLY BK MIDVALE UTAH CTF DEP DTD 08/27/2010 ACT/365 1 DUE 08-27-2012 | 20,000.00 | 20,000.00 |
| ALLY BK MIDVALE UTAH CTF DEP DTD 08-13-2010 1.05 08-13-2012 | 6,000.00 | 6,014.16 |
| ALLY BK MIDVALE UTAH CTF DEP DTD 09-17-2010 .9 09-17-2012 | 10,000.00 | 10,007.00 |
| ALLY BK MIDVALE UTAH DTD 02-05-2010 .45 C/D 02-04-2011 | 25,000.00 | 25,000.00 |
| ALLY BK MIDVALE UTAH DTD 03-31-2010 .55 C/D 12-31-2010 | 107,000.00 | 107,000.00 |
| ALLY BK MIDVALE UTAH DTD 04-23-2010 .65 C/D 04-21-2011 | 79,000.00 | 79,000.00 |
| ALLY FINL INC 8% DUE 03-15-2020 | 379,325.00 | 393,300.00 |
| ALLY FINL INC 8.3% DUE 02-12-2015 | 10,550.00 | 11,000.00 |
| ALMADEN MINERALS LTD COM STK | 4,748.84 | 5,718.57 |

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|--|--------------|--------------|
| ALMOST FAMILY INC COM | 23,300.30 | 27,623.98 |
| ALMOST FAMILY INC COM | 686,451.67 | 722,296.00 |
| ALNYLAM PHARMACEUTICALS INC COM | 55,679.60 | 49,300.00 |
| ALNYLAM PHARMACEUTICALS INC COM | 431,479.65 | 240,830.50 |
| ALON USA ENERGY INC COM STK | 33,548.76 | 35,880.00 |
| ALPHA NAT RES INC COM STK | 97,162.14 | 108,054.00 |
| ALPHA NAT RES INC COM STK | 252,457.69 | 517,098.42 |
| ALPHATEC HLDGS INC COM STK | 3,350.19 | 2,700.00 |
| ALPINE AIR EXPRESS INC COM NEW STK | 14,006.30 | 3,157.50 |
| ALTAGAS LTD COM STK | 18,396.31 | 22,450.18 |
| ALTAIR NANOTECHNOLOGIES INC COMMON STOCK | 22,351.88 | 13,041.00 |
| ALTERA CORP COM | 13,688.55 | 14,232.00 |
| ALTERA CORP COM | 251,903.10 | 279,872.28 |
| ALTERNATE ENERGY HLDGS INC COM STK | 60,349.35 | 5,640.00 |
| ALTERNATIVE ENERGY PARTNERS INC COM NEW | 9,608.00 | 640.00 |
| ALTERRA CAPITAL HOLDINGS INC COM USD0.01 | 90,255.06 | 116,856.00 |
| ALTIUS MINERALS CORP COM STK | 66,390.77 | 107,393.70 |
| ALTO GROUP HLDGS INC COM STOCK | 4,134.90 | 4,137.00 |
| ALTRIA GROUP INC 8.5% DUE 11-10-2013 | 81,052.60 | 82,854.59 |
| ALTRIA GROUP INC 9.25% DUE 08-06-2019 | 12,328.20 | 13,050.40 |
| ALTRIA GROUP INC 9.7% DUE 11-10-2018 | 21,915.53 | 33,010.00 |
| ALTRIA GROUP INC COM | 79,657.07 | 101,335.92 |
| ALTRIA GROUP INC COM | 592,990.30 | 1,293,436.32 |
| ALTRIA GROUP INC COM | 1,224,384.26 | 1,473,234.26 |
| ALVARION LTD COM | 12,256.52 | 7,356.80 |
| AMADA CO LTD NPV | 468,837.80 | 578,012.47 |
| AMAG PHARMACEUTICALS INC COM STK | 35,232.00 | 45,250.00 |
| AMAROK RES INC COM STK | 60,098.05 | 57,728.00 |
| AMAZON COM INC COM | 793,980.03 | 844,560.00 |
| AMAZON COM INC COM | 779,733.99 | 846,000.00 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|------------|--------------|
| AMAZON COM INC COM | 761,459.33 | 1,090,440.00 |
| AMAZON COM INC COM | 606,612.12 | 1,323,000.00 |
| AMAZON COM INC COM | 612,698.74 | 1,468,800.00 |
| AMAZON COM INC COM | 559,718.88 | 1,605,960.00 |
| AMAZON.COM INC COM STK CALL OPT EXP 1/22/11 PR \$185 PER SH | (1,220.76) | (1,245.00) |
| AMAZON.COM INC COM STK CALL OPT EXP 4/16/11 PR \$85 PER SH | 1,412.70 | 1,630.00 |
| AMAZON.COM INC COM STK CALL OPT EXP 7/16/11 PR \$195 PER SH | (1,452.28) | (819.00) |
| AMBAC FINL GROUP 9.375% DUE 08-01-2011 | 4,972.50 | 525.00 |
| AMBAC FNCL GROUP COM STK | 3,938.36 | 644.24 |
| AMBASSADORS GROUP INC COM | 9,499.08 | 8,291.62 |
| AMDOCS ORD GBP0.01 | 10,416.90 | 9,614.50 |
| AMDOCS ORD GBP0.01 | 141,469.33 | 134,603.00 |
| AMDOCS ORD GBP0.01 | 318,279.26 | 335,134.00 |
| AMEDISYS INC COM | 14,685.76 | 16,080.00 |
| AMEDISYS INC COM | 444,346.28 | 478,145.50 |
| AMER ELEC PWR CO INC COM | 212,527.29 | 227,530.00 |
| AMER ELEC PWR CO INC COM | 313,747.00 | 331,016.00 |
| AMER ELEC PWR CO INC COM | 419,701.94 | 420,966.00 |
| AMER ELEC PWR CO INC COM | 413,851.28 | 434,890.26 |
| AMER FINL GROUP INC OH COM STK | 87,917.89 | 106,304.20 |
| AMER FINL GROUP INC OH COM STK | 190,196.08 | 203,427.00 |
| AMER FINL GROUP INC OH COM STK | 250,645.61 | 316,442.00 |
| AMER MOVIL S A B DE C V 5.625 DUE 11-15-2017 BEO | 49,816.50 | 54,507.95 |
| AMER MOVIL SAB DE 5% DUE 03-30-2020 | 99,356.00 | 103,944.80 |
| AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS | 123,964.94 | 143,645.01 |
| AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS | 151,248.65 | 157,685.00 |
| AMER NATL INS CO COM | 50,656.98 | 51,372.00 |
| AMERADA HESS CORP 7.3% DUE 08-15-2031 | 169,249.73 | 185,893.67 |
| AMERADA HESS CORP 7.875% DUE 10-01-2029 | 57,790.80 | 62,751.00 |
| AMERCO COM | 10,731.95 | 10,564.40 |
| AMERCO COM | 69,569.46 | 86,436.00 |
| AMERCO COM | 106,068.72 | 144,060.00 |
| AMEREN CORP COM | 35,431.60 | 36,528.04 |
| AMEREN CORP COM | 232,775.73 | 170,126.65 |
| AMERESCO INC | 5,194.95 | 5,744.00 |
| AMERGENCE GROUP INC COM NEW STK | 2,355.56 | 428.40 |
| AMERICAN APPAREL INC COM STK | 7,054.54 | 1,660.00 |
| AMERICAN BIO MEDICA CORP COM | 15,880.90 | 1,800.00 |
| AMERICAN CAP AGY CORP COM REIT FUND | 139,512.74 | 144,558.46 |
| AMERICAN CAP AGY CORP COM REIT FUND | 884,504.19 | 928,302.00 |
| AMERICAN CAP LTD COM STK | 190,842.05 | 269,606.05 |
| AMERICAN CAPITAL AGENCY CORP COM STK CALL OPT EXP 1/22/11 PR \$29 PER SH | (1,556.66) | (600.00) |
| AMERICAN EAGLE OUTFITTERS INC NEW COM | 26,208.29 | 24,241.49 |
| AMERICAN ENTERPRISE DEV CORP COM STK | 277.90 | 12.00 |
| AMERICAN EXPRESS BK FSB DTD 11-25-2009 1DUE 02-25-2011 | 59,000.00 | 59,043.66 |

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|---|--------------|--------------|
| AMERICAN EXPRESS CO | 241,365.43 | 272,791.75 |
| AMERICAN EXPRESS CO | 669,315.29 | 1,131,027.84 |
| AMERICAN EXPRESS CO SUB DEB FLTG RATE VAR RT DUE 09-01-2066/09-01-2016 | 72,672.60 | 69,300.00 |
| AMERICAN GREEN GROUP INC COM NEW COM NEW | 864.95 | 0.00 |
| AMERICAN HOME MTG INVT CORP COM STK | 595.04 | 6.21 |
| AMERICAN INTERNATIONAL GROUP INC COM | 2,050,145.83 | 202,880.02 |
| AMERICAN INTERNATIONAL GROUP INC COM | 246,218.74 | 383,000.14 |
| AMERICAN INTL PETE CORP COM PAR \$0.08 NEW COM PAR \$0.08 NEW | 3,347.50 | 0.00 |
| AMERICAN JIANYE GREENTECH HOLDINGS INC COMMON STOCK | 2,081.95 | 3,475.00 |
| AMERICAN LITHIUM MINERALS INC COM | 39,053.55 | 21,765.25 |
| AMERICAN MED ALERT CORP COM | 5,666.95 | 6,140.00 |
| AMERICAN PACIFIC RIM COMMERCE GROUP COMMON STOCK | 156.95 | 40.00 |
| AMERICAN PUB ED INC COM STK | 6,384.31 | 7,448.00 |
| AMERICAN PUB ED INC COM STK | 76,355.62 | 81,928.00 |
| AMERICAN PUBLIC EDUCATION COMSTK CALL OPT EXP 01/22/11 PR \$35 PER SH | (177.30) | 0.00 |
| AMERICAN PWR CORP COM STK | 706.95 | 600.00 |
| AMERICAN RAILCAR INDS INC COM STK | 1,403.24 | 2,213.00 |
| AMERICAN REPROGRAPHICS CO COM | 4,314.34 | 3,795.00 |
| AMERICAN SEC RES CORP COM | 3,527.80 | 175.00 |
| AMERICAN SIERRA GOLD CORP COM STK | 4,065.27 | 104.00 |
| AMERICAN STS WTR CO COM | 24,337.90 | 27,576.00 |
| AMERICAN SUPERCONDUCTOR CORP COMSTK PUT OPT EXP 04/16/11 PR \$39 PER SH | 2,229.22 | 3,120.00 |
| AMERICAN SUPERCONDUCTOR CORP SHS | 96,699.62 | 88,343.10 |
| AMERICAN TOWER CORP CL A | 79,212.70 | 80,042.00 |
| AMERICAN TOWER CORP CL A | 431,867.46 | 518,517.24 |
| AMERICAN UNITY INVTS INC FLA COM STK | 2,159.75 | 1.40 |
| AMERICAN VANGUARD CORP COM | 2,995.20 | 3,416.00 |
| AMERICAN WTR WKS CO INC NEW COM | 13,094.80 | 14,662.21 |
| AMERICAN WTR WKS CO INC NEW COM | 245,504.59 | 301,709.70 |
| AMERICAN WTR WKS CO INC NEW COM | 325,298.72 | 422,343.00 |

- 30 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|------------|--------------|
| AMERICANWEST BANCORPORATION COM STK | 2,873.90 | 96.00 |
| AMERICAS CAR-MART INC COM | 413,555.70 | 442,758.00 |
| AMERICAS WIND ENERGY CORP COM | 2,960.87 | 57.96 |
| AMERIGO RES LTD | 7,753.40 | 26,770.00 |
| AMERIGROUP CORP COM | 34,674.31 | 34,213.68 |
| AMERIGROUP CORP COM | 270,712.23 | 390,888.00 |
| AMERIGROUP CORP COM | 465,328.49 | 707,112.00 |
| AMERILITHIUM CORP COM STK | 202,530.26 | 62,116.26 |
| AMERIPRISE FINL INC COM | 187,099.84 | 281,995.00 |
| AMERIPRISE FINL INC COM | 133,165.36 | 358,996.90 |
| AMERIPRISE FINL INC COM | 326,966.05 | 626,661.95 |
| AMERIQUEST MTG FLTG RT .605% DUE 04-25-2034 | 78,604.13 | 79,635.42 |
| AMERISAFE INC COM | 2,741.59 | 2,905.00 |
| AMERISOURCEBERGEN CORP COM | 167,799.17 | 187,999.15 |
| AMERISOURCEBERGEN CORP COM | 119,801.13 | 237,236.36 |
| AMERISTAR CASINOS INC COM STK USD0.01 | 56,144.15 | 54,705.00 |
| AMERITYRE CORP COM | 13,245.09 | 2,360.60 |
| AMERN AXLE & MFG HOLDINGS INC | 3,295.19 | 3,536.50 |
| AMERN EXPRESS CENTURION BK SALT LAKE CY UT CTF DEP DTD 02-03-2010 2 02-04-2013 | 30,000.00 | 30,000.00 |
| AMERN EXPRESS CENTURION BK SALT LAKE CY UT CTF DEP DTD 03-31-2010 .85 07-01-2011 | 147,000.00 | 147,248.43 |
| AMERN EXPRESS CO 8.125% DUE 05-20-2019 | 5,042.50 | 6,171.20 |
| AMERN EXPRESS CR 5.125% DUE 08-25-2014 | 249,760.00 | 269,546.00 |
| AMERN GEN CORP 6.625 DUE 02-15-2029 BEO | 9,907.85 | 2,290.00 |
| AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00414 5.625 DUE 08-17-2011 | 9,883.33 | 9,825.00 |
| AMERN INTL GROUP 6.4% DUE 12-15-2020 | 129,663.30 | 136,397.17 |
| AMERN INTL GROUP 8.25% DUE 08-15-2018 | 140,000.00 | 161,289.24 |
| AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00027 5.6 10-18-2016BEO | 26,112.49 | 31,465.00 |
| AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018 | 19,889.80 | 20,622.84 |
| AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018 | 40,000.00 | 40,000.00 |
| AMERN MUN TERM TR INC II REMARKETED PFD | 4,389.63 | 2,527.68 |
| AMERN ORIENTAL BIOENGINEERING INC COM STK | 8,671.35 | 5,486.40 |
| AMERN SCI & ENGR INC COM | 36,632.17 | 49,200.38 |
| AMERN SOFTWARE INC CL A | 4,070.31 | 4,197.40 |
| AMERN WOODMARK CORP COM | 2,368.95 | 2,454.00 |
| AMERUS GROUP CO NON CUMULATIVE PERP PFD SER A | 19,920.00 | 20,000.00 |
| AMETEK INC NEW COM | 8,380.40 | 12,326.27 |
| AMETEK INC NEW COM | 246,610.84 | 364,436.25 |
| AMFM INC PFD CONV EXCHANGEABLE \$3.00 | 160,000.00 | 159,377.08 |
| AMGEN INC COM | 149,048.39 | 142,740.00 |
| AMGEN INC COM | 166,896.09 | 163,876.50 |
| AMGEN INC COM | 851,910.36 | 933,300.00 |
| AMGEN INC COM | 872,481.62 | 1,304,973.00 |
| AMISH NATURALS INC COM STK | 2,959.23 | 6.29 |
| AMKOR TECHNOLOGY INC COM | 62,092.24 | 69,654.00 |
| AMKOR TECHNOLOGY INC COM | 314,450.54 | 234,263.00 |

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|---|--------------|--------------|
| AMN HEALTHCARE SVCS INC COM | 5,614.05 | 6,140.00 |
| AMOROCORP INC COM STK | 1,030.00 | 0.00 |
| AMPHENOL CORP NEW CL A | 174,008.42 | 231,968.10 |
| AMR 01/22/2011 9.000 C AMR 110122C00009000 | (731.78) | 0.00 |
| AMR CORP COM | 3,114,679.85 | 3,133,044.52 |
| AMR CORP DEL 10 DUE 04-15-2021 REG | 9,285.00 | 9,200.00 |
| AMR CORP DEL DEB 9 DUE 09-15-2016 REG | 9,885.00 | 9,800.00 |
| AMR CORP DEL PFD | 1,755.14 | 2,447.99 |
| AMTECH SYS INC COM PAR \$0.01 NEW STK | 48,397.85 | 48,313.15 |
| AMTRUST FINL SVCS INC COM | 57,505.48 | 66,500.00 |
| AMYLIN PHARMACEUTICALS INC COM | 16,876.09 | 13,239.00 |
| ANADARKO FIN CO 7.5% DUE 05-01-2031 | 98,613.60 | 99,517.41 |
| ANADARKO PETE CORP 5.95% DUE 09-15-2016 | 6,918.00 | 8,560.06 |
| ANADARKO PETE CORP 6.375% DUE 09-15-2017 | 24,793.75 | 27,232.68 |
| ANADARKO PETE CORP 8.7% DUE 03-15-2019 | 59,811.00 | 73,272.42 |
| ANADARKO PETE CORP DEB 7.2 DUE 03-15-2029 BEO | 13,661.03 | 17,426.79 |
| ANADARKO PETRO CORP COM | 217,678.58 | 299,962.94 |
| ANADARKO PETRO CORP COM | 401,480.96 | 949,486.72 |
| ANADARKO PETRO CORP COM | 887,357.40 | 1,268,064.00 |
| ANADARKO PETRO CORP COM | 1,201,140.72 | 1,549,856.00 |
| ANADARKO PETROLEUM CORP COM STK CALL OPT EXP 5/21/11 PR \$80 PER SH | (196.30) | (555.00) |
| ANADIGICS INC COM | 6,636.03 | 7,900.20 |
| ANADIGICS INC COM | 65,455.50 | 86,625.00 |
| ANADYS PHARMACEUTICALS INC COM | 967.72 | 1,420.00 |
| ANALOG DEVICES INC COM | 11,729.64 | 13,184.50 |
| ANALOG DEVICES INC COM | 237,111.18 | 282,939.37 |
| ANALOGIC CORP COM PAR \$0.05 | 51,865.44 | 59,412.00 |
| ANALOGIC CORP COM PAR \$0.05 | 307,969.52 | 411,329.08 |
| ANAVEX LIFE SCIENCES CORP COM STK | 51,973.81 | 36,500.00 |
| ANCESTRY COM INC COM | 3,894.80 | 4,531.20 |

- 31 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|--------------|--------------|
| ANDERSONS INC COM | 20,536.83 | 21,810.00 |
| ANDERSONS INC COM | 120,744.82 | 127,225.00 |
| ANDERSONS INC COM | 286,638.93 | 401,849.25 |
| ANDINA MINERALS INC COM STK | 15,983.43 | 39,296.75 |
| ANDREA ELECTRS CORP COM | 283.20 | 210.00 |
| ANGIODYNAMICS INC COM STK | 41,967.25 | 38,425.00 |
| ANGIOTECH PHARMACEUTICALS INC COM | 272.31 | 352.00 |
| ANGLO AMERICAN USD0.54945 | 810,259.95 | 1,055,654.82 |
| ANGLOGOLD ASHANTI-SPON ADR COM STK CALL OPT EXP 1/22/11 PR \$49 PER SH | (231.55) | 0.00 |
| ANHANGUER EDL COMSTK | 198,901.99 | 272,289.16 |
| ANHEUSER BUSCH GTD NT 5.375 DUE 01-15-2020 | 190,162.50 | 205,881.72 |
| ANHEUSER-BUSCH INBEV NV | 758,282.74 | 923,088.02 |
| ANIMAL HEALTH INTL INC COM | 3,687.34 | 1,438.30 |
| ANNALY CAP MGMT INC C PFD SER A | 3,723.35 | 3,825.00 |
| ANNALY CAP MGMT INC COM | 1,409,471.35 | 1,441,503.81 |
| ANNALY CAPITAL MANAGEMENT COMSTK CALL OPT EXP 02/19/2011 PR \$18 PER SH | (464.19) | (612.00) |
| ANNALY CAPITAL MANAGEMENT IN COM STK CALL OPT EXP 2/19/11 PR \$18 PER SH | (130.02) | 0.00 |
| ANNTAYLOR STORES CORP COM | 20,384.52 | 27,390.00 |
| ANTARES PHARMA INC COM | 6,632.72 | 7,012.50 |
| ANTHRACITE CAP INC COM | 1,594.57 | 0.42 |
| ANTOFAGASTA ORD GBP0.05 | 148,053.75 | 180,122.26 |
| ANTRIM ENERGY INC COM | 820.73 | 359.28 |
| ANULEX TECHNOLOGIES INC PFD A | 10,000.00 | 10,082.60 |
| ANWORTH MTG AST CORP COM | 62,914.01 | 63,000.00 |
| AOL INC COM STK | 9,077.69 | 8,393.34 |
| AOL TIME WARNER 7.625% DUE 04-15-2031 | 68,424.87 | 85,097.81 |
| AON CORP COM | 6,535.02 | 7,484.77 |
| AON CORP COM | 264,222.64 | 381,790.98 |
| AON CORP COM | 356,101.42 | 414,872.17 |
| AP PHARMA INC COM NEW STK | 5,354.00 | 1,461.89 |
| APA GROUP NPV (STAPLED UNITS) | 7,440.27 | 8,303.00 |
| APACHE CORP 5.1% DUE 09-01-2040 | 49,551.70 | 48,581.85 |
| APACHE CORP 6% DUE 09-15-2013 | 109,423.60 | 123,518.45 |
| APACHE CORP COM | 359,825.56 | 460,849.58 |
| APACHE CORP COM | 364,956.82 | 547,861.85 |
| APACHE CORP COM | 478,560.77 | 1,146,515.68 |
| APACHE CORP DEP SHS REPSTG 1/20TH PFD CONV SER D 6% | 50,891.70 | 64,934.80 |
| APARTMENT INVT & MGMT CO CL A | 4,789.70 | 7,416.08 |
| APARTMENT INVT & MGMT CO CL A | 65,573.70 | 75,943.76 |
| APEX SILVER MINE LTD COM STK | 10,294.31 | 0.00 |
| APOGEE ENTERPRISES INC COM | 1,597.41 | 1,442.49 |
| APOGEE TECH INC COM STK | 14,354.85 | 2,340.00 |
| APOLLO COMML REAL ESTATE FIN INC COM | 54,056.64 | 52,320.00 |
| APOLLO GROUP INC CL A | 169,473.20 | 126,446.98 |
| APOLLO GROUP INC CL A | 187,735.84 | 167,990.46 |

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|---|---------------|---------------|
| APOLLO GROUP INC CL A | 1,727,486.03 | 1,259,415.08 |
| APOLLO GROUP INC-CL A COM STK CALL OPT EXP 2/19/11 PR \$40 PER SH | (203.30) | (2,080.00) |
| APOLLO GROUP INC-CL A COMSTK CALL OPT EXP 01/22/11 PR \$35 PER SH | (966.00) | (3,000.00) |
| APOLLO GROUP INC-CL A COMSTK CALL OPT EXP 1/22/11 PR \$40 PER SH | (2,279.69) | 0.00 |
| APOLLO INVT CORP COM SH BEN INT | 215,741.66 | 219,861.92 |
| APOLO GOLD & ENERGY INC FORMERLY APOLO COM NEW | 491.75 | 120.00 |
| A-POWER ENERGY GENERATION CMN STK CALL OPT EXP 08/21/10 PR \$9 PER SH | (626.98) | 0.00 |
| A-POWER ENERGY GENERATION SYSTEMS LTD COM STK USD0.0001 | 26,262.67 | 15,015.00 |
| APIANT TECHNOLOGIES INC COM | 554.95 | 0.00 |
| APPLE INC COM STK | 706,375.09 | 1,545,062.40 |
| APPLE INC COM STK | 1,167,798.18 | 2,419,200.00 |
| APPLE INC COM STK | 1,479,182.24 | 3,032,064.00 |
| APPLE INC COM STK | 1,304,137.94 | 3,551,385.60 |
| APPLE INC COM STK | 1,433,100.13 | 7,444,684.80 |
| APPLE INC COM STK | 22,926,352.24 | 27,891,763.20 |
| APPLE INC COM STK CALL OPT EXP 1/22/11 PR \$340 PER SH | (307.29) | (1,840.00) |
| APPLE INC COM STK CALL OPT EXP 1/22/11 PR 320 PER SH | (5,313.34) | (3,431.00) |
| APPLE INC COM STK CALL OPT EXP 3/19/11 PR \$340 PER SH | (1,142.28) | (5,285.00) |
| APPLE INC COM STK CALL OPT EXP 4/16/11 PR \$310 PER SH | (10,339.13) | (5,780.00) |
| APPLE INC COMSTK CALL OPT EXP 01/19/13 PR \$400 PER SH | (8,031.39) | (6,850.00) |
| APPLE INC COMSTK CALL OPT EXP 01/22/11 PR \$330 PER SH | (10,240.78) | (7,380.00) |
| APPLE INC COMSTK CALL OPT EXP 1/21/12 PR \$400 PER SH | (1,912.27) | (14,400.00) |
| APPLE INC COMSTK CALL OPT EXP 2/19/11 PR \$340 PER SH | (51,092.30) | (43,050.00) |
| APPLIED INDL TECHNOLOGIES INC COM | 819,480.26 | 886,704.00 |
| APPLIED MATERIALS INC COM | 234,590.88 | 245,427.55 |
| APPLIED MATERIALS INC COM | 420,778.74 | 431,335.00 |
| APPLIED MATERIALS INC COM | 408,702.62 | 472,318.85 |
| APPLIED MATERIALS INC COM | 648,271.57 | 729,195.00 |
| APPLIED MATERIALS INC COM | 668,342.44 | 786,800.00 |
| APPLIED MICRO CIRCUITS CORP COM NEW STK | 480.92 | 534.00 |

- 32 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|------------|------------|
| APPLIED NEUROSOLUTIONS INC COM NEW COM NEW | 10,569.95 | 25.00 |
| APPLIED SCIENCE PRODS INC COM | 403.70 | 14.00 |
| APPLIED SOLAR INC COM | 1,107.75 | 17.50 |
| APPLIED VISUAL SCIENCES INC COM COM STK | 9,882.95 | 693.00 |
| APPLIEDTHEORY CORP COM | 11,260.37 | 10.00 |
| APPTECH CORP COM STK | 103.90 | 30.00 |
| APRICUS BIOSCIENCES INC COM | 26,647.12 | 20,518.11 |
| APTARGROUP INC COM | 64,445.31 | 80,869.00 |
| APWR 10/16/2010 7.000 C APWR 101016C00007000 | (592.29) | 0.00 |
| AQUA AMER INC COM | 54,802.28 | 65,217.47 |
| ARABIAN AMERN DEV CO COM | 27,899.12 | 24,186.24 |
| ARAFURA RESOURCES LTD COM STK | 107,809.61 | 169,384.22 |
| ARBITRON INC COM | 119,725.25 | 182,688.00 |
| ARCA BIOPHARMA INC COM | 437.88 | 323.34 |
| ARCELORMITTAL NPV | 470,639.51 | 565,059.89 |
| ARCH CHEMICALS INC COM | 335,029.61 | 383,093.00 |
| ARCH COAL INC COM | 95,986.46 | 119,389.71 |
| ARCHER-DANIELS-MIDLAND CO COM | 138,400.99 | 138,633.82 |
| ARCHER-DANIELS-MIDLAND CO COM | 288,620.85 | 483,415.68 |
| ARCHER-DANIELS-MIDLAND CO COM | 460,271.65 | 490,304.00 |
| ARCTIC CAT INC COM | 11,777.28 | 17,568.00 |
| ARCTIC CAT INC COM | 34,903.73 | 34,155.12 |
| ARCTIC GLACIER INCOME FD TR UNIT | 2,244.68 | 229.46 |
| ARENA PHARMACEUTICALS INC COM ISIN US0400471027 | 26,005.46 | 21,567.08 |
| ARENA PHARMACEUTICALS INC COM STK CALL OPT EXP 4/16/11 PR \$2 PER SH | (397.14) | (50.00) |
| ARENA PHARMACEUTICALS INC COMSTK CALL OPT EXP 04/16/11 PR \$2.50 PER SH | (164.26) | (75.00) |
| ARENA PHARMACEUTICALS INC COMSTK CALL OPT EXP 07/16/2011 PR \$2.50 PER SH | (51.53) | (190.00) |
| ARENA PHARMACEUTICALS INC COMSTK CALL OPT EXP 1/22/11 PR \$1.50 PER SH | (235.49) | (250.00) |
| ARENA PHARMACEUTICALS INC COMSTK CALL OPEXP 02/19/11 PR \$2 PER SH | (511.71) | (525.00) |
| ARES CAP CORP COM | 53,394.28 | 56,032.00 |
| ARES CAP CORP COM | 111,758.46 | 80,227.11 |
| ARES CAP CORP COM | 123,313.47 | 130,192.00 |
| ARES CAP CORP COM | 279,671.03 | 491,944.48 |
| ARES CAP CORP COM | 549,863.19 | 606,464.00 |
| ARES CAP CORP COM | 430,587.78 | 644,368.00 |
| AREVA COM STK | 34,653.24 | 19,586.80 |
| ARGAN INC COM | 14,364.37 | 9,270.00 |
| ARGENT SECS INC 2004-W10 AST BKD PASSTHRU CTF CL A2 10-25-2034 REG | 168,209.86 | 157,197.50 |
| ARGO GROUP INTERNATIONAL HOLDINGS COM STK | 3,727.95 | 3,745.00 |
| ARGO GROUP INTERNATIONAL HOLDINGS COM STK | 85,001.05 | 108,605.00 |
| ARGUS METALS CORP COM | 8,402.35 | 271.70 |
| ARIAD PHARMACEUTICALS INC COM | 15,985.90 | 25,500.00 |
| ARIBA INC COM NEW | 9,375.96 | 10,969.83 |
| ARIBA INC COM NEW | 207,967.92 | 373,021.20 |
| ARIEL WAY INC COM | 11,530.63 | 28,220.00 |

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| | | |
|--|------------|------------|
| ARM HLDGS ORD GBP0.0005 | 214,100.09 | 229,234.79 |
| ARMSTRONG WORLD INDS INC NEW COM STK | 178,917.41 | 158,584.00 |
| AROTECH CORP COM NEW STK | 5,128.68 | 642.95 |
| ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW | 23,899.83 | 12,446.30 |
| ARRIS GROUP INC COM | 9,226.99 | 8,818.92 |
| ARRIS GROUP INC COM | 251,769.77 | 263,670.00 |
| ARROW ELECTR INC COM | 21,256.14 | 23,975.00 |
| ARTIFICIAL LIFE INC COM | 26,394.45 | 20,400.00 |
| ARTIO GLOBAL INVS INC COM CL A COM CL A | 119,355.06 | 82,600.00 |
| ARTIS REAL ESTATE INVT TR TR UNIT | 8,552.74 | 10,635.52 |
| ARUBA NETWORKS INC COM | 133,767.94 | 125,802.00 |
| ARUBA NETWORKS INC COM | 212,292.27 | 209,635.20 |
| ARVINMERITOR INC COM STK ISIN# US0433531011 | 312,381.95 | 301,644.00 |
| ARVINMERITOR INC COM STK ISIN# US0433531011 | 284,668.56 | 351,918.00 |
| ASA LTD | 111,309.47 | 163,637.31 |
| ASAHI GLASS CO NPV | 110,897.25 | 116,880.92 |
| ASBURY AUTOMOTIVE GROUP INC COM | 196,935.67 | 317,671.20 |
| ASCENDIA BRANDS INC COM STK | 4,119.90 | 4.55 |
| ASCENT MEDIA CORP COM SER A STK | 14.29 | 38.76 |
| ASCENT SOLAR TECHNOLOGIES INC COM | 6,935.61 | 5,712.00 |
| ASCENT SOLAR TECHNOLOGIES INC WT CL B EXP | 191,773.61 | 6,406.46 |
| ASHFORD HOSPITALITY TR INC COM SHS | 2,658.63 | 5,790.00 |
| ASHFORD HOSPITALITY TR INC COM SHS | 105,914.42 | 126,415.00 |
| ASHLAND INC NEW COM | 13,993.60 | 14,495.10 |
| ASHLAND INC NEW COM | 294,279.60 | 305,160.00 |
| ASHLAND INC NEW COM | 193,990.85 | 342,287.80 |
| ASHLAND INC NEW COM | 571,123.25 | 630,664.00 |
| ASIA GLOBAL CROSSING | 715.19 | 0.80 |
| ASIA GLOBAL HLDGS CORP COM STK | 1,129.95 | 4.40 |
| ASIAINFO-LINKAGE INC COM STK ISIN# US04518A1043 | 121,754.11 | 103,396.80 |

- 33 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| ASPEN INSURANCE HLDGS COM | 4,696.18 | 5,008.50 |
| ASPEN INSURANCE HLDGS COM | 264,646.59 | 291,924.00 |
| ASPEN INSURANCE HLDGS COM | 597,555.77 | 633,933.00 |
| ASPEN TECHNOLOGY INC COM | 4,681.39 | 3,810.00 |
| ASPENBIO INC COM | 5,431.97 | 1,810.20 |
| ASSA ABLOY SER B NPV | 343,929.86 | 425,188.66 |
| ASSET BACKED SECS CORP HOME EQUITY LN TR2001-HE3 CTF CL A1 11-15-2031 BEO | 19,913.67 | 17,697.58 |
| ASSOCIATED BK GREEN BAY N A WIS CD DTD 02-03-2010 1.35 02-03-2012 | 30,000.00 | 30,000.00 |
| ASSOCTD BANC-CORP COM | 8,526.56 | 5,469.15 |
| ASSURANT INC COM | 137,039.23 | 103,233.60 |
| ASSURANT INC COM | 137,565.92 | 146,376.00 |
| ASSURANT INC COM | 228,364.44 | 300,456.00 |
| ASSURED PHARMACY INC COM | 50,736.35 | 2,778.30 |
| AST BACKED SECS FLTG RT 1.24075% DUE 12-15-2033 | 57,566.75 | 68,563.09 |
| ASTA FDG INC COM | 20,344.32 | 17,820.00 |
| ASTEC INDS INC COM | 25,702.91 | 25,928.00 |
| ASTEC INDS INC COM | 367,412.91 | 443,919.77 |
| ASTELLAS PHARMA NPV | 167,500.83 | 152,474.79 |
| ASTRAZENECA ORD USD0.25 | 1,117,484.29 | 1,132,976.62 |
| ASTROTECH CORP COM STK | 62.97 | 20.34 |
| ASYST TECHNOLOGIES INC COM | 15,957.95 | 15.17 |
| AT & T LATIN AMER CORP COM | 11.28 | 0.00 |
| AT&T BROADBAND 9.455% DUE 11-15-2022 | 10,550.94 | 13,777.02 |
| AT&T INC 5.5% DUE 02-01-2018 | 169,626.00 | 188,849.94 |
| AT&T INC 6.3% DUE 01-15-2038 | 132,169.20 | 126,593.76 |
| AT&T INC COM | 1,122,701.84 | 1,050,981.36 |
| AT&T INC COM | 906,891.58 | 1,057,680.00 |
| AT&T INC COM | 1,375,130.73 | 1,494,820.55 |
| AT&T INC COM | 3,489,063.68 | 4,368,894.14 |
| AT&T INC COM STK CALL OPT EXP 1/21/12 PR \$30 PER SH | (644.29) | (685.00) |
| AT&T INC COM STK CALL OPT EXP 2/19/11 PR \$30 PER SH | (235.49) | (400.00) |
| AT&T INC SR NT | 2,485.65 | 2,661.00 |
| ATAC RES LTD COM | 2,150.63 | 2,429.39 |
| ATHENAHEALTH INC COM MON STOCK | 45,817.01 | 45,078.00 |
| ATHENAHEALTH INC COM MON STOCK | 895,361.41 | 987,618.00 |
| ATHEROS COMMUNICATIONS INC COM | 11,088.27 | 12,033.20 |
| ATHEROS COMMUNICATIONS INC COM | 333,783.02 | 466,960.00 |
| ATHERSYS INC NEW COM | 8,904.68 | 6,950.58 |
| ATLANTIC PWR CORP | 196,388.77 | 234,034.56 |
| ATLANTIC WIND & SOLAR INC COM | 3,462.95 | 858.00 |
| ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK | 26,275.76 | 25,960.95 |
| ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK | 27,379.25 | 27,915.00 |
| ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK | 420,069.86 | 516,427.50 |
| ATLAS COPCO AB SER B NPV | 177,359.48 | 309,884.11 |
| ATLAS ENERGY INC COM STK | 3,282.90 | 3,561.57 |

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| | | |
|---|-------------|-------------|
| ATLAS PIPELN PARTNERS L P | 69,721.33 | 103,860.70 |
| ATLC SOUTHN BK MACON GA DTD 07-18-2008 4.55 12-16-2011 | 40,000.00 | 40,000.00 |
| ATMEL CORP COM | 37,123.19 | 45,276.00 |
| ATMOS ENERGY CORP COM | 15,214.10 | 15,993.71 |
| ATMOS ENERGY CORP COM | 194,095.75 | 227,760.00 |
| ATMOS ENERGY CORP COM | 486,351.34 | 558,480.00 |
| ATP OIL & GAS CORP COM | 68,625.67 | 86,077.08 |
| ATP OIL & GAS CORPORATION COMSTK CALL OPT EXP 01/22/11 PR \$14 PER SH | (1,615.44) | (2,860.00) |
| ATP OIL & GAS CORPORATION COMSTK CALL OPT EXP 01/22/11 PR \$16 PER SH | (687.74) | (847.00) |
| ATRINSIC INC COM NEW COM NEW | 1,490.06 | 124.55 |
| ATRION CORP COM | 10,655.48 | 35,892.00 |
| ATSI COMMUNICATIONS INC COM NEW | 11.55 | 10.91 |
| ATWOOD OCEANICS INC COM | 67,548.32 | 78,065.93 |
| ATWOOD OCEANICS INC COM | 519,554.73 | 710,030.00 |
| AUDIOCODES LTD COM STK | 25,308.95 | 58,900.00 |
| AUGME TECHNOLOGIES INC COM STK | 2,549.45 | 2,646.00 |
| AURIZON MINES LTD COM STK | 3,133.52 | 4,172.40 |
| AURORA OIL & GAS CORP COM STK | 7,757.21 | 0.00 |
| AUSTRALIA(CMNWLTH) 6.25% BDS 15/04/15 AUD | 95,564.47 | 104,662.22 |
| Australian dollar | (20,295.99) | (20,295.99) |
| Australian dollar | 153.87 | 153.87 |
| Australian dollar | 5,111.49 | 5,111.49 |
| Australian dollar | 13,325.65 | 13,325.65 |
| Australian dollar | 15,181.12 | 15,181.12 |
| Australian dollar | 69,980.25 | 69,980.25 |
| AUTODESK INC COM | 26,702.84 | 43,357.00 |
| AUTODESK INC COM | 89,908.87 | 218,695.00 |
| AUTOIMMUNE INC COM | 3,050.69 | 500.00 |
| AUTOLIV INC COM STK | 43,974.81 | 43,180.18 |
| AUTOMATIC DATA PROCESSING INC COM | 218,237.28 | 238,137.58 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| AUTOMATIC DATA PROCESSING INC COM | 335,454.61 | 574,195.96 |
| AUTOMATIC DATA PROCESSING INC COM | 496,634.71 | 592,384.00 |
| AUTOMATIC DATA PROCESSING INC COM | 1,366,935.18 | 1,439,770.80 |
| AUTONATION INC DEL COM | 24,659.80 | 45,176.40 |
| AUTOZONE INC COM | 107,552.52 | 137,657.95 |
| AUTOZONE INC COM | 31,115.19 | 186,451.56 |
| AUY 01/22/2011 11.000 C AUY 110122C00011000 | (279.30) | 0.00 |
| AVAGO TECHNOLOGIES LTD | 4,853.09 | 5,682.50 |
| AVALON CAP HLDGS CORP COM NEW COM NEW | 16.52 | 0.00 |
| AVALON OIL & GAS INC COM NEW STK | 274.09 | 149.99 |
| AVALON RARE METALS INC COM STOCK | 316,581.23 | 584,794.08 |
| AVALONBAY CMNTYS REIT | 17,260.90 | 17,782.90 |
| AVALONBAY CMNTYS REIT | 245,869.31 | 241,419.75 |
| AVANIR PHARMACEUTICALS INC | 61,224.40 | 84,864.00 |
| AVERY DENNISON CORP COM | 27,318.96 | 33,872.00 |
| AVERY DENNISON CORP COM | 74,326.09 | 93,148.00 |
| AVERY DENNISON CORP COM | 99,741.90 | 115,122.46 |
| AVERY DENNISON CORP COM | 456,162.07 | 508,080.00 |
| AVI BIOPHARMA INC COM | 21,190.38 | 23,744.00 |
| AVIAT NETWORKS INC COM | 5,558.86 | 4,081.35 |
| AVIS BUDGET GROUP INC COM STK | 26,844.20 | 32,271.44 |
| AVISTA CORP COM ISIN # US05379B1070 | 3,183.80 | 3,416.24 |
| AVITAR INC NEW COM NEW STK | 3,708.00 | 0.10 |
| AVIVA CORP PLC 25P ORD COM | 45,014.35 | 18,515.40 |
| AVIVA ORD GBP0.25 | 287,804.94 | 305,621.53 |
| AVNET INC COM | 4,658.61 | 5,516.01 |
| AVON PRODUCTS INC COM USD0.25 | 19,734.10 | 17,566.89 |
| AVON PRODUCTS INC COM USD0.25 | 87,506.54 | 87,180.00 |
| AVON PRODUCTS INC COM USD0.25 | 209,416.40 | 313,673.64 |
| AVON PRODUCTS INC COMSTK CALL OPT EXP 01/22/2011 PR \$29 PER SH | (528.50) | (420.00) |
| AVX CORP COM | 3,591.97 | 3,918.73 |
| AVX CORP COM | 358,672.60 | 378,035.00 |
| AWG LTD COM NEW STK | 3,917.90 | 100.00 |
| AXA EUR2.29 | 377,559.55 | 173,087.42 |
| AXA EUR2.29 | 214,363.26 | 205,329.20 |
| AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095 | 9,626.14 | 10,380.00 |
| AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095 | 7,440.50 | 17,300.00 |
| AXIAL VECTOR ENGINE CORP COM | 7,347.93 | 78.75 |
| AXIS CAP HOLDINGS 5.75% DUE 12-01-2014 | 9,097.00 | 10,480.68 |
| AXIS CAPITAL HOLDINGS LTD COM USD0.0125 | 290,592.83 | 330,096.00 |
| AXIS ENERGY CORP COM STK | 40,180.50 | 10,500.00 |
| AXIS TECHNOLOGIES GROUP INC COM | 5,675.70 | 1,218.00 |
| AXM PHARMA INC COM AXM PHARMA INC | 235.65 | 6.71 |
| AXT INC COM | 124,557.64 | 182,637.36 |
| AZTECA GOLD CORP COM | 32,485.10 | 2,716.20 |

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| | | |
|---|------------|------------|
| AZURE DYNAMICS CORP CL A | 3,090.45 | 1,534.50 |
| AZZ INC COM | 936.60 | 1,047.22 |
| B & G FOODS INC COMMON STOCK | 44,797.83 | 49,969.36 |
| B A T INTL INC COM | 1,419.08 | 210.00 |
| B2B INTERNET HOLDERS TR DEPOS RCPT ISIN US0560331037 | 2,488.09 | 930.00 |
| BA 01/22/2011 72.500 C BA 110122C00072500 | (1,121.81) | 0.00 |
| BABCOCK & WILCOX CO NEW COM STK | 15,950.35 | 17,631.51 |
| BABY BEE BRIGHT CORP NEW COM PAR \$.001 STK | 2,819.60 | 0.00 |
| BAC CAP TR I 7 PRF CAP 15/12/31 USD25 | 15,303.35 | 24,320.00 |
| BAC CAP TR XII GTD CAP SECS | 10,551.95 | 12,125.00 |
| BADGER METER INC COM | 3,606.00 | 3,935.58 |
| BAE SYSTEMS ORD GBP0.025 | 580,389.28 | 416,003.05 |
| BAIDU INC - SPON ADR COM STK CALL OPT EXP 1/22/11 PR \$100 PER SH | (651.52) | (345.00) |
| BAIDU INC - SPON ADR COM STK CALL OPT EXP 1/22/11 PR \$105 PER SH | (531.52) | (442.00) |
| BAIDU INC - SPON ADR COM STK CALL OPT EXP 1/22/11 PR \$97 PER SH | (512.29) | (190.00) |
| BAIDU INC - SPON ADR COM STK CALL OPT EXP 1/22/11 PR \$107 PER SH | (490.01) | 0.00 |
| BAJA MNG CORP COM | 65,172.30 | 93,250.40 |
| BAKER HUGHES INC 7.5% DUE 11-15-2018 | 109,359.64 | 137,934.06 |
| BAKER HUGHES INC COM | 54,240.25 | 69,419.02 |
| BAKER HUGHES INC COM | 368,619.06 | 620,351.67 |
| BAKER HUGHES INC COMSTK CALL OPT EXP 1/22/11 PR \$50 PER SH | (313.52) | (1,480.00) |
| BALCHEM CORP COM | 6,164.45 | 6,592.95 |
| BALD EAGLE ENERGY INC COM STK | 8,918.50 | 990.00 |
| BALL CORP 5.75% DUE 05-15-2021 | 150,000.00 | 145,125.00 |
| BALL CORP 6.75% DUE 09-15-2020 | 70,000.00 | 73,500.00 |
| BALL CORP COM | 49,150.41 | 151,071.00 |
| BALL CORP COM | 927,238.24 | 993,530.00 |
| BALLARD PWR SYS INC NEW | 21,873.77 | 12,567.00 |
| BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT) | 215,589.65 | 224,062.89 |
| BALTIA AIR LINES INC COM STOCK | 606.95 | 420.00 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|--------------|--------------|
| BANCFIRST CORP COM | 12,181.01 | 12,357.00 |
| BANCO COM PORTUGUE SER A PRFD STK | 4,000.00 | 4,003.80 |
| BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA | 13,922.19 | 17,444.70 |
| BANCO POPULAR DE P R HATO REY CTF DEP DTD 03-13-2002 3.35 03-15-2004 | 13,983.17 | 3.00 |
| BANCO SANTANDER EUR0.50(REGD) | 343,077.79 | 319,610.01 |
| BANCO SANTANDER EUR0.50(REGD) | 1,258,711.70 | 981,003.25 |
| BANCO SANTANDER S.A. | 114,309.74 | 103,411.50 |
| BANCORP BK WILMINGTON DEL DTD 12-22-2010.2 C/D 01-24-2011 | 20,000.00 | 20,000.00 |
| BANCROFT URANIUM INC COM STK | 3,123.95 | 8.75 |
| BANGKOK BANK THB10(ALIEN MKT) | 579,115.02 | 651,164.53 |
| BANK AMER CORP 5.25% DUE 12-01-2015 | 8,076.10 | 10,155.10 |
| BANK AMER CORP 5.625% DUE 10-14-2016 | 19,169.55 | 20,710.42 |
| BANK AMER CORP 5.75% DUE 12-01-2017 | 29,789.10 | 31,218.78 |
| BANK AMER CORP 7.625% DUE 06-01-2019 | 332,579.40 | 333,916.15 |
| BANK AMER CORP DEP SH REPSTG 1/1000TH PFD SER I PFD STK | 55,611.01 | 78,786.99 |
| BANK AMER CORP DEPOSITARY SH REPSTG 1/1000 PFD SER PFD STK | 2,784.53 | 3,614.07 |
| BANK AMER CORP DEPOSITARY SH REPSTG 1/1000TH PFD SER H STK | 17,531.50 | 17,847.88 |
| BANK AMER CORP DEPOSITARY SH REPSTG 1/1000TH PFD SER J | 30,428.67 | 38,068.80 |
| BANK AMER CORP LIRN S\$P500 12 PFD STK | 2,001.00 | 0.00 |
| BANK AMER CORP SUB INTERNOTES BOOK ENTRYTRANCHE # SB 00092 6% DUE 02-15-2012 | 25,661.50 | 25,845.83 |
| BANK AMER NA CHARLOTTE NC CTF DEP DTD 06-02-2010 1.1 06-04-2012 | 79,000.00 | 79,000.00 |
| BANK AMER NA CHARLOTTE NC CTF DEP DTD 10-07-2009 1 01-07-2011 | 10,000.00 | 10,000.00 |
| BANK AMER NA CHARLOTTE NC DTD 04-28-2010.55 C/D 04-28-2011 | 90,000.00 | 90,000.00 |
| BANK AMER NA DTD 05-26-2010 0.5 CTF OF DEP DUE 05-26-2011 | 103,000.00 | 103,000.00 |
| BANK MADISON GA CTF DEP DTD 03-25-2009 2.9 03-23-2012 | 50,000.00 | 50,000.00 |
| BANK N S HALIFAX COM STK | 76,740.24 | 92,378.00 |
| BANK NEW YORK MELLON CORP COM STK | 35,810.15 | 38,363.48 |
| BANK NEW YORK MELLON CORP COM STK | 652,752.06 | 673,460.00 |
| BANK NEW YORK MELLON CORP COM STK | 748,506.70 | 942,632.60 |
| BANK NEW YORK MELLON CORP COM STK | 1,049,901.26 | 1,014,267.00 |
| BANK NEW YORK MELLON CORP COM STK | 1,093,898.73 | 1,215,550.00 |
| BANK OF AMERICA CORP | 262,677.83 | 262,798.00 |
| BANK OF AMERICA CORP | 355,059.78 | 415,887.84 |
| BANK OF AMERICA CORP | 724,797.12 | 621,777.40 |
| BANK OF AMERICA CORP | 784,589.54 | 823,078.00 |
| BANK OF AMERICA CORP | 1,442,548.46 | 1,407,370.00 |
| BANK OF AMERICA CORP | 5,157,714.87 | 3,385,051.68 |
| BANK OF AMERICA CORP | 5,274,705.94 | 5,392,953.02 |
| BANK OF AMERICA CORP COM STK CALL OPT EXP 1/21/12 PR \$20 PER SH | (164.78) | (380.00) |
| BANK OF AMERICA CORP COM STK CALL OPT EXP 1/22/11 PR \$14 PER SH | (397.89) | (320.00) |
| BANK OF AMERICA CORP COM STK CALL OPT EXP 12/18/10 PR \$12 PER SH | (135.47) | (580.00) |
| BANK OF AMERICA CORP COMSTK CALL OPT EXP02/19/11 PR \$12 PER SH | (99.53) | (114.00) |
| BANK OF AMERICA CORP COMSTK CALL OPT EXP3/19/11 PR \$14 PER SH | (495.46) | (580.00) |
| BANK OF AMERICA DTD 06-16-2010 .5 C/D 06-16-2011 | 40,000.00 | 40,000.00 |
| BANK OF IRELAND-SPONS ADR COM STK CALL OPT EXP 1/22/11 PR \$3 PER SH | (4,265.73) | (3,000.00) |

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|---|--------------|--------------|
| BANK OF THE OZARKS INC COM | 281,719.08 | 396,652.50 |
| BANK OF THE OZARKS INC COM | 554,943.92 | 782,467.50 |
| BANK ONE CAP V PFD SECS 8% | 14,982.80 | 3,000.00 |
| BANKATLANTIC BANCORP INC CL A NON-VTG COM USD0.01 | 290.10 | 119.02 |
| BANKERS PETE LTD COM STK | 3,522.85 | 3,824.30 |
| BANKERS TR CORP DEPOS SH REPSTG 1/100 SHPFD Q ADJ | 34,000.00 | 34,911.54 |
| BANNER CORP COM | 1,131.95 | 1,160.00 |
| BANYAN CORP ORE COM NO PAR 2009 STK | 419.90 | 0.02 |
| BARCLAYS BANK/DELAWARE DTD 02-10-2010 2.35 02-10-2014 | 25,000.00 | 25,000.00 |
| BARCLAYS BK DEL RETAIL CTF DEP 3A2 PROGRCTF DEP DTD 01-27-2010 2.45 1-27-2014 | 40,000.00 | 40,000.00 |
| BARCLAYS BK PLC IPATH DOW JONES-UBS ALUMSUBINDEX TOTAL RETURN ETN | 3,906.05 | 4,303.00 |
| BARCLAYS BK PLC IPATH S&P 500 VIX SHORT TERM FUTURES ETN NEW | 407,920.69 | 286,512.98 |
| BARCLAYS BK PLC SR GLOBAL NT 5 DUE 09-22-2016 | 119,845.20 | 126,984.00 |
| BARCLAYS BK PLC SR NT 5.2 DUE 07-10-2014 | 119,859.60 | 129,609.84 |
| BARCLAYS BK/DE CTF DEP DTD 10-07-2009 3.25 10-07-2014 | 52,000.00 | 52,000.00 |
| BARCLAYS ORD GBP0.25 | 251,677.09 | 223,439.60 |
| BARCLAYS ORD GBP0.25 | 755,893.93 | 637,757.83 |
| BARCLAYS ORD GBP0.25 | 1,160,910.25 | 837,888.31 |
| BARK GROUP INC COM | 1,097.00 | 15.60 |
| BARKERVILLE GOLD MINES LTD COM | 16,681.20 | 17,752.80 |
| BARNES & NOBLE INC COM | 62,356.46 | 59,515.96 |
| BARNES GROUP INC COM | 2,265.95 | 2,622.15 |
| BARRETT BILL CORP COM STK | 15,316.93 | 17,480.25 |
| BARRICK GOLD CORP | 368,437.22 | 461,336.50 |
| BARRICK GOLD CORP NT 6.95 DUE 04-01-2019 | 130,512.90 | 147,249.60 |
| BASF - ORD SHS COMSTK | 202,910.55 | 221,855.98 |
| BASF - ORD SHS COMSTK | 936,623.77 | 1,287,578.39 |
| BASIC ENERGY SVCS INC NEW COM | 3,710.61 | 8,421.28 |
| BAXTER INTL INC 5.375% DUE 06-01-2018 | 212,160.00 | 223,926.80 |
| BAXTER INTL INC COM | 74,495.17 | 72,211.30 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|------------|------------|
| BAXTER INTL INC COM | 718,197.99 | 642,874.00 |
| BAXTER INTL INC COM | 447,719.66 | 742,241.06 |
| BAYER AG - ORD SHS | 567,899.99 | 795,490.47 |
| BAYER AG COM STK | 7,672.83 | 7,418.74 |
| BAYOU CITY EXPL INC COM | 629.95 | 25.00 |
| BAYSWATER URANIUM CORP NEW COM NEW | 225,829.68 | 67,784.09 |
| BAYTEX ENERGY TR TR UNIT | 41,599.66 | 53,843.00 |
| BB&T CORP COM | 33,498.45 | 29,518.36 |
| BB&T CORP COM | 549,633.37 | 458,997.11 |
| BB&T CORP COM | 583,567.06 | 654,621.00 |
| BB&T FINL FSB COLUMBUS GA CTF DEP DTD 03-11-2009 2.5 03-11-2011 | 1,000.00 | 1,000.00 |
| BB&T FINL FSB COLUMBUS GA CTF DEP DTD 03-18-2009 2.4 03-18-2011 | 50,000.00 | 50,000.00 |
| BBJ ENVIRONMENTAL TECHNOLOGIES INC COM | 59.95 | 0.00 |
| BE AEROSPACE INC COM | 1,489.09 | 4,443.60 |
| BE AEROSPACE INC COM | 357,734.58 | 470,281.00 |
| BEACON PWR CORP COM | 175,816.92 | 27,603.18 |
| BEACON REDEV INDL CORP COM STK | 98.00 | 90.00 |
| BEACON ROOFING SUPPLY INC COM | 4,900.41 | 5,361.00 |
| BEAL BANK CTF DEP 07/08/2010 .5 07/06/2011 | 70,000.00 | 70,000.00 |
| BEAL BK NEV LAS VEGAS DTD 06-09-2010 .5 C/D 06-08-2011 | 79,000.00 | 79,000.00 |
| BEAL BK NEV LAS VEGAS DTD 09-09-2010 .3 C/D 08-03-2011 | 5,000.00 | 5,000.00 |
| BEAL BK NEV LAS VEGAS DTD 09-29-2010 .15C/D 09-28-2011 | 25,000.00 | 24,950.00 |
| BEAL BK NEV LAS VEGAS DTD 11-03-2010 .2 C/D 02-02-2011 | 20,000.00 | 19,990.00 |
| BEAL BK SSB PLANO TEX DTD 03-17-2010 .5 C/D 03-16-2011 | 240,000.00 | 240,000.00 |
| BEAR STEARNS ABS I TR 2004-BO1 AST BACKED CTF II-A-2 10-25-2034 REG | 692,142.60 | 698,608.64 |
| BEAR STEARNS AST BACKED SECS I TR 2004-SD3 CL A-3 ADJ 9-25-2034 | 44,437.50 | 44,690.10 |
| BEAR STEARNS COS 7.25% DUE 02-01-2018 | 59,346.41 | 71,103.72 |
| BEAR STEARNS COS INC BEAR STEARNS CO 6.410 2 17 6.4% DUE 10-02-2017 | 37,108.80 | 45,601.52 |
| BEAVER DAM WIS UNI SCH DIST TAXABLE-REF 5.95 DUE 04-01-2022 BEO TAXABLE | 26,969.50 | 25,966.25 |
| BEAZER HOMES USA INC COM | 123,032.67 | 134,750.00 |
| BEBE STORES INC COM | 6,606.76 | 3,957.04 |
| BEBE STORES INC COM | 62,533.24 | 58,408.00 |
| BECTON DICKINSON & CO COM | 74,541.09 | 86,091.65 |
| BECTON DICKINSON & CO COM | 294,805.54 | 347,377.20 |
| BECTON DICKINSON & CO COM | 221,839.37 | 488,948.20 |
| BED BATH BEYOND INC COM | 22,688.05 | 26,295.25 |
| BED BATH BEYOND INC COM | 172,109.04 | 320,458.00 |
| BEIERSDORF AG EUR1 | 597,963.73 | 651,882.61 |
| BELGACOM SA NPV | 150,538.07 | 143,192.72 |
| BELLSOUTH CORP 4.75% DUE 11-15-2012 | 9,664.90 | 10,667.00 |
| BELLUS HEALTH INC COM | 6,771.58 | 162.00 |
| BEMIS CO INC COM | 11,403.90 | 13,064.00 |
| BEMIS CO INC COM | 54,640.61 | 88,933.18 |
| BENCHMARK ELECTRS INC COM | 35,030.00 | 56,296.00 |
| BENCHMARK ELECTRS INC COM | 152,988.64 | 167,072.00 |

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|---|--------------|--------------|
| BENIHANA INC COM | 998.95 | 1,201.50 |
| BENITEC LTD SHS | 1,508.95 | 768.00 |
| BERGIO INTL INC COM NEW | 3,981.11 | 679.92 |
| BERING EXPL INC COM | 5,207.07 | 12.75 |
| BERKELEY TECH LD COM STK | 14,194.86 | 85.20 |
| BERKLEY W R CORP COM | 13,325.24 | 13,826.90 |
| BERKSHIRE HAT A 100TH COM STK | 2,010,605.91 | 2,168,100.00 |
| BERKSHIRE HATHAWAY 3.2% DUE 02-11-2015 | 129,892.10 | 134,144.40 |
| BERKSHIRE HATHAWAY 4.625% DUE 10-15-2013 | 24,620.94 | 27,127.50 |
| BERKSHIRE HATHAWAY 4.75% DUE 05-15-2012 | 5,343.00 | 5,263.93 |
| BERKSHIRE HATHAWAY INC-CL B | 110,428.22 | 112,154.00 |
| BERKSHIRE HATHAWAY INC-CL B | 3,327,409.53 | 3,487,829.18 |
| BERKSHIRE HATHAWAY INC-CL B | 7,081,795.66 | 7,801,352.13 |
| BERKSHIRE HATHAWAY INC-CL B COMSTK CALL OPT EXP 01/22/11 PR \$80 PER SH | (1,512.69) | (1,122.00) |
| BERKSHIRE HATHAWAY INC-CL B COMSTK CALL OPT EXP 03/19/11 PR \$80 PER SH | (1,609.99) | (1,136.00) |
| BERRY PETE CO CL A CL A | 4,033.00 | 6,555.00 |
| BEST BUY CAP L P GTD CONV MONTHLY INC SEC 6.5% CONV PFD STK | 1,387.45 | 287.00 |
| BEST BUY INC COM STK | 268,985.12 | 284,881.32 |
| BEST BUY INC COM STK | 482,906.04 | 444,345.42 |
| BEVERAGE CREATIONS INC DEL COM STK | 7,708.95 | 0.00 |
| BEYOND COMM INC COM STK | 3,031.27 | 133.00 |
| BG GROUP ORD GBP0.10 | 314,929.67 | 369,680.13 |
| BHP BILLITON FIN 6.5% DUE 04-01-2019 | 254,045.00 | 261,611.68 |
| BHP BILLITON LTD-SPON ADR COM STK CALL OPT EXP 1/22/11 PR \$95 PER SH | (219.55) | (284.00) |
| BIFS TECHNOLOGIES CORP COM | 1,957.71 | 0.00 |
| BIG 5 SPORTING GOODS CORP COM | 26,462.88 | 36,648.00 |
| BIG FLOWER TR I QRTLY INC PFD SECS CONV 6 | 5,921.75 | 490.05 |
| BIG LOTS INC COM | 27,690.19 | 29,546.20 |
| BIG LOTS INC COM | 55,755.38 | 57,934.92 |
| BIG LOTS INC COM | 451,368.55 | 727,994.00 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|------------|------------|
| BIG SCREEN ENTMT GROUP INC COM | 15.51 | 0.36 |
| BIGBAND NETWORKS INC COM CDT-COM | 2,414.94 | 1,120.00 |
| BILLABONG INTL NPV | 676,852.09 | 682,368.55 |
| BIM BIRLESIK MAGAZ TRY1 | 72,687.12 | 145,220.83 |
| BIO RAD LABS INC CL A | 11,919.07 | 16,200.60 |
| BIO RAD LABS INC CL A | 101,861.16 | 124,620.00 |
| BIOCENTRIC ENERGY HLDGS INC COM STK | 4,200.27 | 76.20 |
| BIOCRYST PHARMACEUTICALS INC COM | 7,455.63 | 4,911.50 |
| BIOCUREX INC COM | 40,768.18 | 2,801.50 |
| BIODEL INC COM | 3,916.66 | 3,660.00 |
| BIOFUEL ENERGY CORP COM | 13,020.19 | 9,396.00 |
| BIOGEN IDEC INC COM STK | 31,834.68 | 41,705.10 |
| BIOGEN IDEC INC COM STK | 306,855.11 | 401,897.70 |
| BIOHEART INC COM STK | 57,973.93 | 19,800.00 |
| BIO-KEY INTL INC COM | 33,893.85 | 25,550.00 |
| BIOMAGNETICS DIAGNOSTICS CORP COM STK | 3,554.75 | 688.00 |
| BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 | 14,285.82 | 17,100.55 |
| BIO-MATRIX SCIENTIFIC GROUP INC NEW COM STK | 67,483.60 | 3,774.00 |
| BIOMED RLTY TR INC COM | 675,530.55 | 715,749.70 |
| BIOMERIEUX NPV | 100,934.09 | 93,908.91 |
| BIOMODA INC COM | 1,421.00 | 560.00 |
| BIONOVO INC COMMON STOCK | 2,743.09 | 1,115.52 |
| BIOPHAN TECHNOLOGIES INC COM | 111,843.88 | 443.90 |
| BIOPURE CORP CL A PAR \$0.01 COM STK | 26.76 | 0.40 |
| BIO-REFERENCE LABS INC COM PAR \$0.01 NEW | 10,025.84 | 11,090.00 |
| BIOSANTE PHARMACEUTICALS INC COM NEW COMNEW | 9,373.47 | 9,571.04 |
| BIOSOLAR INC COM STK | 115,831.92 | 71,289.60 |
| BIOSTAR PHARMACEUTICALS INC COM STOCK | 9,265.37 | 5,640.00 |
| BIOTIME INC COM | 149,225.64 | 182,976.78 |
| BIOVEST INTL INC COM STK | 26,466.91 | 15,916.00 |
| BIRCHCLIFF ENERGY LTD NEW COM STK | 27,119.37 | 29,676.69 |
| BIZACTIONS INC COM STK | 19.57 | 9.15 |
| BJS RESTAURANTS INC COM | 1,789.76 | 3,543.00 |
| BJS WHSL CLUB INC COM STK | 191,224.45 | 239,500.00 |
| BK 1 CAP TR VI 7.20 QTRLY PFD 1ST PAY 1/15/02 CALL10/15/06 @ 25 | 20,286.95 | 204.08 |
| BK AMER CORP SUB INTERNOTES BOOK ENTRY #TR 00468 08/25/05 5.15 DUE 08-15-2015 | 4,960.00 | 4,999.94 |
| BK GRANITE CORP COM | 4,418.00 | 825.00 |
| BK HAW CORP COM | 12,432.02 | 14,163.00 |
| BK HAW CORP COM | 91,858.95 | 89,699.00 |
| BK MONTREAL QUE COM | 84,769.55 | 86,355.00 |
| BK OF CYPRUS PUBL EUR1.00 | 171,074.35 | 145,574.46 |
| BLACK BOX CORP DEL COM | 489,396.82 | 696,878.00 |
| BLACK DRAGON RES COS INC COM | 115.55 | 0.33 |
| BLACK HAWK EXPL INC COM STK | 16,835.82 | 4,380.00 |
| BLACK HILLS CORP COM | 15,730.94 | 19,502.64 |

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|---|--------------|--------------|
| BLACKBAUD INC COM | 1,242,835.83 | 1,383,060.00 |
| BLACKBOARD INC COM | 37,822.44 | 48,527.50 |
| BLACKPEARL RESOURC COM NPV | 972.03 | 2,367.04 |
| BLACKROCK INC COM STK | 28,449.18 | 32,017.44 |
| BLACKROCK INC COM STK | 97,802.35 | 114,348.00 |
| BLACKROCK KELSO CAP CORPORATION COM STK | 3,092.85 | 3,147.57 |
| BLACKSTONE GROUP LP RESTRICTED UNITS | 62,767.71 | 67,961.33 |
| BLDRS ASIA 50 ADR INDEX FUND | 35,009.95 | 28,658.80 |
| BLDRS EMERGING MARKETS 50 ADR INDEX FUND | 104,890.80 | 127,500.53 |
| BLDRS EUROPE 100 ADR INDEX FUND | 7,903.80 | 5,205.03 |
| BLOCK FINL LLC 5.125% DUE 10-30-2014 | 8,616.80 | 8,860.31 |
| BLOCK H & R INC COM | 42,802.85 | 39,981.87 |
| BLOCK H & R INC COM | 106,081.79 | 92,433.51 |
| BLOCKBUSTER INC CL A CL A ISIN #US0936791088 | 6,989.84 | 2,711.09 |
| BLOGGERWAVE INC COM | 20,766.91 | 578.00 |
| BLOUNT INTL INC NEW COM | 23,595.92 | 25,767.60 |
| BLUE COAT SYS INC COM NEW | 6,601.18 | 8,214.25 |
| BLUE DOLPHIN ENERGY CO COM STK | 3,741.75 | 4,063.00 |
| BLUE HLDGS INC COM | 4,994.95 | 5.00 |
| BLUE NILE INC COM | 5,645.28 | 6,276.60 |
| BLUE SPHERE CORP COM STOCK | 1,333.90 | 742.50 |
| BLUEFIRE RENEWABLES INC COM | 246.00 | 470.00 |
| BLUELINX HLDGS INC COM | 31,846.17 | 23,791.12 |
| BLUESCOPE STEEL NPV | 108,123.38 | 112,043.60 |
| BLUGRASS ENERGY INC COM STK | 17,376.21 | 1,501.50 |
| BLYTH INC COM NEW COM NEW | 10,779.39 | 10,344.00 |
| BMC SOFTWARE INC COM STK | 4,703.01 | 5,515.38 |
| BMC SOFTWARE INC COM STK | 188,653.81 | 210,668.66 |
| BMW BK N AMER SALT LAKE CY UT CTF ACT/365 DTD 12-10-2010 .7 DUE 06-11-2012 | 116,000.00 | 0.00 |
| BMW BK NORTH AMER SALT LAKE CITY UTAH CTF DEP DTD 03-31-2009 2.4 03-31-2011 | 95,000.00 | 95,000.00 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| BMW BK NORTH AMER SALT LAKE CITY UTAH CTF DEP DTD 11-06-2009 1.8 11-07-2011 | 15,000.00 | 15,000.00 |
| BMW BK NORTH AMER SALT LAKE CITY UTAH CTF DEP DTD 12-11-2009 2.7 12-11-2013 | 10,000.00 | 10,000.00 |
| BYM 01/21/2012 30.000 C BYM 120121C00030000 | (3,702.03) | 0.00 |
| BNK N.Y. INC ADJ RT PFD STK | 10,000.00 | 10,322.10 |
| BNP PARIBAS EUR2 | 428,056.68 | 407,868.13 |
| BNP PARIBAS EUR2 | 459,301.77 | 455,901.27 |
| BOARDWALK PIPELINE PARTNERS LP | 29,643.61 | 34,444.47 |
| BOEING CAP CORP 4.7% DUE 10-27-2019 | 49,964.50 | 53,009.85 |
| BOEING CO COM | 349,209.31 | 365,456.00 |
| BOEING CO COM | 420,682.91 | 391,560.00 |
| BOEING CO COM | 621,869.80 | 593,866.00 |
| BOEING CO COM | 766,632.13 | 1,204,634.34 |
| BOEING CO COM | 2,749,143.90 | 2,815,224.97 |
| BOEING CO SR NT 4.875 DUE 02-15-2020 | 89,062.20 | 96,884.10 |
| BOEING CO/THE COM STK CALL OPT EXP 2/19/11 PR \$62.5 PER SH | (408.24) | (410.00) |
| BOFI HLDG INC COM STK | 7,881.95 | 7,755.00 |
| BOGUE INTL INC COM | 435.79 | 0.00 |
| BOHAI PHARMACEUTICALS GROUP INC COM STK | 8,544.75 | 6,840.00 |
| BOISE INC COM STK | 1,346.96 | 1,586.00 |
| BOISE INC COM STK | 103,078.36 | 121,329.00 |
| BOLIVAR MNG CORP COM STK | 689.96 | 0.00 |
| BOLT TECHNOLOGY CORP COM | 7,930.59 | 3,951.00 |
| BOMBARDIER INC CL A CONV CL A | 5,811.30 | 5,052.10 |
| BOMBARDIER INC CL B COM | 6,273.70 | 6,554.60 |
| BOMBAY INC COM | 9,518.17 | 0.00 |
| BON-TON DEPT STORES INC SR NT 10.25% DUE03-15-2014/03-15-2010 | 25,048.44 | 25,500.00 |
| BOOKS-A-MILLION INC COM | 1,305.45 | 955.49 |
| BORDEN CHEM INC | 24,585.18 | 23,000.00 |
| BORDERS GROUP INC COM STK | 6,779.83 | 4,950.20 |
| BORG WARNER INC COM | 53,157.56 | 54,792.15 |
| BOSTON BEER INC CL A CL A | 31,245.80 | 38,036.00 |
| BOSTON PRIVATE FINL HLDGS INC COM | 564,349.97 | 627,686.50 |
| BOSTON SCIENTIFIC CORP COM | 5,653.59 | 6,548.05 |
| BOSTON SCIENTIFIC CORP COM | 448,377.45 | 289,461.66 |
| BOSTON SCIENTIFIC CORP COM | 416,102.94 | 360,332.00 |
| BOTSWANA METALS LIMITED NPV | 0.00 | 1,888.05 |
| BOUYGUES EUR1 | 211,067.40 | 219,645.49 |
| BOVIE MED CORP COM STK | 7,487.41 | 5,576.00 |
| BOYD GAMING CORP 7.125% DUE 02-01-2016 | 39,800.00 | 35,900.00 |
| BOYD GAMING CORP COM | 10,455.71 | 11,322.79 |
| BOYDS COLLECTION LTD | 1.00 | 0.00 |
| BP CAP MARKETS PLC 5.25% DUE 11-07-2013 | 4,585.00 | 5,420.82 |
| BP CAP MKTS P L C 3.125% DUE 10-01-2015 | 239,318.40 | 239,835.12 |
| BP ORD USD0.25 | 1,340,138.03 | 1,203,416.07 |
| BP PLC-SPONS ADR COMSTK CALL OPT EXP 04/16/11 PR \$38 PER SH | (9,684.69) | (13,500.00) |

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| BP PRUDHOE BAY RTY TR UNITS BEN INT | 84,646.88 | 93,943.42 |
| BPZ RESOURCE INC | 3,534.83 | 2,275.28 |
| BR MALLS PARTICIPA COM NPV | 645,439.66 | 864,271.08 |
| BRANDYWINE RLTY TR | 14,552.98 | 11,838.75 |
| BRANDYWINE RLTY TR SH BEN INT NEW REIT | 8,974.61 | 8,591.01 |
| BRASCAN CORP PRF CLASS A SER 9 NPV | 10,000.00 | 10,032.10 |
| Brazilian real | 0.06 | 0.06 |
| Brazilian real | 188.90 | 188.90 |
| BRE PPTYS INC PFD SER D 6.75% | 5,639.95 | 5,456.25 |
| BREAKWATER RES INC COM NPV | 1,029.11 | 259.84 |
| BREEZER VENTURES INC COM STK | 1,008.95 | 32.00 |
| BREMER CAP TR I GTD CAP SECS 9 % | 6,000.00 | 6,269.04 |
| BRH BKG & TR CO WINSTON SALEM N C CTF DEP DTD 03/11/2009 2.5 03-11-2011 | 2,000.00 | 2,000.00 |
| BRH BKG & TR CO WINSTON SALEM N C CTF DEP DTD 03/11/2009 ACT/365 SEMI-ANNU | 44,000.00 | 44,000.00 |
| BRIGGS & STRATTON CORP CAP | 6,527.93 | 6,891.50 |
| BRIGHAM EXPL CO COM | 26,414.31 | 41,132.40 |
| BRIGHAM EXPL CO COM | 216,255.30 | 452,728.80 |
| BRIGHTPOINT INC COM NEW | 1,215.78 | 1,475.37 |
| BRIGHTPOINT INC COM NEW | 162,285.20 | 106,506.00 |
| BRIGHTPOINT INC COM NEW | 339,634.27 | 391,104.00 |
| BRIGUS GOLD CORP COM | 25,232.54 | 33,862.50 |
| BRINKER INTL INC COM | 2,972.71 | 4,176.00 |
| BRINKS CO COM STOCK | 26,996.04 | 30,038.37 |
| BRISTOL MYERS SQUIBB CO COM | 480,761.34 | 512,988.51 |
| BRISTOL MYERS SQUIBB CO COM | 995,217.57 | 1,140,414.16 |
| BRISTOL-MYERS SQUIBB CO COM STK CALL OPT EXP 1/22/11 PR \$27 PER SH | (86.21) | (1,776.00) |
| BRISTOW GROUP INC COM | 6,589.14 | 9,470.00 |
| BRIT INS HLDG N.V. ORD EUR3.28 | 455,264.56 | 472,743.60 |
| British pound sterling | (22,607.98) | (22,607.98) |
| British pound sterling | 0.00 | 0.00 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|------------|------------|
| British pound sterling | 0.00 | 0.00 |
| British pound sterling | 0.00 | 0.00 |
| British pound sterling | 0.00 | 0.00 |
| British pound sterling | 4,705.84 | 4,705.84 |
| British pound sterling | 6,422.95 | 6,422.95 |
| British pound sterling | 10,913.47 | 10,913.47 |
| British pound sterling | 41,859.34 | 41,859.34 |
| British pound sterling | 143,840.47 | 143,840.47 |
| British pound sterling | 399,240.72 | 399,240.72 |
| BROADBAND WIRELESS INTL CORP COM | 705.71 | 0.35 |
| BROADCOM CORP CL A | 58,830.37 | 75,747.34 |
| BROADCOM CORP CL A | 720,512.97 | 499,126.55 |
| BROADCOM CORP CL A | 465,982.04 | 599,770.60 |
| BROADCOM CORP CL A | 337,330.62 | 609,700.00 |
| BROADCOM CORP CL A | 869,573.89 | 831,805.00 |
| BROADRIDGE FINL SOLUTIONS INC COM STK | 5,728.95 | 6,580.51 |
| BROADRIDGE FINL SOLUTIONS INC COM STK | 110,486.13 | 111,843.00 |
| BROADVISION INC COM PAR \$.001 COM PAR \$.001 | 500.24 | 75.00 |
| BROADWIND ENERGY INC COM STK | 2,510.21 | 1,617.00 |
| BROCADE COMMUNICATIONS SYS INC COM NEW STK | 83,536.47 | 80,937.00 |
| BROCADE COMMUNICATIONS SYS INC COM NEW STK | 155,007.88 | 133,228.65 |
| BROCADE COMMUNICATIONS SYS INC COM NEW STK | 396,345.04 | 385,112.00 |
| BRONCO DRILLING CO INC COM | 3,181.03 | 6,000.00 |
| BROOKDALE SR LIVING INC COM STK | 7,992.57 | 10,705.00 |
| BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A | 56,746.66 | 99,603.68 |
| BROOKFIELD PPTYS CORP COM | 2,352.95 | 3,506.00 |
| BROOKFIELD RENEWABLE POWER COM STK UNIT | 4,114.95 | 4,152.36 |
| BROOKS AUTOMATION INC COM | 997.10 | 1,006.77 |
| BROOKSTONE CO INC 12% DUE 10-15-2012 | 78,205.00 | 78,975.00 |
| BROWN & BROWN INC COM | 130,777.71 | 122,337.80 |
| BROWN & BROWN INC COM | 326,931.61 | 382,321.80 |
| BROWN SHOE CO INC COM | 0.00 | 0.00 |
| BROWN-FORMAN INC CL B NON-VTG COM | 13,719.08 | 15,664.50 |
| BROWN-FORMAN INC CL B NON-VTG COM | 84,127.36 | 181,917.06 |
| BRUKER CORP | 27,843.75 | 33,200.00 |
| BRUKER CORP | 163,078.51 | 265,434.00 |
| BRUNSWICK CORP COM | 4,269.40 | 20,614.00 |
| BRUSH ENGINEERED MATLS INC HLDGS CO COM | 5,233.54 | 5,796.00 |
| BSCH FIN LTD 8.125 SER F | 206.95 | 24.00 |
| BSCH FIN LTD SER A | 25,311.25 | 259.10 |
| BSTN PPTYS INC | 33,482.32 | 33,593.90 |
| BSTN PPTYS INC | 309,921.44 | 303,416.40 |
| BT GROUP ORD GBP0.05 | 465,106.36 | 640,049.52 |
| BUCKEYE TECHNOLOGIES INC COM | 25,714.81 | 42,144.02 |
| BUCKEYE TECHNOLOGIES INC COM | 569,916.35 | 605,193.05 |

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|---|------------|------------|
| BUCKLE INC COM | 28,361.47 | 30,863.64 |
| BUCYRUS INTL INC NEW COM CL A | 39,174.80 | 53,788.94 |
| BUD 110319C00060000 BUD 03/19/2011 6.000 C | (291.52) | 0.00 |
| BUFFALO WILD WINGS INC COM STK | 37,953.81 | 41,438.25 |
| BUFFALO WILD WINGS INC COM STK | 154,412.08 | 135,935.00 |
| BUILDERS FIRSTSOURCE INC COM STK | 2,356.84 | 821.49 |
| BULLDOG TECHNOLOGIES INC COM | 1,209.95 | 184.00 |
| BUNGE LTD | 32,890.40 | 33,928.42 |
| BUNGE LTD CONV PFD STK | 19,914.95 | 20,680.00 |
| BUNZL PLC ORD GBP0.32142857 | 204,091.38 | 201,079.53 |
| BURBERRY GROUP ORD GBP0.0005 | 195,612.30 | 383,721.28 |
| BURL NORTHN SANTA 6.75% DUE 07-15-2011 | 10,655.80 | 10,333.16 |
| BURNAHAM TRAD CORP \$3.00 CONV SER A PFD STK NO PAR DESP DO NOT USE SEE **INC | 19,000.00 | 22,286.98 |
| BUY TO OPEN REPO W/BARCLAYS DE ZOE .28% FROM 12-31-2010 TO 01-03-2011 | 0.00 | 0.00 |
| BUYER GROUP INTL INC COM | 0.00 | 6.60 |
| BYD CO COM | 29,191.57 | 28,113.72 |
| C H ROBINSON WORLDWIDE INC COM NEW COM NEW | 52,037.58 | 65,899.98 |
| C H ROBINSON WORLDWIDE INC COM NEW COM NEW | 218,639.78 | 335,033.82 |
| C R BARD | 30,823.70 | 33,587.82 |
| C R BARD | 89,740.19 | 214,466.49 |
| CA INC COM | 33,313.17 | 34,470.91 |
| CA INC COM | 35,333.28 | 39,104.00 |
| CA INC COM | 206,577.49 | 235,894.88 |
| CA PIZZA KITCHEN INC COM ISIN US13054D1090 | 67,935.12 | 76,032.00 |
| CABELAS INC COM STK | 12,252.03 | 16,312.50 |
| CABLE & WIRELESS WORLDWIDE ORD GBP0.05 | 114,959.93 | 99,883.29 |
| CABLE & WIRELESS WORLDWIDE ORD GBP0.05 | 676,921.58 | 631,075.80 |
| CABLEVISION NY GROUP CL A COM | 7,322.25 | 8,460.00 |
| CABLEVISION NY GROUP CL A COM | 207,032.62 | 204,359.76 |
| CABLEVISION SYS 7.75% DUE 04-15-2018 | 479,250.00 | 471,375.00 |

- 40 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|------------|------------|
| CABOT CORP COM | 4,529.91 | 4,894.50 |
| CABOT CORP COM | 314,941.98 | 413,020.50 |
| CABOT CORP COM | 319,470.04 | 551,798.40 |
| CABOT OIL & GAS CORP COM | 14,122.49 | 15,140.00 |
| CABOT OIL & GAS CORP COM | 151,370.45 | 99,091.30 |
| CACI INTL INC CL A CL A | 9,514.49 | 10,680.00 |
| CACI INTL INC CL A CL A | 673,837.66 | 782,310.00 |
| CADENCE DESIGN SYS INC COM | 6,006.56 | 7,186.20 |
| CADENCE DESIGN SYS INC COM | 314,226.88 | 409,696.00 |
| CADENCE PHARMACEUTICALS INC COM | 2,412.40 | 2,265.00 |
| CAI INTL INC COM | 277,701.94 | 341,667.20 |
| CAL DIVE INTL INC DEL COM | 32,017.95 | 26,649.00 |
| CAL FED BK A FED SVGS BK L A 11.50% PFD STK | 5,000.00 | 5,279.50 |
| CAL MAINE FOODS INC COM NEW STK | 11,021.06 | 11,225.36 |
| CALAMOS ASSET MGMT INC CL A COM STK | 23,606.00 | 35,000.00 |
| CALEDONIA MNG CORP COM STK | 33,937.78 | 48,825.00 |
| CALIBRE MNG CORP COM | 16,223.80 | 10,064.00 |
| CALIFORNIA OIL & GAS CORP COM STK | 16,304.85 | 165.00 |
| CALIFORNIA QUALIFIED SCH BD JT PWRS AUTH7.155% 03-01-2027 BEO TAXABLE | 5,105.00 | 4,890.75 |
| CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE | 60,493.80 | 60,861.00 |
| CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE | 14,209.20 | 15,519.15 |
| CALIFORNIA ST PUB WKS BRD LEASE REV 8.361% 10-01-2034 BEO TAXABLE | 10,326.10 | 10,061.00 |
| CALIFORNIA WTR SVC GROUP COM | 27,525.54 | 29,520.52 |
| CALIPER LIFE SCIENCES INC COM | 378.51 | 475.50 |
| CALLAWAY GOLF CO COM | 6,514.71 | 7,263.00 |
| CALLAWAY GOLF CO COM | 471,487.43 | 437,095.41 |
| CALLIDUS SOFTWARE INC COM STK | 18,481.80 | 19,190.00 |
| CALLON PETE CO DEL COM | 9,361.77 | 9,122.72 |
| CALLON PETE CO DEL COM | 29,918.79 | 27,824.00 |
| CALPINE CORP COM NEW STK | 54,505.74 | 73,370.00 |
| CALUMET SPECIALTY PRODS PARTNERS L P | 3,774.07 | 4,059.14 |
| CALYPSO WIRELESS INC COM | 31,667.55 | 4,450.00 |
| CAMAC ENERGY INC COM | 111,359.34 | 83,580.00 |
| CAMBRIDGE HEART INC COM | 6,020.48 | 1,725.00 |
| CAMBRIDGE RES CORP COM STK | 3,619.90 | 60.00 |
| CAMDEN PPTY TR SH BEN INT | 83,499.76 | 113,358.00 |
| CAMECO CORP COM | 337,909.96 | 438,123.00 |
| CAMELOT ENTMT GROUP INC COM PAR \$0.0001 COM PAR \$0.0001 | 4,665.32 | 295.00 |
| CAMERON INTL CORP COM STK | 21,206.10 | 25,263.54 |
| CAMERON INTL CORP COM STK | 253,080.18 | 309,554.46 |
| CAMINO MINERALS CORPORATION COM | 24,161.61 | 6,912.28 |
| CAMPBELL SOUP CO COM | 23,733.13 | 24,382.51 |
| CAMPBELL SOUP CO COM | 140,426.09 | 167,321.25 |
| CANADIAN APT PPTYS REAL ESTATE INVT TR TR UNIT TR UNIT | 56,158.18 | 71,067.94 |
| CANADIAN NATL RY CO COM | 820,346.57 | 957,965.64 |

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|--|------------|--------------|
| CANADIAN NATL RY CO COM | 832,059.94 | 1,258,277.10 |
| CANADIAN SOLAR INC COM | 88,234.08 | 68,764.50 |
| CANADIAN ZINC CORP COM STK | 21,673.31 | 27,805.00 |
| CANDENTE COPPER CORP | 16,164.20 | 36,632.00 |
| CANON INC NPV | 650,194.45 | 777,769.22 |
| CANON INC NPV | 705,878.25 | 814,065.12 |
| CANON INC NPV | 973,884.86 | 1,202,949.73 |
| CANTEL MEDICAL CORP COM | 7,024.49 | 8,190.00 |
| CANTERRA MINERALS CORP COM STK | 12,690.32 | 858.31 |
| CAP 1 BK NATL ASSN CTF DEP DTD 03/05/08 ACT/365 SEMI ANNU STEP UP DUE 03-05-15 | 95,000.00 | 103,574.70 |
| CAP 1 BK USA NATL ASSN GLEN ALLEN CD DTD03/27/2008 SEMI ANNU 4 03-27-2012 | 10,000.00 | 10,000.00 |
| CAP 1 BK USA NATL ASSN GLEN ALLEN CTF DEP ACT/365 SEMI ANNU 4.75 05-07-2015 | 10,000.00 | 11,033.60 |
| CAP 1 BK USA NATL ASSN GLEN ALLEN DTD 10-15-2008 4.4 10-17-2011 | 60,000.00 | 60,000.00 |
| CAP 1 FNCL COM | 52,074.45 | 67,370.95 |
| CAP 1 FNCL COM | 609,487.39 | 489,312.32 |
| CAP 1 NATL ASSN MCLEAN VA DTD 10-08-20084.65 10-09-2012 | 95,000.00 | 95,000.00 |
| CAP BK CORP COM | 14,906.95 | 12,450.00 |
| CAP CY BK GROUP INC COM | 441.20 | 431.55 |
| CAP GEMINI EUR8 | 88,434.26 | 89,478.05 |
| CAPE SYS GROUP INC COM | 13.34 | 0.00 |
| CAPITA GROUP ORD GBP0.02066666 | 40,505.80 | 40,362.56 |
| CAPITAL AUTOMOTIVE REIT RED PFD SHS SER A 7.50% | 6,849.95 | 5,400.00 |
| CAPITAL DIAGNOSTIC CORP COM | 8,240.00 | 0.00 |
| CAPITAL ONE FINANCIAL CORP COMSTK CALL OPT EXP 01/22/11 PR \$41 PER SH | (1,139.24) | (1,195.00) |
| CAPITAL ONE NA MCLEAN VA CTF DEP DTD 11 MAY 8 ACT/365 SEMI-ANNU 4.4 7 NOV 11 | 80,000.00 | 82,522.40 |
| CAPITAL ONE NATL ASSN MCLEAN VA CTF DEP DTD 04-09-2008 4.25 04-09-2013 | 10,000.00 | 10,000.00 |
| CAPITAL ONE NATL ASSN MCLEAN VA CTF DEP DTD 10-22-2008 4.65 10-22-2012 | 93.95 | 5.00 |
| CAPITAL SR LIVING CORP COM | 1,038.00 | 1,340.00 |
| CAPITAL TR INC MD CL A NEW CL A NEW | 246.16 | 266.00 |
| CAPITALAND LTD NPV | 413,219.29 | 537,691.21 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| CAPITALSOURCE INC REIT | 65,175.16 | 85,129.88 |
| CAPITAMALL TRUST NPV SUB/RIGHTS 25/03/2009 | 56.59 | 17.00 |
| CAPMARK BK MIDVALE UT CD ACT/365 SEMI ANNU DTD 08-13-2008 4.35 08-13-2010 | 10,000.00 | 10,400.00 |
| CAPMARK BK MIDVALE UT CTF DEP DTD 03/04/2009 ACT/365 3 03-05-2012 | 50,000.00 | 50,000.00 |
| CAPMARK BK MIDVALE UT CTF DEP DTD 07/16/2008 ACT/365 5.05 07-16-2013 | 70,000.00 | 70,000.00 |
| CAPMARK BK MIDVALE UT CTF DEP SEMI-ANNU DTD 11-05-2008 4.75 11-05-2012 | 80,000.00 | 80,000.00 |
| CAPMARK BK MIDVALE UTAH CTF DEP DTD 07-23-2008 5.05 07-23-2013 | 40,000.00 | 40,000.00 |
| CAPMARK BK MIDVALE UTAH SEMI-ANNU DTD 02-18-2009 3 02-21-2012 | 75,000.00 | 75,000.00 |
| CAPRIUS INC COM NEW | 1,858.30 | 102.40 |
| CAPSTEAD MTG CORP COM NO PAR COM NO PAR | 9,729.30 | 10,605.04 |
| CAPSTEAD MTG CORP PFD SER B CUM CONV \$1.26 | 10,563.90 | 10,567.50 |
| CAPSTONE MNG CORP COM STK | 15,465.83 | 56,483.75 |
| CAPSTONE THERAPEUTICS CORP | 1,617.45 | 580.00 |
| CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028 | 80,736.51 | 68,481.73 |
| CARBON SCIENCES INC COM STK | 29,778.77 | 12,780.60 |
| CARDINAL FINL CORP COM | 60,033.96 | 69,780.00 |
| CARDINAL HLTH INC | 49,794.85 | 56,872.04 |
| CARDINAL HLTH INC | 203,255.00 | 287,325.00 |
| CARDINAL HLTH INC | 297,376.71 | 336,323.49 |
| CARDIONET INC COM STK | 4,553.18 | 4,680.00 |
| CARDTRONICS INC COM STK | 9,975.35 | 10,354.50 |
| CAREFUSION CORP COM | 3,504.17 | 7,350.20 |
| CAREFUSION CORP COM | 147,047.45 | 144,048.50 |
| CARLISLE COMPANIES INC COM | 13,573.41 | 15,896.00 |
| CARLISLE COMPANIES INC COM | 267,317.49 | 309,972.00 |
| CARLSBERG SER B DKK20 | 84,663.41 | 100,124.15 |
| CARMAX INC COM | 61,007.30 | 84,418.24 |
| CARMAX INC COM | 121,062.35 | 180,377.04 |
| CARNIVAL CORP COM PAIRED | 65,007.81 | 91,190.46 |
| CARNIVAL CORP COM PAIRED | 420,217.17 | 499,601.85 |
| CAROLINA FIRST BK GREENVILLE S C DTD 03-10-2010 .45 C/D 03-10-2011 | 125,000.00 | 125,000.00 |
| CARPENTER TECH CORP COM | 19,815.05 | 16,104.93 |
| CARRIAGE SERVICES INC COM | 443.00 | 485.00 |
| CARRIZO OIL & GAS INC COM | 500.41 | 689.80 |
| CARROLL SHELBY INTL INC COM | 349.95 | 210.00 |
| CARSON DEV CORP COM STK | 3,899.68 | 200.00 |
| CASEYS GEN STORES INC COM | 2,573.18 | 3,302.73 |
| CASH AMER INVTS INC COM | 600,968.73 | 690,591.00 |
| CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLL) HELD ELSEWHERE | 253,477.89 | 253,477.89 |
| CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE | 665,000.00 | 665,000.00 |
| CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE | 920,000.00 | 920,000.00 |
| CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE | 1,050,000.00 | 1,050,000.00 |
| CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE | 1,720,000.00 | 1,720,000.00 |
| CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE | 4,530,000.00 | 4,530,000.00 |
| CATALYST HEALTH SOLUTIONS INC COM STK | 3,426.95 | 3,486.75 |

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|---|--------------|--------------|
| CATALYST HEALTH SOLUTIONS INC COM STK | 152,603.31 | 181,311.00 |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00819 6.2 DUE 09-30-2013 | 159,828.80 | 179,629.44 |
| CATERPILLAR FINL TRANCHE # TR 00821 7.15DUE 02-15-2019 | 10,233.40 | 12,266.49 |
| CATERPILLAR INC COM | 251,298.86 | 309,078.00 |
| CATERPILLAR INC COM | 537,965.76 | 749,280.00 |
| CATERPILLAR INC COM | 479,992.03 | 1,495,750.20 |
| CATERPILLAR INC COM | 1,636,611.94 | 2,365,809.45 |
| CATERPILLAR INC COMSTK CALL OPT EXP 1/22/11 PR \$100 PER SHARE | (32.30) | 0.00 |
| CATO CORP NEW CL A CL A | 134,559.08 | 126,086.00 |
| CAVIUM NETWORKS INC COM | 11,636.43 | 11,304.00 |
| CAVIUM NETWORKS INC COM | 365,683.25 | 515,462.40 |
| CB NASDAQ OMX GROUP CV SR NT CONV 2.5 DUE 08-15-2013 REG | 29,130.00 | 29,778.75 |
| CB RICHARD ELLIS GROUP INC CL A CL A | 13,590.53 | 28,733.44 |
| CB RICHARD ELLIS GROUP INC CL A CL A | 148,099.21 | 149,770.24 |
| CB RICHARD ELLIS GROUP INC CL A CL A | 233,029.69 | 337,920.00 |
| CBeyond INC | 29,860.95 | 29,032.00 |
| CBOE HOLDINGS INC COM | 52,596.12 | 47,129.57 |
| CBS CORP NEW CL B | 27,103.90 | 83,254.56 |
| CBS CORP NEW CL B | 356,710.91 | 326,364.60 |
| CDC CORPORATION COM | 23,883.29 | 17,901.00 |
| CDEX INC CL A | 28.65 | 1.10 |
| CDN NAT RES LTD COM CDN NAT RES COM STK | 46,682.14 | 59,522.80 |
| CDN NATL RAILWAYS COM NPV | 63,200.17 | 77,769.90 |
| CDN PAC RY LTD COM CDN PAC RY LTD | 5,736.67 | 6,805.05 |
| CDS DEUTUS33 SELL PROTECTION ON FORD MTRCO DEL 03-20-2015 0WR008293 | 0.00 | 2,092.37 |
| CEC ENTMT INC COM | 139,731.01 | 155,320.00 |
| CELADON GROUP INC COM | 21,768.82 | 32,538.00 |
| CELANESE CORP DEL COM SER A STK | 3,311.07 | 4,204.98 |
| CELANESE CORP DEL COM SER A STK | 464,000.01 | 498,157.00 |
| CELERA CORP COM STK | 1,390.88 | 630.00 |

- 42 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|--------------|--------------|
| CELGENE CORP COM | 125,472.02 | 130,462.84 |
| CELGENE CORP COM | 460,243.42 | 599,502.18 |
| CELGENE CORP COM | 642,409.85 | 700,395.02 |
| CELGENE CORPORATION RIGHT | 1,092.29 | 122.50 |
| CELL THERAPEUTICS INC NEW | 1,131.97 | 497.13 |
| CELLCOM ISRAEL LTD COM STK ILS0.01 | 21,959.81 | 22,065.75 |
| CELLEX THERAPEUTICS INC NEW COM STK | 2,000.38 | 1,347.24 |
| CEL-SCI CORP COM NEW COM NEW | 6,082.03 | 5,747.00 |
| CENOVUS ENERGY INC COM | 77,035.76 | 91,376.76 |
| CENT EUROPEAN DISTR CORP COM STK | 1,899.22 | 1,717.50 |
| CENT EUROPEAN DISTR CORP COM STK | 24,970.66 | 25,190.00 |
| CENTENE CORP DEL COM | 578,618.82 | 765,268.00 |
| CENTERPLATE INC 13.5% DUE 12-10-2013 | 7,813.33 | 0.00 |
| CENTERPOINT ENERGY INC COM | 95,243.98 | 108,061.76 |
| CENTERPOINT ENERGY INC COM | 162,333.06 | 167,260.80 |
| CENTERPOINT ENERGY INC COM | 281,680.75 | 323,832.00 |
| CENTERSTATE BANKS INC | 500.97 | 233.95 |
| CENTRAL GOLD-TRUST TR UNIT | 138,971.25 | 165,767.50 |
| CENTURYLINK INC COM | 110,245.61 | 154,795.13 |
| CENTURYLINK INC COM | 235,951.94 | 352,277.10 |
| CENTY TECHNOLOGIES INC COLO COM | 740.77 | 0.00 |
| CEO AMER INC COM | 7,774.82 | 539.50 |
| CEPHALON INC CON | 28,662.31 | 28,020.88 |
| CEPHALON INC CON | 134,366.81 | 116,712.52 |
| CEPHEID INC COM | 4,236.49 | 4,550.00 |
| CEPHEID INC COM | 201,530.29 | 219,765.00 |
| CERADYNE INC DEL COM | 10,189.36 | 7,094.25 |
| CERADYNE INC DEL COM | 357,401.69 | 583,746.42 |
| CERAGENIX PHARMACEUTICALS INC COM | 579.95 | 3.00 |
| CERAGON NETWORKS LTDSEDOL 2616148 | 16,691.99 | 20,297.20 |
| CEREPLAST INC COM NEW COM NEW | 1,634.53 | 1,035.00 |
| CERIDIAN CORP DEPOS SH REPSTG 1/100 CONVFPD STK | 302.98 | 10.00 |
| CERNER CORP COM | 24,242.15 | 27,285.12 |
| CERNER CORP COM | 154,754.16 | 169,868.82 |
| CERNER CORP COM | 437,334.61 | 639,495.00 |
| CERNER CORP COM | 1,078,231.42 | 1,502,576.40 |
| CERNER CORP COM STK CALL OPT EXP 2/19/11 PR \$100 PER SH | (217.30) | (185.00) |
| CERUS CORP COM | 2,653.32 | 2,460.00 |
| CF INDS HLDGS INC COM | 14,060.66 | 17,083.77 |
| CF INDS HLDGS INC COM | 224,081.75 | 241,918.50 |
| CH ENERGY GROUP INC COM | 37,508.85 | 44,001.00 |
| CHAMPION BEAR RES LTD COM STK | 2,873.95 | 0.00 |
| CHAMPION ENTERPRISES INC COM | 3,272.36 | 28.70 |
| CHANNELL COMML CORP COM | 4,512.95 | 95.00 |
| CHART INDS INC COM PAR \$0.01 COM PAR \$0.01 | 4,489.85 | 6,756.00 |

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| CHART INDS INC COM PAR \$0.01 COM PAR \$0.01 | 269,144.52 | 544,060.68 |
| CHARTER COMMUNICATIONS INC DEL CL A | 507.05 | 0.00 |
| CHAZAK VALUE CORP COM | 1,637.70 | 0.00 |
| CHDT CORP COM STK | 127,318.45 | 10,480.00 |
| CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 | 16,841.05 | 17,810.10 |
| CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 | 568,797.10 | 999,216.00 |
| CHECKPOINT SYS INC COM STK USD0.10 | 3,968.26 | 4,110.00 |
| CHEESECAKE FACTORY INC COM | 2,545.01 | 3,066.00 |
| CHEESECAKE FACTORY INC COM | 222,693.58 | 288,204.00 |
| CHEETAH OIL & GAS LTD COM NEW COM NEW | 15,165.90 | 17.40 |
| CHEMURA CORP COM NEW STOCK\ | 47,253.95 | 47,940.00 |
| CHENIERE ENERGY INC COM NEW | 41,024.65 | 60,720.00 |
| CHENIERE ENERGY PARTNERS L P COM UNIT REPTG LIMITED PARTNER INTS | 5,806.74 | 8,010.92 |
| CHEROKEE INC DEL NEW COM | 6,416.82 | 6,809.86 |
| CHES ENERGY CORP 6.5% DUE 08-15-2017 | 8,148.75 | 9,045.00 |
| CHES ENERGY CORP 6.5% DUE 08-15-2017 | 14,362.50 | 15,075.00 |
| CHES ENERGY CORP 7.25% DUE 12-15-2018 | 42,600.00 | 46,575.00 |
| CHES ENERGY SR NT 6.625 DUE 08-15-2020 | 314,137.50 | 305,350.00 |
| CHES GOLD CORP COM | 4,375.45 | 12,630.20 |
| CHES LODGING TR SH BEN INT | 23,300.68 | 24,453.00 |
| CHES UTILS CORP COM | 7,306.95 | 8,304.00 |
| CHES UTILS CORP COM | 25,423.44 | 33,216.00 |
| CHESAPEAKE ENERGY CORP COM | 507,729.72 | 426,349.05 |
| CHESAPEAKE ENERGY CORP COM | 849,802.89 | 971,816.81 |
| CHESAPEAKE ENERGY CORP COMSTK CALL OPT EXP 01/22/11 PR \$25 PER SH | (373.01) | (4,140.00) |
| CHEVRON CORP COM | 602,161.68 | 730,000.00 |
| CHEVRON CORP COM | 708,072.98 | 1,016,068.75 |
| CHEVRON CORP COM | 898,656.19 | 1,067,625.00 |
| CHEVRON CORP COM | 959,508.77 | 1,222,750.00 |
| CHEVRON CORP COM | 1,043,518.74 | 1,368,750.00 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| CHEVRON CORP COM | 1,549,774.09 | 1,863,363.42 |
| CHEVRON CORP COM | 2,040,384.96 | 4,620,443.75 |
| CHICOS FAS INC COM | 60,136.09 | 71,620.51 |
| CHILDREN S INTERNET INC COM NEW COM NEW | 2,252.00 | 2.45 |
| CHILDRENS BEVERAGE GROUP INC COM | 865.93 | 0.05 |
| CHILDRENS PL RETAIL STORES INC COM | 673.50 | 744.60 |
| CHIMERA INVT CORP COM STK | 299,746.42 | 305,243.31 |
| CHIMERIC THERAPIES INC SER D PFD | 6,522.65 | 5,191.00 |
| CHINA 3C GROUP COM | 8,557.56 | 481.40 |
| CHINA AGRI-INDUSTRIES HLDGS COM STK | 23,739.50 | 19,288.20 |
| CHINA AGRITECH INC COM NEW STK | 26,029.31 | 26,196.45 |
| CHINA AGRITECH INC COM STK CALL OPT EXP 1/22/11 PR \$12 PER SH | (91.55) | (140.00) |
| CHINA AGRITECH INC COMSTK CALL OPT EXP 02/19/11 PR \$12.50 PER SH | (785.49) | (850.00) |
| CHINA ARMCO METALS INC COM STK | 5,806.95 | 7,760.00 |
| CHINA AUTOMOTIVE SYS INC COM | 24,981.73 | 20,089.50 |
| CHINA BAK BATTERY INC COM STK | 10,253.31 | 10,335.15 |
| CHINA BCT PHARMACY GROUP INC COM STK | 4,565.45 | 3,062.50 |
| CHINA CABLECOM HOLDINGS LTD COMMON STOCK | 7,044.90 | 3,245.00 |
| CHINA CLEAN ENERGY INC COM | 368.95 | 1,030.00 |
| CHINA CONTL INC COM | 262.95 | 0.00 |
| CHINA CRESCENT ENTERPRISES INC COM NEW COM NEW | 3,386.80 | 510.00 |
| CHINA DIRECT INDUSTRIES INC | 665.51 | 755.00 |
| CHINA ED ALLIANCE INC COM NEW STK | 4,092.75 | 3,309.24 |
| CHINA FIRE & SEC GROUP INC COM STK | 3,151.20 | 1,445.40 |
| CHINA GREEN AGRICULTURE INC COM STK | 87,898.64 | 62,532.00 |
| CHINA HEALTH MGMT CORP COM NEW STK | 1,679.95 | 2.20 |
| CHINA INFRASTRUCTURE INVT CORP COM | 2,627.09 | 1,799.20 |
| CHINA INTEGRATED ENERGY INC COM STK | 9,731.39 | 7,330.00 |
| CHINA INTERNET CORP LTD SER A CONV PFD | 1,387.80 | 1,000.00 |
| CHINA LOGISTICS INC COM STK | 10,942.20 | 0.30 |
| CHINA MARINE FOOD GROUP LTD COM | 9,679.31 | 8,100.00 |
| CHINA MEDIAEXPRESS HLDGS INC COM | 25,074.90 | 23,760.00 |
| CHINA MERCHANTS BANK H CNY1 | 7,636.45 | 14,764.82 |
| CHINA MOBILE (HONG KONG) LTD | 5,111.90 | 4,965.50 |
| CHINA NAT GAS INC COM NEW STK | 57,221.73 | 30,305.00 |
| CHINA NAT RES IN COM | 26,459.85 | 29,597.00 |
| CHINA NORTH EAST PETE HLDGS LTD COM STK | 39,043.14 | 31,680.00 |
| CHINA ORGANIC AGRICULTURE INC COM STK | 0.00 | 0.00 |
| CHINA ORGANIC FERTILIZER INC COM STK | 3,842.16 | 9.36 |
| CHINA PRECISION STL INC COM STK | 8,137.73 | 5,933.00 |
| CHINA RECYCLING ENERGY CORP COM STK | 167,262.13 | 160,222.60 |
| CHINA SEC & SURVEILLANCE TECHNOLOGY INC COM STK | 6,626.02 | 5,330.00 |
| CHINA SHEN ZHOU MNG & RES INC COM STK | 6,641.30 | 9,240.00 |
| CHINA SHENGHUO PHARMACEUTICAL HLDGS INC COM STK | 1,685.97 | 1,620.00 |
| CHINA SHUANGJI CEM LTD COM NEW STK | 1,463.90 | 1,740.00 |

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|---|-------------|------------|
| CHINA SKY ONE MED INC COM | 6,814.66 | 3,540.76 |
| CHINA SOLAR & CLEAN ENERGY SOLUTIONS INCCOM STK | 2,551.58 | 4.41 |
| CHINA TECHNOLOGY GLOBAL CORP | 1,181.11 | 0.00 |
| CHINA TECHNOLOGY GLOBAL CORP | 3,369.28 | 1,270.00 |
| CHINA TEL GROUP INC COM STK | 6,017.75 | 2,010.00 |
| CHINA TRANSINFO TECHNOLOGY CORP COM STK | 2,491.95 | 2,370.00 |
| CHINA UNICOM LTD HKD0.10 | 379,020.26 | 383,431.90 |
| CHINA VOICE HLDG CORP COM | 17,484.00 | 760.00 |
| CHINA WTR GROUP INC COM STK | 2,309.95 | 170.00 |
| CHINA YIDA HLDG CO COM NEW | 3,606.95 | 3,048.00 |
| CHINA YONGXIN PHARMACEUTICALS INC COM NEW STK | 4,837.73 | 1,167.25 |
| CHINA YUCHAI INTL LTD COM | 57,183.99 | 68,133.50 |
| CHINACAST ED CORP COM | 7,362.26 | 7,760.00 |
| CHIPOTLE MEXICAN GRILL INC COM STK | 640,001.83 | 713,261.64 |
| CHIPOTLE MEXICAN GRILL INC COM STK CALL OPT EXP 1/22/11 PR \$250 PER SH | (230.78) | 0.00 |
| CHIPOTLE MEXICAN GRILL INC COMSTK CALL OPT EXP 12/18/10 PR \$270 PER SH | (380.77) | 0.00 |
| CHIQUITA BRANDS 8.875% DUE 12-01-2015 | 23,263.63 | 25,500.00 |
| CHIQUITA BRANDS INTL INC COM | 6,426.90 | 5,629.42 |
| CHK 01/22/2011 22.500 C CHK 110122C00022500 | (10,301.78) | (1,488.00) |
| CHK 01/22/2011 27.000 C CHK 110122C00027000 | (511.06) | 0.00 |
| CHRISTIAN DIOR EUR2 | 72,055.00 | 69,281.18 |
| CHRISTOPHER & BANKS CORP COM | 30,074.88 | 27,060.00 |
| CHRISTOPHER & BANKS CORP COM | 372,629.39 | 319,646.25 |
| CHROMOCURE INC COM STK | 0.76 | 0.02 |
| CHS / CMNTY HLTH 8.875% DUE 07-15-2015 | 39,717.60 | 42,000.00 |
| CHUBB CORP COM | 56,058.45 | 71,312.68 |
| CHUBB CORP COM | 181,236.57 | 265,278.72 |
| CHUBB CORP COM | 392,139.61 | 399,588.00 |
| CHUBB CORP COM | 250,659.49 | 457,498.44 |
| CHURCH & DWIGHT INC COM | 17,433.34 | 20,978.21 |

- 44 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| CHURCHILL DOWNS INC COM | 1,502.12 | 2,039.80 |
| CIBER INC COM | 14,091.36 | 14,316.12 |
| CIE FINANCIE RICHEMONT CHF | 220,818.31 | 247,196.30 |
| CIE FINANCIE RICHEMONT CHF | 239,437.02 | 518,923.98 |
| CIENA CORP COM NEW COM NEW | 54,909.20 | 80,705.70 |
| CIENA CORP COM NEW COM NEW | 169,934.18 | 168,821.00 |
| CIGNA CORP COM | 15,632.89 | 15,477.67 |
| CIGNA CORP COM | 126,637.23 | 249,911.22 |
| CIGNA CORP COM | 236,344.56 | 267,618.00 |
| CIMAREX ENERGY CO COM | 20,907.49 | 22,134.09 |
| CIMAREX ENERGY CO COM | 220,682.08 | 296,575.50 |
| CIN BELL INC NEW COM STK | 277.48 | 280.00 |
| CIN FNCL CORP COM | 30,038.47 | 32,862.53 |
| CIN FNCL CORP COM | 155,674.57 | 129,643.79 |
| CIN GAS & ELEC CO JR SUB DEB DEFERRABLE INT | 763.10 | 700.00 |
| CIN GAS & ELEC CO PFD 7.44% | 1,318.95 | 96.00 |
| CINEMARK HLDGS INC COM | 6,796.35 | 9,301.95 |
| CINTAS CORP COM | 13,358.55 | 11,944.15 |
| CINTAS CORP COM | 112,880.03 | 89,052.60 |
| CIRCA PICTURES & PRODTN CO INTL INC COM STK | 1,983.71 | 0.40 |
| CIRCUIT CY STORES INC COM | 2,107.46 | 36.46 |
| CIRRUS LOGIC INC COM | 146,855.57 | 143,100.90 |
| CISCO SYSTEMS INC | 359,368.04 | 315,588.00 |
| CISCO SYSTEMS INC | 1,292,199.44 | 1,323,042.00 |
| CISCO SYSTEMS INC | 2,560,928.31 | 2,410,606.80 |
| CISCO SYSTEMS INC | 2,275,708.82 | 2,821,215.11 |
| CISCO SYSTEMS INC COMSTK CALL OPT EXP 2/19/11 PR \$20 PER SH | (326.21) | (475.00) |
| CIT BK SALT LAKE CITY UTAH CTF DEP DTD 03-18-2009 4 03-18-2019 | 1,000.00 | 1,000.00 |
| CIT BK SALT LAKE CITY UTAH CTF DEP DTD 07-08-2009 3.5 07-08-2014 | 66,000.00 | 69,315.18 |
| CIT BK SALT LAKE CY UT CD ACT/365 SEMI ANNU DTD 03-11-2009 3.1 03-11-2013 | 25,000.00 | 25,000.00 |
| CIT GROUP INC NEW 7% DUE 05-01-2013 | 0.00 | 715.58 |
| CIT GROUP INC NEW 7% DUE 05-01-2014 | 0.00 | 1,065.94 |
| CIT GROUP INC NEW 7% DUE 05-01-2015 | 0.00 | 1,063.29 |
| CIT GROUP INC NEW 7% DUE 05-01-2016 | 0.00 | 1,768.41 |
| CIT GROUP INC NEW 7% DUE 05-01-2017 | 0.00 | 2,476.18 |
| CIT GROUP INC NEW COM NEW COM NEW | 22,106.29 | 25,434.00 |
| CIT GROUP INC NEW COM NEW COM NEW | 309,984.75 | 353,250.00 |
| CIT GROUP INC NEW PFD SER B 5.189% | 10,000.00 | 10,059.10 |
| CIT HOME EQUITY LN TR 2003-1 ASSET BKD CTF CL A-4 03-20-2032 REG | 262,633.92 | 264,844.53 |
| CITADEL BROADCASTING CORP COM | 285.51 | 0.00 |
| CITI TRENDS INC COM ORD USD1 | 2,458.90 | 2,823.25 |
| CITIGROUP CAP XV ENHANCED TR PFD SECS | 22,148.49 | 25,696.50 |
| CITIGROUP INC 5.5% DUE 02-15-2017 | 117,416.80 | 124,204.92 |
| CITIGROUP INC 5.5% DUE 04-11-2013 | 5,214.15 | 5,343.11 |
| CITIGROUP INC 5.5% DUE 10-15-2014 | 49,747.50 | 53,872.35 |

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|--|--------------|---------------|
| CITIGROUP INC 5.625 SUB 08-27-2012 BEO | 3,148.00 | 3,155.95 |
| CITIGROUP INC 6% DUE 12-13-2013 | 223,936.90 | 240,401.70 |
| CITIGROUP INC 6.01% DUE 01-15-2015 | 214,668.74 | 230,375.46 |
| CITIGROUP INC 6.125% DUE 05-15-2018 | 10,081.25 | 10,937.90 |
| CITIGROUP INC 6.375% DUE 08-12-2014 | 59,593.80 | 66,312.42 |
| CITIGROUP INC 6.5% DUE 08-19-2013 | 119,929.20 | 131,767.08 |
| CITIGROUP INC 6.875% DUE 03-05-2038 | 158,915.20 | 177,478.24 |
| CITIGROUP INC COM | 908,000.92 | 933,702.00 |
| CITIGROUP INC COM | 5,238,025.60 | 3,457,294.17 |
| CITIGROUP INC COM | 9,353,514.82 | 10,478,488.80 |
| CITIGROUP INC COM STK CALL OPT EXP 1/22/11 PR \$4 PER SH | (1,606.99) | (3,330.00) |
| CITIGROUP INC COM STK CALL OPT EXP 1/22/11 PR \$5 PER SH | (182.01) | 0.00 |
| CITIGROUP INC COMSTK CALL OPT EXP 01/22/11 PR \$2 PER SH | (273.01) | 0.00 |
| CITIGROUP INC DEPOSITARY SH REPSTG 1/5 PFD G 6.213% | 746.90 | 560.00 |
| CITIGROUP INC SR NT 5.3% DUE 01-07-2016 | 4,127.70 | 5,329.69 |
| CITIGROUP INC SUB NT 5% DUE 09-15-2014 | 117,227.20 | 134,482.14 |
| CITIZENS REPUBLIC BANCORP INC | 27,414.19 | 24,306.76 |
| CITRIX SYS INC COM | 36,105.07 | 37,351.86 |
| CITRIX SYS INC COM | 182,120.76 | 323,032.02 |
| CITRIX SYS INC COM | 948,601.71 | 985,104.00 |
| CLARENT CORP DEL COM ISIN US1804611051 | 208.50 | 0.01 |
| CLARK MATL HANDLING CO EXCHANGEABLE | 10,537.60 | 109.41 |
| CLEAN COAL TECHNOLOGIES INC COM STK | 9,626.19 | 1,434.34 |
| CLEAN ENERGY FUELS CORP COM | 160,193.19 | 148,503.20 |
| CLEAN HBRS INC COM | 44,266.65 | 52,970.40 |
| CLEAN PWR CONCEPTS INC COM STK | 2,041.85 | 2,873.20 |
| CLEANPATH RES CORP COM STK | 476.75 | 0.02 |
| CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A | 12,806.95 | 14,040.00 |
| CLEARANT INC NEW COM NEW STK | 4,211.24 | 12.26 |
| CLEARLY CDN BEVERAGE CORP COM STK | 36,300.10 | 0.00 |

- 45 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|------------|------------|
| CLEARWIRE CORP NEW CL A CL A | 59,139.91 | 43,296.05 |
| CLICKABLE ENTERPRISES INC COM | 7,427.90 | 105.60 |
| CLICKER INC COM NEW STK | 4,894.23 | 450.00 |
| CLIFFS NAT RES INC COM STK | 215,106.91 | 249,236.65 |
| CLIFFS NAT RES INC COM STK | 157,734.72 | 265,936.09 |
| CLIFFS NATURAL RESOURCES INC COMSTK CALLOPT EXP 04/16/11 PR \$85 PER SH | (422.29) | (415.00) |
| CLOROX CO 5% DUE 01-15-2015 | 33,006.35 | 37,886.38 |
| CLOROX CO COM | 59,145.74 | 61,538.22 |
| CLOROX CO COM | 185,980.20 | 189,840.00 |
| CLOROX CO COM | 131,867.62 | 221,986.24 |
| CLOUD PEAK ENERGY INC COM | 31,499.18 | 34,845.00 |
| CLST HLDGS INC COM STK | 2,196.71 | 13.69 |
| CME GROUP INC COM STK | 43,991.77 | 49,952.97 |
| CME GROUP INC COM STK | 760,555.65 | 542,792.25 |
| CME GROUP INC COM STK CALL OPT EXP 1/22/11 PR \$280 PER SH | (922.28) | (4,293.00) |
| CMNTY HLTH SYS INC NEW COM | 626,342.93 | 719,372.50 |
| CMO BANC AMER COML MTG INC SERIES 2005-5CL-A4 DUE 10-10-2045 REG | 70,354.06 | 75,014.03 |
| CMO BANC AMER COML MTG TR 2007-5 PASSTHRU CTF CLA-3 5.62 DUE 02-10-51 REG | 5,228.13 | 10,516.95 |
| CMO BEAR STEARNS ARM TR 2005-6 MTG PASSTHRU CTF CL I-A-1 DUE 08-25-2035 REG | 304,964.12 | 220,627.01 |
| CMO CWALT INC 2005-14 ALT LN TR MTG PASSTHRU DUE 05-25-2035 REG | 111,055.01 | 73,500.54 |
| CMO CWALT INC 2005-38 MTG PASSTHRU CTF CL A-3 DUE 09-25-2035 REG | 140,853.41 | 88,370.02 |
| CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO | 140,636.51 | 88,698.88 |
| CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO | 198,394.91 | 120,302.31 |
| CMO CWMBS INC 2003-60 CHL MTG PASSTHRU CTF CL 1-A-2 DUE 02-25-2034 REG | 158,520.37 | 151,886.88 |
| CMO CWMBS INC 2005-R1 REPERFORMING LN REMIC TR 144A DUE 03-25-2035 BEO | 23,200.51 | 27,273.98 |
| CMO CWMBS REPERFORMING LN REMIC TR CTFS 2004-R2 144A .68063% DUE 11-25-2034 REG | 18,016.50 | 22,461.78 |
| CMO DSLA MTG LN TR 2006-AR1 MTG PASSTHRU CTF CL 1A-1A DUE 03-19-2046 REG | 439,349.84 | 294,979.91 |
| CMO GREENPOINT MTG FDG TR 2005-AR4 MTG PASSTHRU CTF CL I-A-1 DUE 10-25-2045 REG | 56,049.59 | 37,037.24 |
| CMO GREENPOINT MTG FDG TR SER 2006-AR5 CLASS-A1A DUE 10-25-2046 REG | 76,499.31 | 69,858.06 |
| CMO GREENWICH CAP COML FDG CORP SER 2005-GG5 CL A5 DUE 04-10-2037 BEO | 299,109.37 | 318,346.50 |
| CMO GS MTG SECS CORP SER 2005-RP3 CL 1AFDUE 09-25-2035 BEO | 343,071.15 | 306,795.23 |
| CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG | 107,611.26 | 88,621.96 |
| CMO INDYMAC INDA MTG LN TR 2007-AR7 MTG PASS THRU CTF CL 1-A-1 11-25-37 REG | 52,208.67 | 41,977.37 |
| CMO INDYMAC INDX MTG LN TR 2007-AR15 CTFL 2-A-1 VAR RATE DUE 08-25-2037 REG | 178,512.78 | 186,122.47 |
| CMO INDYMAC INDX MTG LN TR 2007-AR5 MTG CL 2-A-1 VAR DUE 05-25-2037 REG | 106,825.66 | 96,260.01 |
| CMO J P MORGAN CHASE COML MTG SECS CORP 2005-CIBC13 MTG PASSTHRU DUE 01-12-43 | 100,499.63 | 104,546.90 |
| CMO LB-UBS COML MTG TR SR 2005-C5 CL A-4 4.954 DUE 09-15-2030 BEO | 100,375.00 | 106,661.10 |
| CMO LEHMAN XS TR SER 2005-7N CL 1A1B DUE12-25-2035 BEO | 104,684.19 | 43,641.16 |
| CMO MASTR ADJ RATE MTG TR 2007-3 MTG PASSTHRU CTF CL 1-2A1 VAR 05-25-47 | 429,718.08 | 248,441.84 |
| CMO MASTR ADJ RATE MTGS TR 2004-15 MTG PASSTHRU CTF CL 1-A-1 DUE 12-25-2034 REG | 16,710.81 | 12,513.15 |
| CMO MASTR REPERFORMING LN TR 2005-2 1A1F144A DUE 05-05-2035 REG | 106,962.03 | 105,940.26 |
| CMO MERRILL LYNCH MTG TR 2006-C1 CL A-4 DUE 05-12-2039 REG | 159,669.82 | 172,441.12 |
| CMO MORGAN STANLEY CAP I INC 2005-HQ6 CTF A-4A 4.989 DUE 08-13-2042 REG | 100,548.30 | 105,886.80 |
| CMO MORGAN STANLEY CAP TR I 2007-HQ11 PSTHRU CL A3-1 5.439 DUE 02-12-44 BEO | 64,437.50 | 103,503.20 |
| CMO MORGAN STANLEY MORTGAGE LOAN TRUST 2004-5AR CL 2-A VAR DUE 07-25-2034 REG | 55,635.36 | 55,480.37 |

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| CMO MORGAN STANLEY MTG LN TR 2004-2AR SER 2005-10 MTG DUE 12-25-2035 | 121,889.17 | 105,679.57 |
| CMO RESDNTL ACCREDIT LNS INC MTG 2005-QO3 CL A-1 DUE 10-25-2045 REG | 153,421.01 | 85,459.11 |
| CMO RESDNTL ACCREDIT LNS INC MTG PASS SER 2004-QA6 CL NBIV FLTRT 12-26-2034REG | 419,235.96 | 306,543.54 |
| CMO SEQUOIA MTG TR 2007-3 MTG PASSTHRU CTF CL I-A1 GROUP 1 DUE 07-20-2036 BEO | 209,529.59 | 211,257.96 |
| CMO STRUCTURED AST MTG INVTS II INC MTG PA CL I-A-1A DUE 08-25-2036 REG | 308,885.46 | 192,963.41 |
| CMO STRUCTURED AST SECS CORP 2002-9 MTG PASSTHRU CTF CL A-2 ADJ RATE/10-25-27 | 47,041.17 | 45,891.30 |
| CMO THORNBURG MTG SECS TR 2007-4 MTG PASS THRU CTF CL 1A-2 DUE 09-25-2037 REG | 150,317.00 | 140,552.76 |
| CMO THORNBURG MTG SECS TR 2007-4 MTG PASS THRU CTF CL 3A-1 DUE 09-25-2037 BEO | 152,647.91 | 150,341.36 |
| CMO WACHOVIA BK COML MTG TR 2005-C18 COMMTG PASSTHRU A-4 4.935 04-15-2042 REG | 130,541.06 | 138,179.34 |
| CMO WACHOVIA BK COML MTG TR SER 2005-C20CL A-7 DUE 07-15-2042 BEO | 109,789.45 | 118,100.18 |
| CMO WAMU MTG PASS THRU CTFS SER 2006 AR14 CL 1-A3 DUE 11-25-2036 BEO | 296,250.00 | 366,721.50 |
| CMO WAMU MTG PASS-THROUGH CTFS TRUST 2005-AR17 CL A-1A2 DUE 12-25-2045 REG | 132,980.60 | 103,081.11 |
| CMO WAMU MTG PASS-THRU CTFS 2002-AR19 MTG CL A-6 4.158 DUE 02-25-2033 BEO | 63,576.32 | 63,730.16 |
| CMO WAMU MTG PASS-THRU CTFS 2005-AR17 CLA-1A1 DUE 12-25-2045 REG | 199,821.46 | 169,530.87 |
| CMO WAMU MTG PASS-THRU CTFS 2005-AR6 MTGPASSTHRU CTF CL 2-A-1A 4-25-45 | 94,032.18 | 78,738.79 |
| CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CL 1-A-1A DUE 06-25-2045 REG | 127,021.99 | 106,684.63 |
| CMO WAMU MTG PASS-THRU CTFS SER 2005-AR11 CL A1A FLT RT 8-25-45 | 510,971.92 | 467,922.79 |
| CMO WAMU MTG PASS-THRU CTFS SER 2007-0A5MTG PASSTHRU CTF CL 1A VAR | 139,498.28 | 151,768.76 |
| CMO WELLS FARGO ALTERNATIVE LN 2007-PA2 MTG AST BKD CTF CL II-A-1 DUE 06-25-2037 | 136,444.39 | 118,686.95 |
| CMO WELLS FARGO MTG BACKED SECS 2004-Y CL 1A2 VAR RT 11-25-2034 | 92,801.89 | 91,800.91 |
| CMS ENERGY CORP COM | 59,181.05 | 57,660.00 |
| CMS ENERGY CORP COM | 128,048.46 | 114,427.20 |
| CNA FNCL CORP COM | 5,815.57 | 6,086.25 |
| CNA FNCL CORP COM | 90,684.70 | 89,265.00 |
| CNH GLOBAL NV COMMON STOCK | 51,408.48 | 57,288.00 |
| CNO FINL GROUP INC COM | 2,513.95 | 2,712.00 |
| CNOOC LTD HKD0.02 | 102,128.93 | 263,349.53 |
| CNOOC LTD HKD0.02 | 230,575.28 | 456,709.78 |
| CNP ASSURANCES EUR1.00 | 139,404.10 | 137,080.40 |
| COACH INC COM | 65,010.19 | 84,772.42 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| COACH INC COM | 188,383.36 | 412,446.67 |
| COACH INC COM | 652,113.02 | 685,844.00 |
| COASTAL PAC MNG CORP COM | 1,429.79 | 250.40 |
| COBALT INTL ENERGY INC COM | 23,718.58 | 30,525.00 |
| COCA COLA BOTTLING CO CONS COM | 62,542.64 | 69,075.21 |
| COCA COLA CO COM | 619,825.48 | 789,240.00 |
| COCA COLA CO COM | 934,137.51 | 1,125,284.45 |
| COCA COLA CO COM | 818,878.89 | 1,256,207.00 |
| COCA COLA CO COM | 1,143,890.80 | 1,539,018.00 |
| COCA COLA CO COM | 2,398,485.56 | 3,842,414.94 |
| COCA-COLA ENTERPRISES INC NEW COM | 55,391.09 | 62,593.37 |
| COCA-COLA ENTERPRISES INC NEW COM | 208,064.94 | 213,305.66 |
| CODEXIS INC COM | 633.10 | 689.00 |
| COEUR D ALENE MINES CORP IDAHO COM NEW COM NEW | 256,463.13 | 433,349.84 |
| COGDELL SPENCER INC COM REIT | 28,731.84 | 27,840.00 |
| COGDELL SPENCER INC COM REIT | 59,003.15 | 58,000.00 |
| COGNEX CORP COM | 2,911.31 | 2,949.56 |
| COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A | 143,308.38 | 165,415.53 |
| COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A | 299,986.18 | 559,715.73 |
| COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A | 485,503.37 | 655,945.50 |
| COGO GROUP INC COM STK | 18,969.42 | 21,240.00 |
| COHEN & STEERS QUALITY INCOME RLTY FD INC COM STK | 34,664.65 | 38,711.43 |
| COHERENT INC COM | 33,528.62 | 40,626.00 |
| COHERENT INC COM | 66,484.68 | 75,609.50 |
| COHERENT INC COM | 107,055.54 | 157,990.00 |
| COHERENT INC COM | 462,789.90 | 637,151.10 |
| COHU INC COM | 21,955.86 | 29,844.00 |
| COIL TUBING TECHNOLOGY INC COM | 259.84 | 77.62 |
| COINSTAR INC COM | 57,048.49 | 53,561.56 |
| COLABOR GROUP INC COM NPV | 3,879.58 | 4,874.96 |
| COLBS SOUTHN PWR CO PFD 7 | 19,869.18 | 19,714.53 |
| COLD JET INC COLD JET INC SER D CONVERTIBLE | 13,490.58 | 14,093.54 |
| COLDWATER CREEK INC COM | 565.24 | 412.10 |
| COLDWATER CREEK INC COM | 58,607.67 | 59,279.00 |
| COLE KENNETH PRODTNS INC CL A | 1,851.98 | 2,498.00 |
| COLE KENNETH PRODTNS INC CL A | 30,947.42 | 28,727.00 |
| COLE KENNETH PRODTNS INC CL A | 406,452.09 | 481,402.07 |
| COLEMAN CABLE INC COM STK | 7,444.81 | 6,751.00 |
| COLFAX CORP COM US .01 | 675.15 | 1,841.00 |
| COLGATE-PALMOLIVE CO COM | 129,475.59 | 142,747.81 |
| COLGATE-PALMOLIVE CO COM | 478,520.37 | 976,093.65 |
| COLLECTIVE BRANDS INC COM STK | 5,502.15 | 6,330.00 |
| COLLECTIVE BRANDS INC COM STK | 517,534.85 | 660,430.00 |
| COLLINS & AIKMAN CORP NEW COM NEW | 124.95 | 0.00 |
| COLONIAL BANCGROUP INC COM | 34,411.26 | 92.40 |

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|--|---------------|---------------|
| COLONIAL PPTYS TR DEPOSITARY SH REPSTG 1/100TH PFD SER E | 25,000.00 | 25,319.00 |
| COLONIAL PPTYS TR SH BEN INT SH BEN INT | 625,291.69 | 720,068.65 |
| COLOPLAST SER B DKK5 | 154,396.78 | 195,408.63 |
| COLOR KINETICS INC SER A CONV PFD STK | 46,225.12 | 60,020.29 |
| COLOSSUS MINERALS INC COM STK | 10,069.83 | 15,966.00 |
| COLTV SHORT TERM INVT FD | 236,184.38 | 236,184.38 |
| COLTV SHORT TERM INVT FD | 297,404.56 | 297,404.56 |
| COLTV SHORT TERM INVT FD | 366,373.07 | 366,373.07 |
| COLTV SHORT TERM INVT FD | 376,681.57 | 376,681.57 |
| COLTV SHORT TERM INVT FD | 438,708.64 | 438,708.64 |
| COLTV SHORT TERM INVT FD | 464,182.33 | 464,182.33 |
| COLTV SHORT TERM INVT FD | 500,024.46 | 500,024.46 |
| COLTV SHORT TERM INVT FD | 574,216.48 | 574,216.48 |
| COLTV SHORT TERM INVT FD | 578,132.39 | 578,132.39 |
| COLTV SHORT TERM INVT FD | 612,272.31 | 612,272.31 |
| COLTV SHORT TERM INVT FD | 673,811.20 | 673,811.20 |
| COLTV SHORT TERM INVT FD | 844,871.28 | 844,871.28 |
| COLTV SHORT TERM INVT FD | 1,045,693.50 | 1,045,693.50 |
| COLTV SHORT TERM INVT FD | 1,163,024.87 | 1,163,024.87 |
| COLTV SHORT TERM INVT FD | 1,721,422.45 | 1,721,422.45 |
| COLTV SHORT TERM INVT FD | 1,741,761.96 | 1,741,761.96 |
| COLTV SHORT TERM INVT FD | 4,250,124.96 | 4,250,124.96 |
| COLTV SHORT TERM INVT FD | 4,529,170.03 | 4,529,170.03 |
| COLTV SHORT TERM INVT FD | 7,385,300.46 | 7,385,300.46 |
| COLTV SHORT TERM INVT FD | 8,240,633.51 | 8,240,633.51 |
| COLTV SHORT TERM INVT FD | 10,291,994.96 | 10,291,994.96 |
| COLTV SHORT TERM INVT FD | 13,969,905.85 | 13,969,905.85 |
| COLTV SHORT TERM INVT FD | 15,580,183.63 | 15,580,183.63 |
| COLUMBIA / HCA 7.5% DUE 11-15-2095 | 92,400.00 | 166,950.00 |
| COLUMBIA LAB INC SER A 8.00% CONV PFD STK \$0.01 PAR | 30,000.00 | 30,490.50 |

- 47 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| COLUMBIA SPORTSWEAR CO COM | 31,924.25 | 36,518.46 |
| COLUMBIA SPORTSWEAR CO COM | 74,294.12 | 108,540.00 |
| COLUMBIA SPORTSWEAR CO COM | 217,154.39 | 344,071.80 |
| COM | 20,562.42 | 18,130.00 |
| COM NPV | 2,472.48 | 1,911.00 |
| COMAMTECH INC COMMON STOCK | 10,480.10 | 508.30 |
| COMBIMATRIX CORP DEL COM | 156,567.56 | 13,995.85 |
| COMCAST CORP NEW 5.65% DUE 06-15-2035 | 51,172.10 | 48,573.30 |
| COMCAST CORP NEW 6.4% DUE 03-01-2040 | 55,681.70 | 53,593.25 |
| COMCAST CORP NEW 6.45% DUE 03-15-2037 | 33,344.10 | 32,053.95 |
| COMCAST CORP NEW 6.95% DUE 08-15-2037 | 182,061.80 | 192,281.56 |
| COMCAST CORP NEW CL A SPL CL A SPL | 4,252.16 | 5,301.04 |
| COMCAST CORP NEW NT | 2,562.45 | 2,535.00 |
| COMCAST CORP NEW NT SER B | 6,820.45 | 6,704.50 |
| COMCAST CORP NEW-CL A | 63,966.19 | 85,433.05 |
| COMCAST CORP NEW-CL A | 1,320,798.86 | 1,542,337.94 |
| COMERICA INC COM | 8,152.58 | 9,288.58 |
| COMERICA INC COM | 168,316.21 | 187,672.32 |
| COMFORT SYS USA INC COM | 177,424.08 | 171,210.00 |
| COML METALS CO COM | 1,719.51 | 1,946.04 |
| COMMERCE NATL BK COLUMBUS OHIO CTF DEP DTD 07-22-2008 4.4 04-25-2011 | 40,000.00 | 40,000.00 |
| COMMERCEPLANET INC COM NEW | 786.40 | 0.36 |
| COMMONWEALTH BANK AUST TRANCHE # SR 00010 2.9% DUE 09-17-2014 REG | 985,174.40 | 1,023,600.20 |
| COMMONWEALTH REIT | 40,900.25 | 34,068.55 |
| COMMONWEALTH REIT 6.50% PFD CUM CONV SHSSER D | 12,980.52 | 21,165.18 |
| COMMTOUCH SOFTWARE | 3,543.95 | 3,719.90 |
| COMMUNICATION INTELLIGENCE CORP DEL NEW COM | 985.82 | 84.00 |
| COMMUNICATIONS & POWER INDS SER B | 4,025.90 | 272.00 |
| COMMUNICATIONS SYS INC COM | 10,171.02 | 13,459.90 |
| COMMUNITY 1ST BK ROSEVILLE CALIF COM | 108,117.35 | 53,060.00 |
| COMMUNITY BK SYS INC COM | 441,264.55 | 516,522.00 |
| COMMVAULT SYS INC COM STK | 9,248.76 | 9,931.14 |
| COMPAGNIE DE 1.625% DUE 07-23-2012 | 289,466.40 | 291,360.97 |
| COMPAGNIE GENERALE 7.5% DUE 05-15-2015 | 25,550.00 | 25,437.50 |
| COMPAGNIE GENERALE DE GEOPHYSIQUE VERITASR NT 7.75 DUE 05-15-2017 | 25,912.50 | 25,625.00 |
| COMPANHIA BRASILEIRA DE DISTRIBUICAO S.A CLASS A PREFERRED SHARES | 7,840.95 | 8,396.00 |
| COMPASS BK BIRMINGHAM ALA CTF DEP DTD 07-15-2009 2 07-15-2011 | 240,000.00 | 240,000.00 |
| COMPASS DIVERSIFIED HOLDINGS FORMERLY COMPASS DIVERSIFIED TR | 21,106.44 | 24,039.52 |
| COMPASS DIVERSIFIED HOLDINGS FORMERLY COMPASS DIVERSIFIED TR | 312,727.65 | 376,797.00 |
| COMPASS GROUP ORD GBP0.10 | 311,140.51 | 307,344.14 |
| COMPASS GROUP ORD GBP0.10 | 235,964.33 | 429,828.89 |
| COMPASS GROUP ORD GBP0.10 | 375,192.57 | 467,130.49 |
| COMPASS MINERALS INTERNATION COMSTK CALLOPT EXP 03/19/11 PR \$90 PER SH | (363.24) | (430.00) |
| COMPASS MINERALS INTL INC COM | 44,325.12 | 70,523.30 |
| COMPASS RESOURCES LIMITED NPV | 3,031.45 | 0.00 |

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| | | |
|---|------------|------------|
| COMPETITIVE TECHNOLOGIES INC COM | 5,218.45 | 2,600.00 |
| COMPLETE PRODTN 8% DUE 12-15-2016 | 41,075.00 | 41,400.00 |
| COMPOSITE TECHNOLOGY CORP COM STK | 191,035.31 | 61,432.44 |
| COMPUCREDIT HLDGS CORP COM | 2,216.98 | 3,887.86 |
| COMPUGEN COMPUGEN LTD COM STK | 19,664.83 | 17,987.52 |
| COMPUTER SCI CORP COM | 22,693.17 | 22,320.00 |
| COMPUTER SCI CORP COM | 143,649.67 | 192,944.00 |
| COMPUTER SCI CORP COM | 356,962.75 | 357,120.00 |
| COMPUWARE CORP COM | 124,303.02 | 64,418.40 |
| COMSCORE INC COM | 3,293.07 | 2,234.00 |
| COMSTOCK MNG INC COM STK | 67,350.19 | 72,687.68 |
| COMSTOCK RES INC COM NEW COM NEW | 551,630.50 | 445,985.04 |
| COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW | 4,839.18 | 4,163.63 |
| COMVERGE INC COM | 46,141.46 | 41,460.00 |
| COMWLTH BK AUSTRALIA SR MEDIUM TERM TRANCHE # SR 00003 2.5 12-10-12 | 488,458.94 | 494,717.76 |
| COMWLTH REIT SR NT 5.875 DUE 09-15-2020 | 9,737.50 | 9,766.90 |
| CONAGRA FOODS INC | 122,985.45 | 123,891.42 |
| CONAGRA FOODS INC | 219,944.30 | 249,779.96 |
| CONAGRA FOODS INC | 321,276.78 | 336,442.00 |
| CONAGRA FOODS INC | 355,677.88 | 356,764.00 |
| CONCHO RES INC COM STK | 66,785.68 | 87,670.00 |
| CONNECTISYS CORP COM PAR \$.001 STK | 1,508.95 | 690.00 |
| CONEXANT SYS INC COM NEW STK | 11,691.67 | 11,157.35 |
| CONFORCE INTL INC COM | 1,067.95 | 2,346.00 |
| CONGOLEUM CORP NEW CL A CL A | 1,594.00 | 0.00 |
| CONMED CORP COM | 404,178.14 | 481,898.19 |
| CONNACHER OIL & GAS LTD COM STK | 569.56 | 669.25 |
| CONNECTAJET COM INC COM STK | 1,189.56 | 0.00 |
| CONNECTYX TECHNOLOGIES HLDGS GROUP INC COM NEW STK | 2,600.80 | 501.50 |
| CONNS INC COM | 3,317.94 | 1,057.68 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| CONOCO INC 6.95% DUE 04-15-2029 | 20,854.00 | 24,579.86 |
| CONOCOPHILLIPS COM | 376,348.27 | 490,320.00 |
| CONOCOPHILLIPS COM | 610,426.79 | 728,670.00 |
| CONOCOPHILLIPS COM | 1,238,871.39 | 1,430,100.00 |
| CONOCOPHILLIPS COM | 1,204,322.01 | 1,494,498.36 |
| CONOCOPHILLIPS COM | 1,168,340.33 | 2,517,520.80 |
| CONOCOPHILLIPS COMSTK CALL OPT EXP 02/19/11 PR \$67.50 PER SH | (440.77) | (1,642.00) |
| CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG | 79,461.90 | 83,237.21 |
| CONOLOG CORP COM PAR \$0.01 FEBRUARY 2009COM | 49.81 | 8.75 |
| CONQUEST RESOURCES COM NPV | 7,731.45 | 13,384.00 |
| CONS EDISON CO N Y 5.3% DUE 12-01-2016 | 9,162.10 | 11,270.92 |
| CONS EDISON CO N Y INC PFD \$5 | 9,632.95 | 9,347.69 |
| CONS EDISON INC COM | 151,860.54 | 183,791.04 |
| CONS EDISON INC COM | 281,597.39 | 362,307.13 |
| CONS FREIGHTWAYS CORP COM | 534.95 | 0.00 |
| CONS GRAPHICS INC COM | 23,199.16 | 27,120.80 |
| CONS GRAPHICS INC COM | 155,504.40 | 158,462.96 |
| CONS WTR CO LTD COM | 15,356.12 | 9,170.00 |
| CONSECO FIN SECURITIZATIONS CORP SR/SUB PASSTHRU 06-01-2030 BEO | 161,295.79 | 200,805.09 |
| CONSECO FIN SECURITIZATIONS SER 2000-4 CL A6 EXP MAT 4-1-13 8.31 05-01-32 BEO | 64,013.20 | 61,054.82 |
| CONSOL ENERGY INC COM | 107,088.52 | 129,069.66 |
| CONSOL ENERGY INC COM | 250,308.83 | 276,989.42 |
| CONSOL ENERGY INC COMSTK CALL OPT EXP 01/22/11 PR \$48 PER SH | (834.25) | (980.00) |
| CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK | 17,431.88 | 20,183.50 |
| CONSOLIDATED ENERGY INC WYO COM | 20,241.34 | 9.00 |
| CONSTAR INTL INC NEW COM NEW COM NEW | 21,647.86 | 2,110.90 |
| CONSTELLATION 3D INC DELAWARE | 13,013.75 | 0.00 |
| CONSTELLATION BRANDS INC CL A CL A | 11,243.68 | 11,075.00 |
| CONSTELLATION BRANDS INC CL A CL A | 117,195.74 | 99,387.05 |
| CONSTELLATION BRANDS INC CL A CL A | 504,364.96 | 648,995.00 |
| CONSTELLATION BRANDS INC CL A CL A | 858,708.72 | 1,140,725.00 |
| CONSTELLATION ENERGY GROUP INC MARYLAND COM | 40,352.82 | 41,963.10 |
| CONSTELLATION ENERGY GROUP INC MARYLAND COM | 164,455.22 | 153,977.01 |
| CONSTELLATION ENERGY GROUP INC MARYLAND COM | 359,835.41 | 327,741.00 |
| CONSTITUTION MNG CORP COM STK | 12,130.47 | 1,655.60 |
| CONSUMERS WATERHEATER INCOME FD | 11,592.98 | 15,353.87 |
| CONTANGO OIL & GAS CO COM NEW | 26,555.02 | 30,413.25 |
| CONTANGO ORE INC COM | 0.00 | 273.00 |
| CONTINENTAL AIRLS PASS THRU TRS SER 2001-1 PSTRU CTF CL A-2 6.503 6-15-11BE | 20,620.00 | 20,250.00 |
| CONTINENTAL PRECIOUS MINERALS INC COM | 120,264.74 | 75,271.67 |
| CONTINENTAL RES INC COM | 34,085.21 | 44,726.00 |
| CONTINUCARE CORP COM | 26,182.43 | 27,649.44 |
| CONVERGYS CORP DE COM | 49,730.20 | 49,387.50 |
| CONVERGYS CORP DE COM | 165,806.64 | 230,475.00 |
| CONVERSION SOLUTIONS HLDGS CORP COM STK | 880.30 | 0.00 |

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|---|------------|--------------|
| CONVERTED ORGANICS INC COM STK | 8,291.70 | 7,731.10 |
| COOPER TIRE & RUBBER CO COM, NO PAR | 27,245.78 | 32,682.66 |
| COP 01/22/2011 6.000 C COP 110122C00060000 | (247.55) | 0.00 |
| COPANO ENERGY L L C COM UNITS | 284,580.26 | 579,253.41 |
| COPART INC COM | 4,082.98 | 3,735.00 |
| COPART INC COM | 25,110.35 | 22,970.25 |
| COPPER CANYON RES LTD COM STK | 4,322.75 | 23,510.40 |
| COPPER KING MNG CORP COM STK | 14,112.60 | 2,470.00 |
| CORD BLOOD AMER INC COM STK | 653.86 | 220.00 |
| CORE LABORATORIES NV NLG0.03 | 35,397.95 | 45,415.50 |
| CORE LABORATORIES NV NLG0.03 | 181,855.11 | 203,568.30 |
| CORE LABORATORIES NV NLG0.03 | 437,317.43 | 496,899.00 |
| CORE LABORATORIES NV NLG0.03 | 948,021.06 | 1,531,660.00 |
| CORELOGIC INC-W/I COM STK | 12,295.02 | 6,992.21 |
| CORELOGIC INC-W/I COM STK | 136,204.40 | 137,048.00 |
| CORINTHIAN COLLEGES INC COM STK | 21,691.51 | 24,226.50 |
| CORINTHIAN COLLEGES INC COM STK | 202,392.12 | 184,767.44 |
| CORINTHIAN COLLEGES INC COMSTK CALL OPT EXP 01/22/11 PR \$4.50 PER SH | (214.27) | (425.00) |
| CORN PRODS INTL INC COM | 56,114.52 | 63,113.66 |
| CORN PRODS INTL INC COM | 210,284.77 | 262,200.00 |
| CORN PRODS INTL INC COM | 397,796.30 | 450,800.00 |
| CORN PRODS INTL INC COM | 796,473.49 | 1,108,600.00 |
| CORNERSTONE TOTAL RETURN FD INC COM NEW COM NEW | 19,395.69 | 34,853.24 |
| CORNING INC COM | 697,080.78 | 759,565.80 |
| CORNING INC COM STK FOR ONLY ACCT #22-81755 | 1,951.85 | 13,330.80 |
| CORNING INC COMSTK CALL OPT EXP 05/21/11PR \$21 PER SH | (575.46) | (750.00) |
| CORP BACKED CALL TR CTFS J C PENNEY JC PENNEY DEB BKD 2006-1 CTF A-1 | 3,149.95 | 2,952.50 |
| CORPORATE EXECUTIVE BRD CO COMMON STOCK | 15,298.18 | 9,988.30 |
| CORRECTIONS CORP AMER | 1,429.25 | 1,754.20 |
| CORTEX PHARMACEUTICALS INC COM NEW COM NEW | 695.42 | 516.00 |

- 49 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| CORTS TR BELLSOUTH CAP FDG DEBS CORP BKDTR SECS 7.12% CORP BKD TR SECS 7.12% | 2,259.41 | 2,368.60 |
| CORTS TR GEN ELEC CAP CORP NTS TR CORPORATE BKD TR SECS CL A | 10,208.95 | 12,515.00 |
| CORVEL CORP COM | 11,557.41 | 14,505.00 |
| COSAN LTD COM STK | 1,598.78 | 1,634.40 |
| COSTCO WHOLESALE CORP NEW COM | 333,431.44 | 785,428.17 |
| COSTCO WHOLESALE CORP NEW COM | 767,054.69 | 915,125.56 |
| COSTCO WHOLESALE CORP NEW COM | 1,323,365.85 | 1,636,495.23 |
| COUGAR OIL & GAS CDA INC COM STOCK | 20,023.90 | 23,069.00 |
| COUNTRYWIDE CAP V 7 CALLABLE 1/1/11 @ 25DUE 11/1/36 | 6,068.55 | 12,300.00 |
| COUNTRYWIDE FINL 6.25% DUE 05-15-2016 | 35,150.00 | 41,019.44 |
| COUNTRYWIDE FINL CORP MEDIUM TERM NTS BOTRANCHE # TR 00159 5.8 DUE 06-07-2012 | 9,725.00 | 10,520.97 |
| COUSINS PPTYS INC COM | 84.10 | 61.48 |
| COUSINS PPTYS INC COM | 25,867.72 | 34,636.02 |
| COVANCE INC COM | 35,719.42 | 27,144.48 |
| COVANCE INC COM | 608,435.41 | 568,080.50 |
| COVANTA HLDG CORP COM | 279,790.71 | 248,223.60 |
| COVENTRY HEALTH CARE INC COM | 19,427.58 | 22,044.00 |
| COVENTRY HEALTH CARE INC COM | 174,222.36 | 98,498.40 |
| COVENTRY HEALTH CARE INC COM | 250,820.07 | 369,600.00 |
| COVENTRY HEALTH CARE INC COM | 330,930.49 | 498,960.00 |
| COVIDIEN PLC USD0.20 | 18,481.39 | 21,094.92 |
| COX COMMUNICATIONS 5.45% DUE 12-15-2014 | 64,834.20 | 66,052.56 |
| COYOTE RES INC COM STK | 3,694.34 | 3,357.00 |
| CP ALL PCL THB1(ALIEN MKT) | 103,736.58 | 279,064.23 |
| CPO 01/22/2011 4.000 C CPO 110122C00040000 | (531.24) | (3,150.00) |
| CR SUISSE 1ST BSTN 5.125% DUE 01-15-2014 | 5,405.10 | 5,434.42 |
| CR SUISSE NASSAU ETN LKD TO CUSING 30 MLP INDEX | 12,936.85 | 14,370.00 |
| CRACKER BARREL OLD CTRY STORE INC COM | 5,916.33 | 9,714.23 |
| CRACKER BARREL OLD CTRY STORE INC COM | 142,123.02 | 213,603.00 |
| CRANE CO COM | 193,011.38 | 209,457.00 |
| CRANE CO COM | 298,382.80 | 369,630.00 |
| CRANE CO COM | 436,149.86 | 496,947.00 |
| CRAWFORD & CO CL B CL B | 3,510.72 | 1,360.00 |
| CRAY INC COM NEW STK | 11,267.95 | 14,340.00 |
| CREAM MINERALS LTD COM NEW | 190,258.14 | 144,382.80 |
| CREATIVE TECHNOLOGY INC COM STK | 2,772.38 | 948.45 |
| CREDICORP LTD COM STK | 10,873.92 | 11,891.00 |
| CREDIT AGRICOLE S A UNDATED DEEPLY FIXEDTO 144A FLTG RATE NT 8.375 15 AUG 39 | 180,000.00 | 184,950.00 |
| CREDIT AGRICOLE SA EUR3 | 544,495.27 | 455,166.45 |
| CREDIT SUISSE GUERNSEY BRH CAP NT TIER 1PFD STK | 11,491.00 | 13,390.00 |
| CREDO PETE CORP COM PAR \$0.10 COM PAR \$0.10 | 2,442.95 | 1,921.51 |
| CREE INC COM | 144,970.34 | 165,449.79 |
| CREE INC COM | 658,239.21 | 747,851.50 |
| CRESCENT BK & TR NEW ORL LA CTF DEP DTD 09/24/2008 ACT/365 4.45 09-26-2011 | 95,000.00 | 95,000.00 |
| CRESCENT POINT ENERGY CORP COM | 40,580.60 | 48,969.91 |

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|--|-------------|------------|
| CRESCENT ST BK CARY NORTH CAR CD DTD 11 MAR 08 ACT/365 MNTHLY 4.3 3 NOV 2011 | 10,000.00 | 10,304.10 |
| CRESTAR ENERGY INC COM | (31,625.62) | 0.00 |
| CRESUD SPONS ADR EACH CNV INTO 1 ORD ARS1 B | 20,175.36 | 20,972.90 |
| CRICKET 7.75% DUE 05-15-2016 | 43,260.30 | 46,687.50 |
| CRITICAL SOLUTIONS INC COM STK | 106.95 | 70.00 |
| CROCS INC COM | 37,043.54 | 51,873.60 |
| CROCS INC COM | 161,139.86 | 172,740.80 |
| CROSS CTRY HEALTHCARE INC COM | 7,085.47 | 5,929.00 |
| CROSS TIMBERS RTY TR TR UNIT | 33,788.32 | 37,556.07 |
| CROSSWIND RENB ENERGY CORP COM | 464.26 | 170.00 |
| CROWN CRAFTS INC COM | 5,026.95 | 5,151.00 |
| CROWN HLDGS INC COM | 12,697.76 | 16,422.96 |
| CROWN HLDGS INC COM | 334,601.94 | 483,008.60 |
| CRYOLIFE INC COM | 987.86 | 813.00 |
| CRYSTAL ROCK HOLDINGS INC | 397.55 | 408.00 |
| CRYSTALLEX INTL CORP COM STK | 5,922.13 | 3,229.05 |
| CSC HLDGS LLC 8.625 DUE 02-15-2019 | 19,039.20 | 22,600.00 |
| CSCO 01/22/2011 24.000 C CSCO 110122C00024000 | (411.54) | 0.00 |
| CSG SYS INTL INC COM | 155,983.17 | 119,322.00 |
| CSG SYS INTL INC COM | 385,891.09 | 357,208.40 |
| CSMG TECHNOLOGIES INC COM STK | 6,262.75 | 325.00 |
| CSS INDS INC COM | 3,818.43 | 4,258.01 |
| CSX CORP COM | 174,489.89 | 204,322.60 |
| CSX CORP COM | 300,069.57 | 342,433.00 |
| CSX CORP COM | 240,872.63 | 608,238.54 |
| CTF DEP DTD 01-08-2010 3.45 01-09-2017 | 10,000.00 | 10,000.00 |
| CTF DEP DTD 04-02-2009 2.3 04-04-2011 | 95,000.00 | 95,000.00 |
| CTF DEP DTD 08-19-2009 3.15 08-19-2014 | 52,000.00 | 52,000.00 |
| CTF DEP DTD 10-05-2009 2 10-05-2011 | 25,000.00 | 25,000.00 |
| CTF DEP DTD 10-21-2009 3.25 10-21-2014 | 120,000.00 | 120,000.00 |

- 50 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|------------|--------------|
| CTM MEDIA HOLDINGS INC COM CL B | 0.00 | 24.20 |
| CTRIP.COM INTERNATIONAL-ADR COM STK CALL OPT EXP 1/22/11 PR \$40 PER SH | (6,600.22) | (6,000.00) |
| CTS CORP COM | 34,283.84 | 39,816.00 |
| CUBIC CORP COM | 28,050.77 | 34,230.90 |
| CUBIC CORP COM | 244,175.27 | 259,325.00 |
| CUBIC ENERGY INC COM | 49,087.21 | 28,000.00 |
| CUBIST PHARMACEUTICALS INC COM | 89,003.77 | 85,364.60 |
| CUBIST PHARMACEUTICALS INC COM | 277,068.27 | 263,220.00 |
| CUE RES LTD COM STK | 1,614.83 | 163.08 |
| CUMMINS ENGINE INC 5.65 DUE 03-01-2098 REG PUT | 16,630.00 | 16,028.28 |
| CUMMINS INC | 117,246.85 | 547,409.76 |
| CUMMINS INC | 521,001.44 | 777,886.98 |
| CURATECH INDS INC COM | 291,615.04 | 41,120.00 |
| CURLEW LAKE RES INC COM | 680.45 | 415.50 |
| CURRENCYSHARES EURO TR EURO SHS EURO SHS | 158,868.43 | 155,049.85 |
| CURRENCYSHARES SWISS FRANC TR SWISS FRANC SHS SWISS FRANC SHS | 239,481.08 | 270,937.50 |
| CURTISS WRIGHT CORP COM | 19,031.75 | 20,059.31 |
| CVR ENERGY INC COM STK | 22,964.17 | 42,504.00 |
| CVR ENERGY INC COM STK | 139,377.24 | 141,174.00 |
| CVS CAREMARK CORP 6.036 DUE 12-10-2028 | 9,729.16 | 9,239.00 |
| CVS CAREMARK CORP 6.6% DUE 03-15-2019 | 150,657.80 | 175,630.35 |
| CVS CAREMARK CORP 6.94299983978% DUE 01-10-2030 | 140,688.62 | 152,942.60 |
| CVS CAREMARK CORP COM STK | 100,070.22 | 104,883.39 |
| CVS CAREMARK CORP COM STK | 217,371.41 | 227,187.18 |
| CVS CAREMARK CORP COM STK | 765,960.11 | 1,188,716.76 |
| CWABS INC SER 2005-AB1 CL A3 FLT RT 08-25-2035 REG | 450,000.00 | 412,883.55 |
| CWABS INC SERIES 2002-1 CLASS-A FLTG RATE ASSET BACKED CTF 08-25-2032 BEO | 28,707.83 | 18,535.15 |
| CYANOTECH CORP COM PAR \$0.02 STK | 12,186.50 | 18,252.00 |
| CYBERKEY SOLUTIONS INC COM | 94.95 | 0.25 |
| CYBERONICS INC COM | 78,426.23 | 114,774.00 |
| CYBEX INTL INC COM | 1,418.95 | 660.00 |
| CYCLACEL PHARMACEUTICALS INC COM STK | 71,796.30 | 53,540.34 |
| CYGENT INC SER C PFD (FOR ACCT #26-07800SUN MICROSYSTEMS) | 11,838.27 | 17,793.10 |
| CYMER INC COM | 9,986.87 | 10,771.73 |
| CYNOSURE INC CL A | 48,941.90 | 20,460.00 |
| CYNOSURE INC CL A | 335,459.26 | 298,808.07 |
| CYPRESS DEV CORP COM | 6,909.15 | 845.60 |
| CYPRESS SEMICONDUCTOR CORP COM | 66,583.57 | 106,927.90 |
| CYPRESS SHARPRIDGE INVTS INC REIT | 6,903.20 | 6,514.61 |
| CYTEC IND COM | 174,598.87 | 238,770.00 |
| CYTEC IND COM | 265,741.25 | 440,398.00 |
| CYTEC IND COM | 704,753.47 | 766,610.88 |
| CYTOCORE INC COM NEW STK | 5,272.13 | 50.00 |
| CYTOGENE CORPORATION | 4,076.27 | 1,200.00 |
| CYTOKINETICS INC COM | 5,546.29 | 3,889.49 |

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| | | |
|--|------------|--------------|
| CYTOMEDIX INC COM NEW STK | 4,682.57 | 4,248.00 |
| CYTORI THERAPEUTICS INC COM STK | 14,726.93 | 15,320.88 |
| CYTRX CORP COM NEW COM NEW | 12,980.77 | 17,170.00 |
| Czech koruna | 44.17 | 44.17 |
| Czech koruna | 960.43 | 960.43 |
| D R HORTON INC COM | 12,578.81 | 14,112.37 |
| D R HORTON INC COM | 213,825.44 | 84,094.57 |
| DAC TECHNOLOGIES GROUP INTL INC COM | 2,162.95 | 420.00 |
| DACHA STRATEGIC METALS INC COMSTK | 20,502.30 | 13,586.40 |
| DAI NIPPON PRINTNG NPV | 93,753.61 | 95,352.17 |
| DAIHATSU MOTOR CO NPV | 164,373.40 | 199,498.11 |
| DAIKIN INDUSTRIES NPV | 278,239.82 | 280,218.61 |
| DAIMLER AG | 7,543.31 | 7,145.93 |
| DAIMLERCHRYSLER ORD NPV(REGD) | 456,005.81 | 666,232.52 |
| DAIMLERCHRYSLER ORD NPV(REGD) | 440,516.28 | 1,776,082.73 |
| DAIRY CREST GROUP ORD GBP0.25 | 482,252.84 | 502,343.12 |
| DANA HLDG CORP COM | 22,205.41 | 76,945.91 |
| DANAHER CORP COM | 63,088.04 | 68,193.24 |
| DANAHER CORP COM | 78,478.71 | 89,623.00 |
| DANAHER CORP COM | 194,519.70 | 274,057.70 |
| DANAHER CORP COM | 295,895.40 | 636,511.98 |
| DANAHER CORP COM | 874,543.30 | 1,382,081.00 |
| DANAHER CORP COMSTK CALL OPT EXP 3/19/11PR \$46 PER SH | (1,702.67) | (1,750.00) |
| DANAOS CORPORATION | 10,661.40 | 7,854.00 |
| Danish krone | 0.00 | 0.00 |
| Danish krone | 173.12 | 173.12 |
| Danish krone | 173.67 | 173.67 |
| Danish krone | 5,916.02 | 5,916.02 |
| Danish krone | 9,541.21 | 9,541.21 |
| DANONE EUR0.25 | 515,944.11 | 626,997.00 |

- 51 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|------------|------------|
| DARDEN RESTAURANTS INC COM | 14,657.31 | 15,975.36 |
| DARDEN RESTAURANTS INC COM | 66,790.82 | 161,843.40 |
| DARLING INTL INC COM | 5,178.80 | 9,960.00 |
| DATALINK CORP COM STK | 6,410.65 | 7,005.00 |
| DATARAM CORP COM PAR \$1 COM PAR \$1 | 15,416.22 | 5,014.69 |
| DAVID LOREN CORP COM NEW STK | 1,408.95 | 46.00 |
| DAVIS HENDERSON INCOME FD DAVIS HENDERSON INCOME FD | 14,970.90 | 19,956.70 |
| DAVITA INC 6.625% DUE 11-01-2020 | 30,000.00 | 29,700.00 |
| DAVITA INC COM | 135,894.48 | 169,833.56 |
| DAWSON GEOPHYSICAL CO COM | 42,353.74 | 38,280.00 |
| DAWSON GEOPHYSICAL CO COM | 34,634.90 | 42,108.00 |
| DAYSTAR TECHNOLOGIES INC COM NEW | 371.51 | 114.03 |
| DC BRANDS INTL INC COM NEW STK | 26,390.02 | 9,273.00 |
| DCA TOTAL RETURN FD COM | 9,812.95 | 11,212.50 |
| DEAN FOODS CO 6.9% DUE 10-15-2017 | 9,164.00 | 8,900.00 |
| DEAN FOODS CO NEW 7% DUE 06-01-2016 | 9,835.00 | 9,200.00 |
| DEAN FOODS CO NEW COM | 140,633.39 | 40,478.36 |
| DEAN FOODS CO NEW COM | 101,508.45 | 102,455.60 |
| DEARBORN BANCORP INC CMT-CAP STK CMT-CAPSTK | 1,229.90 | 1,080.75 |
| DECADE RES LTD COM STK | 26,442.01 | 14,655.20 |
| DECKERS OUTDOOR CORP COM | 188,373.88 | 259,952.40 |
| DECKERS OUTDOOR CORP COM | 362,171.56 | 387,695.88 |
| DECKERS OUTDOOR CORP COM | 268,702.20 | 438,570.00 |
| DECKERS OUTDOOR CORP COM STK CALL OPT EXP 3/19/11 PR \$85 PER SH | 767.70 | (530.00) |
| DECKERS OUTDOOR CORP COM STK CALL OPT EXP 6/18/2011 PER \$95 PER SH | (752.29) | 0.00 |
| DEEP BLUE INC COM STK | 1,162.95 | 0.00 |
| DEEP DOWN INC COM STK | 6,385.65 | 855.59 |
| DEEP ROCK OIL & GAS INC COM | 2,739.95 | 6.00 |
| DEER CONSUMER PRODS INC COM NEW STK | 504.48 | 562.00 |
| DEERE & CO COM | 287,765.20 | 885,811.30 |
| DEERE & CO COM | 646,444.28 | 922,677.44 |
| DEERE & CO COMSTK CALL OPT EXP 3/19/11 PR \$90 PER SH | (156.30) | (158.00) |
| DEERFIELD CAP CORP COM NEW STK | 251.31 | 357.50 |
| DEFAULT ISSUER SILICOM LTD COM STK ISIN#IL0008986668 | 8,081.78 | 11,178.00 |
| DEFENSE SOLUTIONS HLDG INC COM STK | 5,048.90 | 1,000.00 |
| DEFI GLOBAL INC COM STOCK | 606.95 | 287.50 |
| DEGAMA SOFTWARE SOLUTIONS INC COM STK | 156.95 | 50.00 |
| DEJOUR ENTERPRISES LTD DEJOUR ENTERP | 45,830.17 | 8,882.24 |
| DEL MONTE FOODS CO COM | 1,223.92 | 1,898.99 |
| DELAWARE INVTS DIVID & INCOME FD INC COM | 1,208.95 | 1,557.90 |
| DELICATH SYS INC COM STOCK | 63,561.78 | 66,150.00 |
| DELIA*S INC NEW COM | 35,436.32 | 28,884.00 |
| DELL INC COM STK | 152,353.67 | 156,854.80 |
| DELL INC COM STK | 601,955.80 | 572,555.25 |
| DELPHI FINL GROUP INC CL A | 782,786.13 | 656,110.00 |

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|--|--------------|--------------|
| DELTA AIR LINES INC COMSTK CALL OPT EXP 02/19/11 PR \$14 PER SH | (305.46) | (300.00) |
| DELTA AIR LINES INC DEL COM NEW COM NEW | 1,236,092.35 | 1,334,264.40 |
| DELTA AIR LINES INC DEL COM NEW COM NEW | 1,024,548.17 | 1,377,810.00 |
| DELTA OIL & GAS INC COM PAR \$.001 COM PAR \$.001 | 2,983.91 | 105.00 |
| DELTA PETE CORP DE | 126,122.61 | 64,702.60 |
| DELTIC TIMBER CORP COM | 5,830.04 | 5,634.00 |
| DELUXE CORP 5% DUE 12-15-2012 | 12,617.50 | 15,000.00 |
| DELUXE CORP COM | 20,801.73 | 23,377.66 |
| DEMANDTEC INC COM NEW COM NEW | 40,743.99 | 42,276.00 |
| DENA CO LTD NPV | 386,393.20 | 487,761.68 |
| DENBURY RES INC HLDG CO COM NEW | 58,725.73 | 73,763.76 |
| DENBURY RES INC HLDG CO COM NEW | 165,438.91 | 191,930.86 |
| DENDREON CORP COM STK ISIN US24823Q1076 | 509,294.25 | 445,230.00 |
| DENDREON CORP COM STK ISIN US24823Q1076 | 759,335.02 | 774,735.12 |
| DENDREON CORP COMSTK CALL OPT EXP 01/22/11 PR \$38 PER SH | (241.53) | 0.00 |
| DENISON MINES CORP COM STK | 200,636.84 | 318,593.52 |
| DENISON MINES CORP COMSTK CALL OPT EXP 04/16/11 PR \$2.50 PER SH | (1,170.30) | (3,300.00) |
| DENISON MINES CORP COMSTK CALL OPT EXP 4/16/11 PR \$5 PER SH | (570.31) | (600.00) |
| DENNYS CORP COM | 7,482.00 | 8,234.00 |
| DENSO CORP NPV | 311,572.53 | 369,257.49 |
| DENTSPLY INTL INC NEW COM | 22,060.34 | 24,026.67 |
| DENTSPLY INTL INC NEW COM | 109,236.21 | 122,260.26 |
| DEPOMED INC COM | 4,269.53 | 7,314.00 |
| DEPOMED INC COM STK CALL OPT EXP 6/18/11 PR \$5 PER SH | (575.77) | (705.00) |
| DESIGN MARKETING CONCEPTS INC COM STK | 1,374.85 | 0.00 |
| DETOUR GOLD CORP COM STK | 30,767.10 | 37,187.50 |
| DEUTSCHE BK AG 3.875% DUE 08-18-2014 | 2,019.28 | 2,098.84 |
| DEUTSCHE BK AG COM STK ISIN DE0005140008 SDL 505964X | 118,393.25 | 127,522.50 |
| DEUTSCHE BK CAP FDG TR X NONCUMULATIVE TR PFD SECS PFD STK | 10,006.95 | 10,060.00 |
| DEUTSCHE BK CONTINGENT CAP TR II 6.55% TR PFD SEC | 2,562.89 | 2,354.01 |

- 52 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|--------------|--------------|
| DEUTSCHE BOERSE AG NPV(REGD) | 891,359.09 | 583,585.73 |
| DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK) | 206,483.31 | 226,196.93 |
| DEUTSCHE POST AG NPV(REGD) | 334,361.15 | 340,228.42 |
| DEUTSCHE TELEKOM 5.75% DUE 03-23-2016 | 74,516.25 | 83,998.95 |
| DEVELOPERS DIVERSIFIED RLTY CORP COM | 21,099.77 | 34,106.63 |
| DEVON ENERGY CORP 7.95% DUE 04-15-2032 | 179,891.10 | 185,892.14 |
| DEVON ENERGY CORP NEW COM | 235,618.98 | 286,400.79 |
| DEVON ENERGY CORP NEW COM | 444,075.30 | 853,246.68 |
| DEVRY INC DEL COM | 4,411.24 | 4,798.00 |
| DEVRY INC DEL COM | 75,018.46 | 75,424.56 |
| DFA INVT DIMENSIONS GROUP INC INFLATION-PROTECTED SECS PORTFOLIO STK | 25,700.39 | 28,187.93 |
| DG FASTCHANNEL INC COM STK | 3,279.95 | 3,465.60 |
| DG FASTCHANNEL INC COM STK | 519,428.12 | 769,652.00 |
| DHT HOLDINGS INC | 34,821.45 | 33,418.96 |
| DIADEXUS INC NEW COM | 3,348.20 | 181.25 |
| DIAGEO CAP PLC GTD NT 4.828 DUE 07-15-2020 | 229,121.40 | 242,689.10 |
| DIAGEO ORD PLC | 1,027,535.37 | 997,056.17 |
| DIAGEO PLC SPONSORED ADR NEW | 219,328.27 | 243,876.73 |
| DIAGEO PLC SPONSORED ADR NEW | 284,796.95 | 338,201.50 |
| DIAGEO PLC SPONSORED ADR NEW | 1,004,638.62 | 1,041,957.94 |
| DIAMANT ART CORP COM | 10,039.80 | 26.37 |
| DIAMOND OFFSHORE DRILLING INC COM | 116,812.79 | 116,821.89 |
| DIAMOND OFFSHORE DRILLING INC COM | 174,785.84 | 165,703.93 |
| DIAMONDROCK HOSPITALITY CO COM STK | 27,668.94 | 30,000.00 |
| DIAMONDROCK HOSPITALITY CO COM STK | 516,895.41 | 887,856.00 |
| DIANA SHIPPING INC COM STK | 189,132.49 | 157,120.96 |
| DIANA SHIPPING INC COM STK | 482,943.86 | 438,116.98 |
| DIANA SHIPPING INC COMSTK CALL OPT EXP 01/22/11 PR \$14 PER SH | (37.30) | 0.00 |
| DICKS SPORTING GOODS INC OC-COM | 106.03 | 150.00 |
| DICKS SPORTING GOODS INC OC-COM | 749,306.20 | 964,912.50 |
| DIEBOLD INC COM | 2,903.99 | 2,179.40 |
| DIEBOLD INC COM | 275,362.32 | 272,425.00 |
| DIG 01/22/2011 4.000 C DIG 110122C00040000 | (845.53) | (6,200.00) |
| DIGITAL RIV INC COM | 1,139.45 | 1,032.60 |
| DIGITAL RLTY TR INC COM | 5,262.75 | 5,154.00 |
| DIGITAL RLTY TR INC COM | 362,682.62 | 319,032.60 |
| DIGITALGLOBE INC COM NEW COM NEW | 3,118.91 | 3,171.00 |
| DILLARDS INC CL A COM | 872.84 | 1,100.26 |
| DILLARDS INC CL A COM | 177,561.93 | 472,922.10 |
| DIME BANCORP INC NEW LITIGATION TRACKINGWT EXP | 3,135.93 | 10,983.50 |
| DINEEQUITY INC COM STK | 3,939.99 | 4,938.00 |
| DINEEQUITY INC COM STK | 176,991.12 | 293,317.20 |
| DINEEQUITY INC COM STK | 724,663.39 | 869,088.00 |
| DIONEX CORP COM | 4,516.75 | 7,080.60 |
| DIRECTV COM CL A COM CL A | 73,770.25 | 75,867.00 |

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|---|-------------|-------------|
| DIRECTV COM CL A COM CL A | 587,699.29 | 837,611.61 |
| DIRECTV-CLASS A COMSTK CALL OPT EXP 02/19/11 PR \$40 PE SH | (265.53) | (262.00) |
| DIREXION DAILY FIN BULL 3X COM STK CALL OPT EXP 28.33 PER SH | (714.25) | (1,905.00) |
| DIREXION DAILY FIN BULL 3X COMSTK CALL OPT EXP 01/22/11 PR \$21.67 PER SH | (680.77) | (882.00) |
| DIREXION DAILY FINL BEAR 3X COMSTK CALL OPT EXP 01/22/11 PR \$11 PER SH | (715.95) | (168.00) |
| DIREXION DAILY FINL BEAR 3X COMSTK CALL OPT EXP 12/18/10 PR \$12 PER SH | (9,763.57) | (222.00) |
| DIREXION DAILY REAL EST BEAR COMSTK CALLOPT EXP 01/22/11 PR \$23 PER SH | (708.50) | (120.00) |
| DIREXION DAILY REAL EST BEAR COMSTK CALLOPT EXP 1/22/11 PR \$19 PER SH | (141.53) | (90.00) |
| DIREXION DAILY REAL EST BEAR COMSTK CALLOPT EXP 1/22/11 PR \$20 PER SH | (241.53) | (126.00) |
| DIREXION DAILY SEMI BULL 3X COMSTK CALL OPT EXP 02/19/11 PR \$60 PER SH | (192.30) | 0.00 |
| DIREXION DLY LG CAP BEAR 3X CALL OPT EXP04/16/2011 PR \$11 PER SH | (339.25) | (8,550.00) |
| DIREXION DLY SM CAP BEAR 3X COM STK CALL OPT EXP 12/18/10 PR \$22 PER SH | (22.75) | (1,184.00) |
| DIREXION DLY SM CAP BEAR 3X COMSTK CALL OPT EXP 12/18/2010 PR \$22 PER SH | (434.26) | 0.00 |
| DIREXION DLY SM CAP BULL 3X COM STK CALL OPT EXP 1/22/11 PR \$74 PER SH | (442.29) | (1,000.00) |
| DIREXION DLY SM CAP BULL 3X COMSTK CALL OPT EXP 01/22/11 PR \$56 PER SH | (3,156.16) | (9,200.00) |
| DIREXION DLY SM CAP BULL 3X COMSTK CALL OPT EXP 01/22/11 PR \$65 PER SH | (7,262.29) | (11,760.00) |
| DIREXION DLY SM CAP BULL 3X COMSTK CALL OPT EXP 01/22/11 PR \$70 PER SH | (14,159.91) | (340.00) |
| DIREXION DLY SM CAP BULL 3X COMSTK CALL OPT EXP 01/22/11 PR \$76 PER SH | (337.24) | (580.00) |
| DIREXION DLY SM CAP BULL 3X COMSTK CALL OPT EXP 04/16/11 PR \$66 PER SH | (6,856.09) | (250.00) |
| DIREXION DLY SM CAP BULL 3X COMSTK CALL OPT EXP 1/22/11 PR \$75 PER SH | (755.69) | (8,100.00) |
| DISCOVER BANK DTD 11-18-2009 2.3 DUE 05-18-2012 | 15,000.00 | 152.86 |
| DISCOVER BK GREENWOOD DEL CTF DEP SEMI-ANNU DTD 09-17-2008 5 09-17-2013 | 69,000.00 | 69,000.00 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 03-21-2007 5.1 03-21-2012 | 19,000.00 | 19,000.00 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 03-28-2007 5.1 03-28-2011 | 26,200.22 | 26,200.22 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 05-28-2008 4.85 05-28-2015 | 10,000.00 | 10,000.00 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 06/04/2008 ACT/365 SEMI 4.25 12-05-11 | 7,000.00 | 7,228.34 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 07/16/2008 ACT/365 5 07-16-2013 | 50,000.00 | 50,000.00 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 07-05-2007 5.45 07-05-2013 | 10,000.00 | 10,000.00 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 08-06-2008 4.75 08-06-2012 | 40,000.00 | 40,000.00 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 09/24/2008 ACT/365 5.15 09-24-2015 | 10,000.00 | 10,000.00 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|------------|--------------|
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 09-17-2008 5.15 09-17-2015 | 95,000.00 | 95,000.00 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 09-17-2008 5.2 09-17-2018 | 20,000.00 | 20,000.00 |
| DISCOVER BK GREENWOOD DEL CTF DEP DTD 9/24/08 ACT/365 SEMI-ANNU 5.2 24 SEP 18 | 10,000.00 | 10,801.20 |
| DISCOVER BK GREENWOOD DEL DTD 05-21-2008 4.75 05-21-2015 | 25,000.00 | 25,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 12-03-2008 5 12-03-2015 | 2,000.00 | 2,000.00 |
| DISCOVER BK GREENWOOD DEL DTD 06-25-2008 5 06-25-2013 | 10,000.00 | 10,000.00 |
| DISCOVER FINL SVCS COM STK | 30,267.31 | 36,600.57 |
| DISCOVER FINL SVCS COM STK | 146,439.88 | 254,009.24 |
| DISCOVER FINL SVCS COM STK | 295,382.54 | 342,805.00 |
| DISCOVER FINL SVCS COM STK | 603,096.83 | 591,107.00 |
| DISCOVERY COMMUNICATIONS INC NEW COM SERA STK | 63,322.40 | 68,304.60 |
| DISCOVERY COMMUNICATIONS INC NEW COM SERA STK | 212,509.58 | 230,809.50 |
| DISCOVERY COMMUNICATIONS INC NEW COM SERA STK | 225,947.70 | 298,321.80 |
| DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C | 31,424.96 | 31,920.30 |
| DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C | 496,784.34 | 514,760.70 |
| DISCOVERY LABORATORIES INC NEW COM | 6,555.78 | 3,882.78 |
| DISH DBS CORP SR NT 7.875 DUE 09-01-2019 | 29,240.10 | 31,350.00 |
| DISH NETWORK CORP CL A COM STK | 2,621.92 | 2,693.42 |
| DISH NETWORK CORP CL A COM STK | 171,992.60 | 182,838.00 |
| DISTRIBUTED ENERGY SYS CORP COM STK | 1,313.23 | 5.50 |
| DITECH NETWORKS COM STK | 2,269.82 | 429.00 |
| DITEM EXPL INC COM | 193,337.48 | 25,550.89 |
| DIVINE INC CL A NEW COM STK | 10,832.85 | 0.00 |
| DNA PLT TECH CORP CONV EXCHANGEABLE PFD STK | 121,701.14 | 119,877.29 |
| DNB NOR ASA NOK10 | 933,831.59 | 1,051,277.61 |
| DOGAN HOLDINGS TRY1 | 0.66 | 0.48 |
| DOLBY LABORATORIES INC CL A COM STK | 148,013.90 | 163,748.50 |
| DOLE FOOD CO INC NEW COM STK | 2,648.62 | 3,377.50 |
| DOLE FOOD INC STEP CPN 8.75% DUE 07-15-2013 | 5,000.00 | 5,083.00 |
| DOLLAR GEN CORP 10.625% DUE 07-15-2015 | 22,367.77 | 22,890.00 |
| DOLLAR GEN CORP NEW COM | 5,530.66 | 6,134.00 |
| DOLLAR TREE INC COM STK | 59,333.48 | 59,556.96 |
| DOLLAR TREE INC COM STK | 579,626.95 | 995,420.00 |
| DOMINION RES INC 5.2% DUE 08-15-2019 | 125,870.40 | 129,915.96 |
| DOMINION RES INC 5.7% DUE 09-17-2012 | 118,603.10 | 123,745.18 |
| DOMINION RES INC V 8.875% DUE 01-15-2019 | 19,994.40 | 25,914.28 |
| DOMINION RES INC VA NEW COM | 59,512.96 | 67,278.40 |
| DOMINION RES INC VA NEW COM | 153,469.87 | 171,264.48 |
| DOMINION RES INC VA NEW COM | 419,938.72 | 623,882.88 |
| DOMINOS PIZZA INC COM | 1,693.64 | 2,057.55 |
| DOMTAR CORP COM NEW COM NEW | 69,107.75 | 70,226.00 |
| DOMTAR CORP COM NEW COM NEW | 274,572.72 | 273,312.00 |
| DONALDSON INC COM | 4,088.88 | 4,808.27 |
| DONNELLEY R R & SONS CO COM | 8,244.81 | 8,078.91 |
| DONNELLEY R R & SONS CO COM | 148,412.83 | 90,756.65 |

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|---|------------|------------|
| DONNELLEY R R & SONS CO COM | 459,969.50 | 405,304.00 |
| DOT HILL SYS CORP COM | 13,921.40 | 15,400.00 |
| DOVER CORP COM | 53,903.97 | 79,670.27 |
| DOVER CORP COM | 122,391.96 | 274,598.10 |
| DOVER DOWNS GAMING & ENTMT INC COM | 9,755.21 | 10,200.00 |
| DOVER SADDLERY INC COM | 1,707.95 | 2,600.00 |
| DOW CHEM CO 6% DUE 10-01-2012 | 8,700.00 | 10,779.91 |
| DOW CHEM CO/ 5.9 DUE 02-15-2015 | 26,759.75 | 27,641.40 |
| DOW CHEMICAL CO COM | 403,317.91 | 504,998.88 |
| DOW CHEMICAL CO COM | 362,657.05 | 557,498.42 |
| DOW CHEMICAL CO COM | 755,709.67 | 997,126.98 |
| DOWNEY FINL CORP COM | 25,637.93 | 0.00 |
| DPL CO COM | 3,459.90 | 3,856.50 |
| DPL CO COM | 126,365.22 | 118,266.00 |
| DR PEPPER SNAPPLE GROUP INC COM STK | 29,484.51 | 29,230.69 |
| DR PEPPER SNAPPLE GROUP INC COM STK | 143,539.38 | 200,974.56 |
| DR REDDYS LABS LTD ADR REPSTG 1/2 SH | 32,564.77 | 35,112.00 |
| DRA CRT ACQUISITION CORP PFD SER A 8.50% | 7,306.94 | 8,928.29 |
| DRAGON OIL COM STK | 8,108.58 | 25,269.60 |
| DRAGONWAVE INC COM | 30,134.90 | 37,633.96 |
| DREAMWORKS ANIMATION INC CL A COM STK | 48,498.02 | 41,994.75 |
| DRESSER-RAND GROUP INC COM | 4,991.21 | 6,516.27 |
| DRESSER-RAND GROUP INC COM | 147,140.94 | 144,806.00 |
| DRIL-QUIP INC COM | 9,543.97 | 15,544.00 |
| DRUGSTORE COM INC COM ISIN #US2622411021 | 6,607.40 | 7,735.00 |
| DRYSHIPS INC COM STK CALL OPT EXP 1/22/11 PR \$6 PER SH | (71.53) | 0.00 |
| DRYSHIPS INC COM USD0.01 | 765,636.66 | 804,320.49 |
| DRYSHIPS INC COMSTK CALL OPT EXP 12/18/2010 PR \$5 PER SH | (110.78) | 0.00 |
| DST SYS INC COM | 9,902.18 | 8,870.00 |
| DST SYS INC COM | 207,297.35 | 208,445.00 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|------------|--------------|
| DTD 01-09-2009 4.5 01-09-2019 | 10,000.00 | 11,096.70 |
| DTD 09-18-2008 4.7 09-18-2012 | 95,000.00 | 99,750.00 |
| DTE ENERGY CO COM | 100,737.86 | 118,171.58 |
| DTE ENERGY CO COM | 156,137.75 | 192,881.92 |
| DTE ENERGY CO COM | 352,475.08 | 344,432.00 |
| DTS INC COM | 4,670.35 | 9,810.00 |
| DU PONT E I DE NEMOURS & CO COM STK | 356,280.57 | 471,301.36 |
| DU PONT E I DE NEMOURS & CO COM STK | 740,549.80 | 798,080.00 |
| DU PONT E I DE NEMOURS & CO COM STK | 784,287.36 | 922,780.00 |
| DU PONT E I DE NEMOURS & CO COM STK | 854,680.99 | 1,145,643.84 |
| DUCOMMUN INC DEL COM | 25,014.08 | 28,314.00 |
| DUET GROUP COM STK | 9,944.10 | 11,572.24 |
| DUKE ENERGY CORP NEW COM STK | 264,171.37 | 289,711.99 |
| DUKE ENERGY CORP NEW COM STK | 361,235.68 | 370,448.00 |
| DUKE ENERGY CORP NEW COM STK | 448,679.51 | 593,500.44 |
| DUKE RLTY CORP COM NEW REIT | 20,294.54 | 20,400.55 |
| DUKE RLTY CORP DEP SH REPSTG 1/10TH PFD SER L PFD STK | 5,296.45 | 4,739.70 |
| DUKE RLTY CORP DEP SH REPSTG 1/10TH PFD SER M PFD STK | 2,537.95 | 2,388.00 |
| DUKE RLTY CORP DEP SHS REPSTG 1/10TH PFD SER N PFD STK 7.25 | 10,026.95 | 9,820.00 |
| DUKE RLTY CORPORATION DO NOT USE SEE 1-003142 | 192.90 | 135.30 |
| DULUTH METALS LTD COM STK | 185,804.56 | 529,815.86 |
| DUN & BRADSTREET CORP DEL NEW COM | 2,163.99 | 2,498.00 |
| DUN & BRADSTREET CORP DEL NEW COM | 98,062.39 | 103,022.95 |
| DUN & BRADSTREET CORP DEL NEW COM | 198,266.52 | 220,001.20 |
| DURECT CORP COM | 2,864.20 | 3,450.00 |
| DUTCH HBR FIN SUB-TRUST II ASSET BKD CAPCOMMITMENT 144A SECS | 69,278.40 | 81,810.00 |
| DVI INC IN DEFAULT 9.875 DUE 12-31-2040/02-01-2003 REG | 18,733.76 | 3,250.00 |
| DXP ENTERPRISES INC COM NEW STK | 32,694.74 | 40,800.00 |
| DYADIC INTL INC DEL COM | 261,267.15 | 270,910.44 |
| DYNAMIC MATLS CORP COM | 23,012.52 | 32,402.60 |
| DYNASTY METALS & MNG INC COM | 5,428.60 | 6,396.60 |
| DYNEGY HLDGS INC SR NT 8.375% DUE 05-01-2016 | 19,684.00 | 18,750.00 |
| DYNEGY INC DEL COM | 2,890.29 | 2,922.40 |
| DYNEX CAP INC NEW REIT | 25,508.95 | 27,300.00 |
| DYNEX CAP INC NEW REIT | 402,997.56 | 414,960.00 |
| E DIGITAL CORP COM | 22,285.36 | 8,816.74 |
| E MED FUTURE INC COM | 728.93 | 13.20 |
| E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW | 176,802.21 | 80,016.00 |
| E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW | 376,492.14 | 350,864.00 |
| EAGLE BROADBAND INC COM NEW STK | 613.78 | 0.01 |
| EAGLE BULK SHIPPING INC EAGLE BULK SHIPPING COM | 122,855.52 | 118,524.00 |
| EAGLE PLAINS RES LTD COM NEW COM NEW | 39,103.35 | 20,611.20 |
| EARTH SCIENCES INC COM | 491.44 | 0.00 |
| EARTHLINK INC COM STK | 32,315.56 | 32,678.68 |
| EARTHLINK INC COM STK | 524,996.08 | 557,280.00 |

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|--|--------------|--------------|
| EARTHSHELL CORP COM NEW STK | 26.15 | 0.00 |
| EAST WEST BANCORP INC COM | 19,717.77 | 19,550.00 |
| EAST WEST BANCORP INC COM | 172,020.44 | 203,320.00 |
| EAST WEST BANCORP INC COM | 212,432.84 | 210,749.00 |
| EAST WEST DISTRS INC COM STK | 2,551.58 | 0.00 |
| EASTERN AMERN NAT GAS TR SPERS RCPT REPSTG DEPOSITARY UNIT &\$20 | 2,791.70 | 2,300.00 |
| EASTFIELD RES LTD COM | 553.47 | 553.50 |
| EASTGROUP PPTYS INC REIT | 2,147.45 | 2,116.00 |
| EASTMAN CHEM CO COM | 64,514.00 | 152,605.20 |
| EASTMAN CHEM CO COM | 314,256.00 | 420,400.00 |
| EASTMAN KODAK CO 7.25% DUE 11-15-2013 | 39,200.80 | 39,300.00 |
| EASTMAN KODAK CO COM | 24,662.71 | 25,800.61 |
| EASTMAN KODAK CO COM | 242,344.72 | 273,360.00 |
| EASTMAN KODAK CO COMSTK CALL OPT EXP 01/22/11 PR \$5.50 PER SH | (272.42) | 0.00 |
| EATON CORP COM | 95,952.65 | 138,070.15 |
| EATON CORP COM | 194,852.96 | 298,134.87 |
| EATON CORP COM | 194,964.87 | 429,996.36 |
| EATON VANCE CORP COM NON VTG | 293,411.57 | 364,876.10 |
| EATON VANCE INSD MUN BD FD AUCTION PFD SER E | 25,013.00 | 260.85 |
| EATON VANCE TAX-MANAGED GLOBAL BUY-WRITE OPPORTUNITIES FD COM | 15.08 | 15.53 |
| EAU TECHNOLOGIES INC COM STK | 0.00 | 15.47 |
| EAUTOCLAIMS COM INC COM | 524.95 | 1.20 |
| EBAY INC COM USD0.001 | 164,345.22 | 189,327.49 |
| EBAY INC COM USD0.001 | 771,727.33 | 726,363.00 |
| EBAY INC COM USD0.001 | 626,738.14 | 803,479.93 |
| EBAY INC COM USD0.001 | 1,035,108.28 | 1,163,572.30 |
| EBAY INC COMSTK CALL OPT EXP 01/22/11 PR \$ 33 PER SH | (512.74) | (21.00) |
| EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW | 362,544.81 | 375,619.23 |
| EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW | 350,024.82 | 513,639.00 |
| EC DEV INC COM STK | 306.54 | 0.40 |

- 55 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|------------|--------------|
| ECHELON CORP OC-COM STK | 9,815.60 | 12,228.00 |
| ECHOSTAR CORPORATION | 173.00 | 40.00 |
| ECHOSTAR DBS CORP 7.75% DUE 05-31-2015 | 34,500.00 | 37,187.50 |
| ECOLAB INC COM | 161,136.20 | 294,452.80 |
| ECOLAB INC COM | 271,556.19 | 375,629.00 |
| ECOLAB INC COM | 763,276.15 | 779,039.42 |
| ECOLAB INC COM | 954,022.19 | 1,129,408.00 |
| ECOLOCAP SOLUTIONS INC COM STK | 3,158.95 | 585.00 |
| E-COMMERCE CHINA-SPON ADR COMSTK CALL OPT EXP 01/22/11 PR \$33 PER SH | (155.78) | 0.00 |
| ECOSPHERE TECHNOLOGIES INC COM STK | 232,842.63 | 83,982.50 |
| ECOSYSTEM CORP COM NEW STK | 2,559.41 | 0.00 |
| ECU SILVER MNG INC COM | 25,871.27 | 36,412.20 |
| ED RLTY TR INC COM REIT | 16,782.57 | 12,103.17 |
| ED RLTY TR INC COM REIT | 64,280.82 | 67,599.00 |
| EDEN ENERGY CORP COM NEW | 2,710.52 | 3.27 |
| EDGEWATER EQTY A COM STK | 8,614.75 | 6,300.00 |
| EDISON INTL COM | 37,049.08 | 48,540.93 |
| EDISON INTL COM | 204,701.62 | 316,327.00 |
| EDISON INTL COM | 293,512.41 | 331,960.00 |
| EDOORWAYS INTL CORP COM STK | 541.90 | 5.28 |
| EDP-ENERGIAS DE PORTUGAL S A | 908.95 | 501.27 |
| EDUCATION FDG CAP TR III LN BKD NT CL A-7 AUCTION RATE 12-15-2042 REG | 93,500.00 | 93,500.30 |
| EDUCATIONAL DEV CORP COM | 1,351.51 | 1,616.85 |
| EDWARDS LIFESCIENCES CORP COM | 40,993.67 | 56,992.20 |
| EFOTOXPRESS INC COM | 32,664.58 | 401.00 |
| EGAMES INC COM | 3,059.90 | 620.00 |
| EL ALACRAN GOLD MINE CORP COM STK | 559.96 | 0.00 |
| EL PASO CORP 7% DUE 05-15-2011 | 10,158.33 | 10,125.00 |
| EL PASO CORP 7% DUE 06-15-2017 | 54,573.20 | 58,042.33 |
| EL PASO CORP COM | 153,540.51 | 166,887.33 |
| EL PASO CORP COM | 321,362.65 | 243,923.52 |
| EL PASO CORP COM STK CALL OPT EXP 1/22/11 PR \$14 PER SH | (424.10) | (575.00) |
| EL PASO ELEC CO COM NEW | 81,476.08 | 96,712.89 |
| EL PASO ELEC CO COM NEW | 169,352.56 | 184,451.00 |
| EL PASO ELEC CO COM NEW | 793,668.33 | 936,020.00 |
| EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31 | 80,550.71 | 86,542.64 |
| EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO | 273,646.62 | 283,498.34 |
| EL PASO NAT GAS CO 8.375% DUE 06-15-2032 | 27,968.92 | 32,933.99 |
| ELCOM INTL INC COM STK | 663.20 | 0.32 |
| ELDORADO GOLD CORP COM STK CALL OPT EXP 1/22/11 PR \$19 PER SH | (61.53) | 0.00 |
| ELDORADO GOLD CORP NEW COM STK | 364,203.65 | 387,741.60 |
| ELECTR ARTS COM | 34,926.47 | 35,085.96 |
| ELECTR ARTS COM | 277,084.28 | 136,904.04 |
| ELECTR ARTS COM | 191,052.88 | 199,836.00 |
| ELECTRO RENT CORP COM | 6,098.50 | 8,348.68 |

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| ELECTRO RENT CORP COM | 114,435.74 | 179,990.08 |
| ELECTRO SCIENTIFIC INDS INC COM | 24,812.18 | 27,251.00 |
| ELECTRO SCIENTIFIC INDS INC COM | 545,567.89 | 692,496.00 |
| ELECTROLUX AB SER B NPV (POST SPLIT) | 115,438.08 | 347,534.76 |
| ELECTRONICS FOR IMAGING INC COM | 60,941.89 | 62,205.57 |
| ELEMENTOS LTD COM STK | 234.41 | 450.14 |
| ELI LILLY & CO COM | 304,075.11 | 302,099.71 |
| ELI LILLY & CO COM | 449,735.04 | 469,536.00 |
| ELI LILLY & CO COM | 997,533.95 | 894,501.12 |
| ELI LILLY & CO COM STK CALL OPT EXP 2/19/11 PR \$36 PER SH | (306.98) | (304.00) |
| ELIGIX INC SER B PFD STK | 1,718.00 | 195.00 |
| ELINE ENTERTAINMENT GROUP INC COMMON STOCK | 456.95 | 60.00 |
| ELITE PHARMACEUTICALS INC COM NEW COM | 373,965.72 | 6,266.80 |
| ELIZABETH ARDEN INC COM | 4,994.35 | 5,062.20 |
| ELIZABETH ARDEN INC COM | 57,685.20 | 69,030.00 |
| ELLIS PERRY INTL INC COM | 2,936.00 | 4,120.50 |
| ELLIS PERRY INTL INC COM | 27,852.48 | 32,964.00 |
| ELOYALTY CORP PFD CONV SER B 7 | 8.38 | 0.26 |
| ELRON ELECTR INDS LTD ORD | 573.62 | 90.00 |
| EMC CORP COM | 466,708.73 | 575,568.60 |
| EMC CORP COM | 669,229.74 | 1,187,158.90 |
| EMC INS GROUP INC COM | 4,698.00 | 4,528.00 |
| EMCOR GROUP INC COM | 17,501.83 | 20,430.90 |
| EMCOR GROUP INC COM | 35,601.60 | 34,776.00 |
| EMCOR GROUP INC COM | 133,706.26 | 147,798.00 |
| EMCOR GROUP INC COM | 548,141.89 | 599,886.00 |
| EMCORE CORP COM | 951.38 | 759.50 |
| EMERGENCY MED SVCS CORP CL A COM STK | 8,108.35 | 11,177.53 |
| EMERGENCY MED SVCS CORP CL A COM STK | 158,309.28 | 216,443.50 |
| EMERGENT BIOSOLUTIONS INC COM | 2,634.01 | 4,692.00 |

- 56 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|------------|--------------|
| EMERGING HLDGS INC COM | 2,534.94 | 0.00 |
| EMERSON ELECTRIC CO COM | 129,077.29 | 164,449.16 |
| EMERSON ELECTRIC CO COM | 480,841.08 | 1,082,513.95 |
| EMP SOLUTIONS INC | 0.00 | 1.76 |
| EMPIRE DIST ELEC CO COM | 2,153.95 | 2,252.86 |
| EMPIRE RES INC DEL COM | 34,640.92 | 26,936.00 |
| EMPIRE STEEL CORP PFD WARRANT CONSIDEREDDESPERATE | 567.77 | 252.00 |
| EMS TECHNOLOGIES INC COM | 28,827.54 | 35,604.00 |
| EMULEX CORP COM NEW | 2,013.58 | 2,332.00 |
| EMULEX CORP COM NEW | 399,091.29 | 442,905.10 |
| ENBRIDGE ENERGY MGMT L L C SHS UNITS REPSTG LTD LIABILITY INT | 0.00 | 0.01 |
| ENCANA CORP COM NPV | 69,905.92 | 65,490.88 |
| ENCANA CORP COM NPV | 354,159.71 | 358,176.00 |
| ENCOMPASS HLDGS INC COM NEW STK | 6,718.99 | 0.27 |
| ENCORE ENERGY PARTNERS LP | 6,091.70 | 6,796.57 |
| ENCORE WIRE CORP COM | 4,515.75 | 5,692.38 |
| ENDEAVOUR INTL CORP COM NEW | 37,624.82 | 53,240.40 |
| ENDEAVOUR SILVER CORP COMMON STK | 37,033.72 | 48,444.00 |
| ENDEVCO INC TX COM NEW STK | 4,052.90 | 85.00 |
| ENDO PHARMACEUTICALS HLDGS INC COM | 55,084.23 | 60,671.29 |
| ENDO PHARMACEUTICALS HLDGS INC COM | 522,179.57 | 632,067.00 |
| ENDO PHARMACEUTICALS HLDGS INC COM | 591,754.07 | 953,457.00 |
| ENDOLOGIX INC COM | 591.02 | 1,001.00 |
| ENDURANCE 7% DUE 07-15-2034 | 39,734.00 | 38,187.88 |
| ENDURANCE SPECIALTY HOLDINGS LTD COM USD1 | 173,342.18 | 244,171.00 |
| ENDURANCE SPECIALTY HOLDINGS LTD COM USD1 | 317,721.26 | 442,272.00 |
| ENDURANCE SPECIALTY HOLDINGS LTD COM USD1 | 534,679.97 | 612,731.00 |
| ENER1 INC COM NEW STK | 7,213.18 | 4,927.00 |
| ENERBANK USA SALT LAKE CITY UTAH DTD 07-16-2010 .4 C/D 07-15-2011 | 4,000.00 | 4,000.00 |
| ENERGEN CORP COM | 232,665.38 | 246,126.00 |
| ENERGEN CORP COM | 353,716.75 | 332,028.80 |
| ENERGEN CORP COM | 399,825.87 | 410,210.00 |
| ENERGIZER HLDGS INC COM | 210,145.73 | 211,410.00 |
| ENERGIZER HLDGS INC COM | 313,986.99 | 422,820.00 |
| ENERGY CONVERSION DEVICES INC COM | 21,006.56 | 18,285.00 |
| ENERGY FINDERS INC COM STK | 12,058.35 | 430.50 |
| ENERGY FUTURE HLDGS CORP SR TOGGLE NT 11.25% DUE 11-01-2017/11-01-2010 REG | 147,601.74 | 109,036.20 |
| ENERGY FUTURE/EFIH 10 DUE 12-01-2020 | 573,929.41 | 420,759.38 |
| ENERGY INCOME & GROWTH FD COM | 4,597.09 | 5,376.00 |
| ENERGY PARTNERS LTD COM STK | 1,281.64 | 89.16 |
| ENERGY RECOVERY INC COM | 2,972.14 | 1,932.48 |
| ENERGY SOLUTIONS INC COMMON | 15,670.75 | 12,721.59 |
| ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT | 108,065.81 | 122,870.97 |
| ENERGY TRANSFER SR NT 9 DUE 04-15-2019 | 120,484.00 | 125,277.70 |
| ENERGY XXI (BERMUDA) COM STK USD \$0.005 | 269,214.90 | 335,083.70 |

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| ENERGYCONNECT GROUP INC COM STK | 2,827.85 | 1,210.00 |
| ENERGYTEC INC FORMERLY ENERGYTEC COM IN COM | 39,207.53 | 0.00 |
| ENERLUME ENERGY MGMT CORP COM STK | 285.40 | 0.54 |
| ENERNOC INC COM | 33,119.48 | 26,301.00 |
| ENERNOC INC COM | 336,174.32 | 284,050.80 |
| ENERSYS COM | 25,721.27 | 32,120.00 |
| ENGLOBAL CORP COM | 3,270.73 | 1,116.00 |
| ENI SPA EUR1 | 724,004.17 | 602,638.61 |
| ENI SPA-SPONSORED ADR COM STK CALL OPT EXP 5/21/11 PR \$45 PER SH | (278.30) | 0.00 |
| ENN ENERGY HOLDINGS LTD SHS | 9,628.75 | 8,991.90 |
| ENPRO INDS INC COM | 350,161.94 | 452,297.48 |
| ENRON CORP COM | 9,285.29 | 0.00 |
| ENSCO PLC SPON ADR | 30,591.80 | 40,064.57 |
| ENSIGN ENERGY SVCS INC COM | 0.00 | 0.00 |
| ENSIGN GROUP INC COM STK | 95,048.50 | 129,324.00 |
| ENSTAR GROUP LIMITED COM | 4,042.85 | 5,497.70 |
| ENTECH SOLAR INC COM STK | 34,880.85 | 6,882.00 |
| ENTEGRIS INC COM | 1,567.48 | 2,502.45 |
| ENERGY CORP NEW COM | 37,399.35 | 36,076.48 |
| ENERGY CORP NEW COM | 131,001.37 | 125,156.61 |
| ENERGY CORP NEW COM | 216,401.51 | 322,418.16 |
| ENERGY CORP NEW COM | 390,655.07 | 354,150.00 |
| ENTERPRISE BANK/PA DTD 09-30-2010 0.25 CTF OF DEP DUE 09-30-2011 | 9,000.00 | 8,982.00 |
| ENTERPRISE BK & TR DTD 08-12-2010 .6 CTF OF DEP DUE 08-12-2011 | 2,000.00 | 2,000.00 |
| ENTERPRISE INNS ORD GBP0.025 | 75,549.73 | 76,088.17 |
| ENTERPRISE PRODS 5.25% DUE 01-31-2020 | 61,170.60 | 62,411.40 |
| ENTERPRISE PRODS 9.75% DUE 01-31-2014 | 190,000.00 | 229,509.93 |
| ENTERPRISE PRODUCTS PARTNERS COMSTK CALLOPT EXP 06/18/11 PR \$41 PER SH | (2,743.91) | (2,100.00) |
| ENTERPRISE PRODUCTS PARTNERS COMSTK CALLOPT EXP 12/18/10 PR \$41 PER SH | (274.70) | 0.00 |
| ENTERTAINMENT GAMING ASIA INC COM | 14,574.81 | 4,271.55 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|-----------------|-----------------|
| ENTMNT PPTYS TR COM SH BEN INT | 204,767.31 | 233,562.50 |
| ENTORIAN TECHNOLOGIES INC COM NEW COM NEW | 1,866.08 | 91.25 |
| ENTRADA NETWORKS INC COM | 988.20 | 0.00 |
| ENTREMED INC COM NEW | 6,680.43 | 5,999.48 |
| ENTROPIC COMMUNICATIONS INC COM STK | 51,789.40 | 57,138.40 |
| ENUCLEUS INC COM PAR \$.001 COM PAR \$.001 | 698.00 | 250.00 |
| ENVIRONMENTAL SOLUTIONS WORLDWIDE INC COM | 46,225.20 | 19,030.00 |
| ENVIT CAP GROUP INC COM STK | 1,697.24 | 0.00 |
| ENVOY CAP GROUP INC COM STK | 11,220.61 | 3,445.60 |
| ENZYM ENVIRONMENTAL SOLUTIONS COM STK | 6,517.90 | 80.00 |
| EOG RESOURCES INC COM | 114,638.66 | 112,281.37 |
| EOG RESOURCES INC COM | 202,417.24 | 263,352.21 |
| EOG RESOURCES INC COM | 279,461.70 | 584,109.90 |
| EOG RESOURCES INC COMSTK CALL OPT EXP 01/22/11 PR \$85 PER SH | (2,133.79) | (2,085.00) |
| EON COMMUNICATIONS CORP COM NEW STK | 2,006.95 | 2,000.00 |
| EPICEPT CORP | 6,709.95 | 1,450.12 |
| EPICOR SOFTWARE CORP COM | 45,405.03 | 60,600.00 |
| EPIQ SYS INC COM | 1,456.60 | 1,318.08 |
| EQT CORP COM | 3,601.32 | 4,484.00 |
| EQT CORP COM | 125,572.21 | 168,194.84 |
| EQTY 1 INC COM | 3,494.78 | 3,636.00 |
| EQTY RESDNTL EFF 5/15/02 | 2,118.90 | 5,195.00 |
| EQTY RESDNTL EFF 5/15/02 | 230,365.82 | 371,702.25 |
| EQUAL ENERGY LTD COM STK | 5,106.17 | 5,777.74 |
| EQUIFAX INC COM | 23,544.02 | 27,305.20 |
| EQUIFAX INC COM | 80,254.19 | 110,680.40 |
| EQUIFAX INC COM | 460,834.93 | 478,820.00 |
| EQUINIX INC COM NEW COM NEW | 11,417.44 | 11,051.36 |
| EQUITY FUTURES OFFSET - LONG | (58,606,610.00) | (58,891,000.00) |
| EQUITY FUTURES OFFSET - LONG | (19,828,337.04) | (20,105,110.00) |
| EQUITY FUTURES OFFSET - LONG | (12,285,079.39) | (12,513,430.00) |
| EQUITY FUTURES OFFSET - LONG | (7,376,525.00) | (7,518,000.00) |
| EQUITY FUTURES OFFSET - LONG | (6,828,885.00) | (6,954,150.00) |
| ERF WIRELESS INC COM STK | 14,455.80 | 659.20 |
| ERHC ENERGY INC COM STK | 42,660.45 | 36,400.00 |
| ERICSSON(LM)TEL SER B NPV | 879,267.50 | 940,008.85 |
| ERSTE GROUP BANK AG NPV | 340,525.19 | 254,599.23 |
| ESC BOWATER D08/01/89 9.000% ESCROW | 10,134.88 | 0.00 |
| ESC CONSECO FING TR V | 949.00 | 0.00 |
| ESC DWS RREEF REAL ESTATE FD II INC II PLAN OF LIQUIDATION TO RREEF **INC | 9,330.00 | 0.00 |
| ESC GLOBIX CORP COM STK | 232.41 | 0.00 |
| ESC MIRANT CORP | 1,539.71 | 0.00 |
| ESCROW ELOQUENT INC | 7,223.09 | 0.00 |
| E-SIM LTD SHS | 2,017.45 | 0.06 |
| ESPERANZA RESOURCES CORP COMMON STOCK | 17,945.17 | 18,727.18 |

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|--|--------------|--------------|
| ESPRIT HOLDINGS HKD0.10 | 526,195.42 | 370,841.08 |
| ESSEX PPTY TR REIT | 25,491.06 | 26,270.71 |
| ESTEE LAUDER COMPANIES INC CL A USD0.01 | 107,502.20 | 230,479.20 |
| ESTERLINE TECHNOLOGIES CORP COM STK | 150,297.70 | 253,783.00 |
| ESTERLINE TECHNOLOGIES CORP COM STK | 212,270.77 | 514,425.00 |
| ESTERLINE TECHNOLOGIES CORP COM STK | 625,277.33 | 857,375.00 |
| ETERNAL ENERGY CORP COM STK | 331.00 | 100.00 |
| ETF- ISHARES BARCLAYS 20+ YR TREAS BD FD | 122,395.97 | 115,006.73 |
| ETF ISHARES BARCLAYS AGGREGATE BD FD | 1,149,208.99 | 1,178,975.34 |
| ETF- ISHARES BARCLAYS BARCLAYS 7-10 YR TREAS BD FD | 149,166.77 | 146,442.70 |
| ETF ISHARES BARCLAYS CR BD FD | 48,273.46 | 50,896.35 |
| ETF ISHARES BARCLAYS INTER GOVT/CR BD FD | 49,245.68 | 50,365.07 |
| ETF ISHARES S&P DEVELOPED EX-US PROP | 10,445.93 | 9,686.60 |
| ETF WISDOM TREE DEFA EQUITY INCOME FUND B | 6,834.73 | 5,725.56 |
| ETF WISDOMTREE EMERGING MARKETS EQUITY INC | 73,750.03 | 79,825.05 |
| ETF WISDOMTREE EQUITY INCOME FUND INC | 24,101.03 | 25,246.33 |
| ETHAN ALLEN INTERIORS INC COM | 4,239.78 | 5,595.32 |
| ETHOS ENVIRONMENTAL INC NEW COM | 89,868.98 | 266.35 |
| ETRAVELSERVE.COM INC COM | 3,846.00 | 0.00 |
| EURAZEO NPV | 87,291.44 | 102,771.75 |
| Euro | (18,245.08) | (18,245.08) |
| Euro | 0.00 | 0.00 |
| Euro | 0.00 | 0.00 |
| Euro | 0.00 | 0.00 |
| Euro | 0.00 | 0.00 |
| Euro | 0.00 | 0.00 |
| Euro | 0.00 | 0.00 |
| Euro | 0.05 | 0.05 |
| Euro | 4,305.76 | 4,305.76 |
| Euro | 13,362.75 | 13,362.75 |

- 58 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|--------------|--------------|
| Euro | 90,545.88 | 90,545.88 |
| Euro | 131,718.42 | 131,718.42 |
| Euro | 649,310.23 | 649,310.23 |
| EURO TECH HLDGS COM STK USD0.01 | 84,889.90 | 55,800.00 |
| EUROMAX RES LTD COM STK | 2,622.95 | 2,868.00 |
| EURONET WORLDWIDE INC COM | 10,905.76 | 7,342.24 |
| EVERBANK JACKSONVILLE FLA CD 07/01/10 ACT/365 3.05 07-01-2019 | 10,000.00 | 10,000.00 |
| EVEREST RE GROUP COM | 8,407.95 | 8,482.00 |
| EVERGREEN ENERGY INC COM NEW | 36.62 | 27.30 |
| EVOLUTION SOLAR CORP COM STK | 16,865.77 | 741.00 |
| EVOLVING GOLD CORP COM | 11,053.90 | 11,700.00 |
| EWORLDCOMPANIES INC COM PAR \$.0001 NEW COM STK | 9,188.15 | 600.00 |
| EXACT SCIENCES CORP COM | 7,364.95 | 5,980.00 |
| EXAR CORP COM | 9,409.35 | 10,470.00 |
| EXAR CORP COM | 14,225.67 | 14,099.60 |
| EXCEL MARITIME CARRIERS COM STK | 106,453.90 | 86,591.92 |
| EXCEL MARITIME CARRIERS LTD COM STK CALL OPT EXP 3/19/11 PR \$6 PER SH | (465.55) | 0.00 |
| EXCEL TR INC COM | 1,142.86 | 1,210.00 |
| EXCELLINE HOLDINGS INC PFD | 4,219.29 | 10,221.31 |
| EXCELLON RES INC COM | 56,515.10 | 129,465.60 |
| EXCO RES INC COM | 117,592.26 | 146,478.71 |
| EXELIXIS INC COM STK ISIN# US30161Q1040 | 71,660.80 | 98,043.82 |
| EXELON CORP 5.625% DUE 06-15-2035 | 116,362.98 | 114,248.28 |
| EXELON CORP COM | 248,179.36 | 232,752.32 |
| EXELON CORP COM | 335,263.60 | 287,316.00 |
| EXELON CORP COM | 521,225.27 | 692,847.96 |
| EXELON CORP COMSTK CALL OPT EXP 04/16/11 PR \$44 PER SH | (101.55) | 0.00 |
| EXELON CORP COMSTK CALL OPT EXP 01/22/11PR \$42.50 PER SH | (9.30) | 0.00 |
| EXETER RESOURCE CORP COM | 45,760.94 | 123,225.03 |
| EXIDE TECHNOLOGIES COM NEW COM NEW | 4,842.40 | 9,410.00 |
| EXPEDIA INC DEL COM | 20,900.48 | 20,978.28 |
| EXPEDIA INC DEL COM | 153,358.14 | 127,808.46 |
| EXPEDITORS INTL WASH INC COM | 37,607.46 | 43,680.00 |
| EXPEDITORS INTL WASH INC COM | 259,043.79 | 291,782.40 |
| EXPEDITORS INTL WASH INC COM | 1,166,111.99 | 1,577,940.00 |
| EXPLOR RES IN | 53,303.24 | 68,440.06 |
| EXPONENT INC COM STK | 6,669.88 | 7,508.00 |
| EXPRESS SCRIPTS INC COM | 77,290.66 | 85,507.10 |
| EXPRESS SCRIPTS INC COM | 219,844.88 | 716,865.15 |
| EXPRESS SCRIPTS INC COM | 693,744.34 | 897,230.00 |
| EXTERRAN HLDGS INC COM STK | 2,457.23 | 1,939.95 |
| EXTERRAN HLDGS INC COM STK | 447,696.83 | 483,742.10 |
| EXTORRE GOLD MINES LTD COM NPV | 37,589.38 | 118,818.74 |
| EXTRA SPACE STORAGE INC COM | 30,839.40 | 46,980.00 |
| EXTRACT RESOURCES LIMITED NPV | 7,124.75 | 7,708.40 |

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|--|--------------|--------------|
| EXTREME NETWORKS INC COM | 1,516.95 | 1,545.00 |
| EXTREME NETWORKS INC COM | 34,869.00 | 30,900.00 |
| EXXON IMPERIAL U S INC CPN DUE 07-18-1997 | 485.45 | 0.00 |
| EXXON MOBIL CORP COM | 58,028.30 | 65,808.00 |
| EXXON MOBIL CORP COM | 537,271.21 | 686,304.32 |
| EXXON MOBIL CORP COM | 668,084.93 | 716,576.00 |
| EXXON MOBIL CORP COM | 1,260,062.25 | 1,520,896.00 |
| EXXON MOBIL CORP COM | 4,674,271.89 | 9,277,026.88 |
| EXXON MOBIL CORP COM STK CALL OPT EXP 1/19/13 PR \$70 PER SH | (417.29) | (277.00) |
| EXXON MOBIL CORP COM STK CALL OPT EXP 7/16/11 PR \$75 PER SH | (252.25) | (980.00) |
| EYECASHNETWORKS INC COM STK | 594.35 | 0.00 |
| EYI INDS INC COM | 4,623.20 | 60.00 |
| EZCHIP SEMICONDUCTOR LTD | 114,834.65 | 115,210.00 |
| EZCORP INC CL A NON VTG | 19,117.17 | 21,704.00 |
| EZCORP INC CL A NON VTG | 646,104.84 | 911,405.22 |
| EZCORP INC CL A NON VTG | 559,043.19 | 1,212,711.00 |
| EZENIA INC COM | 2,118.39 | 85.00 |
| F 110122C00015000 F 01/22/2011 15.000 C | (255.55) | 0.00 |
| F5 NETWORKS INC COM STK | 272,103.11 | 264,875.60 |
| F5 NETWORKS INC COM STK | 413,860.95 | 420,026.32 |
| F5 NETWORKS INC COM STK | 262,562.61 | 553,180.00 |
| F5 NETWORKS INC COMSTK CALL OPT EXP 1/22/11 PR \$145 PER SH | (770.77) | (525.00) |
| FACTORY 2-U STORES INC COM | 4,769.30 | 1.32 |
| FACTSET RESH SYS INC COM STK | 20,684.51 | 28,629.90 |
| FAIRCHILD SEMICONDUCTOR INTL INC COM | 25,739.87 | 39,025.00 |
| FAIRFAX FINL HLDGS LTD SUB VTG | 126,145.40 | 151,127.64 |
| FAIRPOINT COMMUNICATIONS INC COM | 508.61 | 11.22 |
| FALCON NAT GAS CORP COM STK | 359.95 | 0.00 |
| FALCON TECHNOLOGIES INC COM STK | 312.80 | 1.46 |
| FAMILY DLR STORES INC COM | 83,269.20 | 92,214.04 |

- 59 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| FAMILY DLR STORES INC COM | 94,310.61 | 157,530.99 |
| FAMILY DOLLAR STORES COMSTK CALL OPT EXP01/22/11 PR \$46 PER SH | (2,129.66) | (4,500.00) |
| FAMILY DOLLAR STORES COMSTK CALL OPT EXP1/22/11 PR \$45 PER SH | (2,387.14) | (2,870.00) |
| FAMILYMART CO NPV | 488,081.43 | 576,620.74 |
| FAMOUS DAVES AMER INC COM | 1,424.12 | 1,115.00 |
| FANUC LTD NPV | 347,066.06 | 353,241.47 |
| FANUC LTD NPV | 280,665.04 | 491,466.40 |
| FAR EAST ENERGY CORP COM STK | 46.71 | 70.00 |
| FARMERS GRAIN CO D PFD STK | 5,160.00 | 144.00 |
| FASTENAL CO COM | 49,900.71 | 67,355.97 |
| FASTENAL CO COM | 186,355.05 | 222,266.10 |
| FASTENAL CO COM | 784,636.81 | 1,090,362.00 |
| FASTENAL CO COM | 999,792.10 | 1,665,498.00 |
| FBL FINL GROUP INC CL A CL A | 54,382.30 | 80,276.00 |
| FED HOME LN MTG CORP VAR RATE | 6,443.63 | 2,380.00 |
| FEDERAL AGRIC MTG CORP CL C | 22,256.09 | 17,944.57 |
| FEDERAL HOME LN MTG CORP PFD FLTG RATE | 2,224.95 | 240.00 |
| FEDERAL HOME LN MTG CORP POOL #1G2341 5.532% 12-01-2037 BEO | 293,906.01 | 310,985.41 |
| FEDERAL HOME LN MTG CORP POOL #1G2403 5.567% 01-01-2038 BEO | 331,896.33 | 350,847.44 |
| FEDERAL HOME LN MTG CORP POOL #1J0404 5.585% 05-01-2037 BEO | 365,264.04 | 384,976.42 |
| FEDERAL HOME LN MTG CORP POOL #A39302 5.5% 11-01-2035 BEO | 94,758.55 | 103,021.84 |
| FEDERAL HOME LN MTG CORP POOL #A9-6155 4% 01-01-2041 BEO | 116,000.00 | 0.00 |
| FEDERAL HOME LN MTG CORP POOL #G03695 5.5% 11-01-2037 BEO | 618,034.29 | 662,619.53 |
| FEDERAL HOME LN MTG CORP POOL #G03696 5.5% 01-01-2038 BEO | 1,204,076.37 | 1,288,674.23 |
| FEDERAL HOME LN MTG CORP POOL #G12341 5%09-01-2021 BEO | 10,670.09 | 11,191.10 |
| FEDERAL HOME LN MTG CORP POOL #G13767 4%03-01-2025 BEO | 27,329.25 | 26,761.44 |
| FEDERAL HOME LN MTG CORP POOL #G18049 5.5% 04-01-2020 BEO | 5,848.25 | 6,188.57 |
| FEDERAL HOME LN MTG CORP POOL #G18309 4.5% 05-01-2024 BEO | 26,691.84 | 26,807.99 |
| FEDERAL MOGUL CORP COM STK | 54,323.52 | 55,755.00 |
| FEDERAL MOGUL CORP COM STK | 423,481.85 | 470,262.45 |
| FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW | 2,331.95 | 2,337.90 |
| FEDEX CORP COM | 82,961.70 | 139,515.00 |
| FEDEX CORP COM | 492,420.52 | 566,141.36 |
| FEDEX CORP COM | 394,439.51 | 736,360.17 |
| FEDEX CORP COM | 1,085,102.42 | 1,396,545.15 |
| FEDEX CORP COM STK PUT OPT EXP 1/22/11 PR \$90 PER SH | 348.47 | 176.00 |
| FEDEX CORP COMSTK CALL OPT EXP 2/19/11 PR \$90 PER SH | (691.58) | (516.00) |
| FEDT INVESTORS INC CL B | 18,306.57 | 16,146.89 |
| FEDT INVESTORS INC CL B | 62,953.09 | 60,321.85 |
| FEDT INVESTORS INC CL B | 374,321.44 | 389,933.00 |
| FEI CO COM | 1,709.75 | 1,584.60 |
| FEMALE HEALTH CO COM | 1,800.76 | 1,768.62 |
| FERRO CORP COM | 17,648.80 | 29,280.00 |
| FERRO CORP COM | 37,669.70 | 37,039.20 |
| FHLB BD 4.25 01-14-2015/01-14-2011 | 25,000.00 | 25,029.93 |

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|--|--------------|------------|
| FHLB CONS BD 5.875 02-15-2011 | 10,594.93 | 10,065.99 |
| FHLB CONS BD DTD 04/21/2008 4.1 04-21-2015/04-21-2011 | 25,434.44 | 25,230.75 |
| FHLB FHLB ONE TIME CALL 5 BUS DAYS 5.33 06-06-2014/06-06-2011 | 29,910.00 | 30,643.23 |
| FHLMC MULTICLASS SR 3738 CL BP 4 12-15-2038 | 102,898.44 | 97,814.60 |
| FHLMC NOTES 5.75 01-15-2012 | 15,572.39 | 15,824.93 |
| FHLMC NT 5 04-29-2025/04-29-2011 | 24,912.50 | 25,308.45 |
| FHLMC NTS 5.125 07-15-2012 | 30,489.09 | 32,073.96 |
| FHLMC PREASSIGN 00012 5 02-16-2017 | 1,005,907.00 | 957,021.80 |
| FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE) | 261,011.40 | 279,987.24 |
| FHLMC REFERENCE NT 5.5 09-15-2011 | 15,445.13 | 15,546.84 |
| FHLMC STEP UP 06-30-2016/06-30-2011 BD | 770,000.00 | 761,637.03 |
| FIBERTOWER CORP COM NEW COM NEW | 4.65 | 0.00 |
| FIBREGLASS HLDGS INC 10 CUM RED SER B PFD STK | 5,455.75 | 8,103.00 |
| FIDELIS ENERGY INC COM | 306.95 | 200.00 |
| FIDELITY CAP TR I TR PFD SECS 8.375% | 4,602.25 | 420.00 |
| FIDELITY NATIONAL FINANCIAL INC CL A | 22,629.71 | 22,344.20 |
| FIDELITY NATL INFORMATION SVCS INC COM STK | 119.14 | 394.91 |
| FIDELITY NATL INFORMATION SVCS INC COM STK | 156,253.30 | 182,472.18 |
| FIFTH ST FIN CORP COM STK | 802,356.51 | 808,524.00 |
| FIFTH THIRD BANCORP COMSTK CALL OPT EXP 01/22/11 PR \$12.50 PER SH | (206.78) | (684.00) |
| FIFTH THIRD BANCORP DEPOSITARY SH REPSTG1/250TH INT PERP CONV PFD STK | 4,840.95 | 5,943.60 |
| FIN FOR DANISH IND A/S EUR GTD SR ME TRANCHE # TR 8 2 DUE 06-12-2013 BEO | 538,660.80 | 548,968.32 |
| FINANCIAL SELECT SECTOR SPDR COMSTK CALLOPT EXP 01/22/11 PR \$16 PER SH | (275.47) | 0.00 |
| FINANCIAL SELECT SECTOR SPDR COMSTK CALLOPT EXP 01/22/11 PR \$17 PER SH | (35.47) | 0.00 |
| FINISAR CORPORATION COMMON STOCK | 16,288.82 | 17,606.17 |
| FINISH LINE INC CL A | 6,483.44 | 7,118.40 |
| FINISH LINE INC CL A | 216,606.82 | 316,296.00 |
| FINISH LINE INC CL A | 270,920.00 | 316,983.60 |
| FINISH LINE INC CL A | 282,143.03 | 545,730.93 |
| FINL SEC ASSURN HLDGS LTD | 2,000.00 | 2,000.00 |

- 60 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|------------|------------|
| FINMECCANICA SPA EUR 4.40 | 487,423.61 | 484,149.78 |
| FIRESIDE BK PLEASANTON CAL FORMERLY FI CTF DEP DTD 06-21-2007 5.4 06-21-2012 | 5,000.00 | 5,322.00 |
| FIRST AMERN FINL CORP COM STK | 5,251.06 | 5,632.38 |
| FIRST BK TROY NORTH CAROLINA DTD 08-12-2010 .25 C/D 08-12-2011 | 90,000.00 | 90,000.00 |
| FIRST CHINA PHARMACEUTICAL GROUP INC COM | 30,202.50 | 27,435.00 |
| FIRST COLOMBIA GOLD CORP COM | 3,519.95 | 59.25 |
| FIRST FINL BANCORP OHIO COM | 575,142.88 | 722,568.00 |
| FIRST FINL NORTHWEST INC COM STK | 16,922.65 | 17,460.00 |
| FIRST INDL RLTY TR DEP SHS REPSTG 1/10000 PFD SER J | 2,552.95 | 2,040.00 |
| FIRST INTERSTATE BANCORP \$2.375 CUM SER A PFD STK DO NOT USE SEE #1-321262 | 10,000.00 | 10,360.90 |
| FIRST LIBERTY PWR CORP COM STK | 623.90 | 740.00 |
| FIRST MAJESTIC SILVER CORP COM STK | 46,474.89 | 119,064.00 |
| FIRST NATL BK AMER EAST LANSING MICH CTFDEP DTD 03-18-2009 4 08-19-2019 | 1,000.00 | 1,000.00 |
| FIRST NATL BK AMER EAST LANSING MICH CTFDEP DTD 04-27-2009 3.7 08-28-2017 | 80,000.00 | 80,000.00 |
| FIRST NATL BK AMER EAST LANSING MICH CTFDEP DTD 05-08-2009 3.75 11-09-2017 | 6,000.00 | 6,000.00 |
| FIRST NICKEL INC COM STK | 587.55 | 281.80 |
| FIRST PACTRUST BANCORP INC COM | 248.39 | 508.79 |
| FIRST REP BK SAN FRANCISCO CALIF NEW COM | 245,820.00 | 280,716.80 |
| FIRST SOLAR INC COM | 202,447.89 | 176,730.12 |
| FIRST SOLAR INC COM | 245,229.15 | 245,444.04 |
| FIRST ST BANCORPORATION COM | 4,153.54 | 250.00 |
| FIRST URANIUM CORP COM STK | 8,172.68 | 6,030.00 |
| FIRSTENERGY CORP 7.375% DUE 11-15-2031 | 361,156.22 | 347,873.79 |
| FIRSTENERGY CORP COM | 78,923.18 | 78,748.72 |
| FIRSTENERGY CORP COM | 274,098.60 | 283,943.40 |
| FIRSTENERGY CORP COMSTK CALL OPT EXP 04/16/11 PR \$37 PER SH | (290.77) | (390.00) |
| FIRSTFED FINL CORP DEL COM | 4,452.98 | 25.50 |
| FIRSTGROUP ORD GBP0.05 | 51,147.78 | 48,529.33 |
| FIRSTMERIT CORP COM | 2,005.96 | 2,100.87 |
| FISERV INC COM | 5,166.95 | 5,856.00 |
| FISERV INC COM | 130,404.88 | 219,190.08 |
| FISHER COMMUNICATIONS INC COM | 24,394.95 | 15,260.00 |
| FISSION ENERGY CORP COM STK | 0.00 | 288.21 |
| FITT HWY PRODS INC COM | 238,256.58 | 51,095.63 |
| FLAGSTAR BANCORP INC COM NEW COM NEW | 89,526.53 | 93,399.00 |
| FLAGSTONE REINSURANCE HOLDINGS S A | 51,980.65 | 56,070.00 |
| FLAHERTY & CRUMRINE PFD INC FD INC COM | 4,719.30 | 4,406.65 |
| FLAHERTY & CRUMRINE PFD INCOME OPPORTUNITY FD INC COM | 1,955.07 | 1,896.00 |
| FLEETWOOD ENTERPRISES INC COM | 4,132.49 | 0.00 |
| FLEXSTEEL INDS INC COM | 7,858.95 | 17,750.00 |
| FLEXTRONICS INTL LTD COM STK | 39,824.07 | 43,975.70 |
| FLEXTRONICS INTL LTD COM STK | 216,363.98 | 297,687.70 |
| FLIR SYS INC COM | 119,303.81 | 118,672.75 |
| FLIR SYS INC COM | 128,406.57 | 140,122.50 |
| FLOTEK INDS INC DEL COM | 217.53 | 272.50 |

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|---|--------------|--------------|
| FLOW INTL CORP COM | 809.91 | 818.00 |
| FLOWERVE CORP COM | 122,950.12 | 146,044.50 |
| FLOWERVE CORP COM | 114,126.85 | 167,384.88 |
| FLS HLDG INC SER A EXCHANGEABLE 17.50% PFD STK | 4,820.95 | 27.04 |
| FLUOR CORP COMSTK CALL OPT EXP 4/16/11 PR \$70 PER SH | (529.59) | (580.00) |
| FLUOR CORP NEW COM | 54,933.25 | 74,211.20 |
| FLUOR CORP NEW COM | 172,852.73 | 235,783.10 |
| FLUOR CORP NEW COM | 118,036.49 | 298,037.48 |
| FLUOR CORP NEW COM | 405,006.07 | 483,698.00 |
| FLUOR CORP NEW COM | 545,994.31 | 849,519.46 |
| FLYI INC COM | 12,065.08 | 0.00 |
| FMC CORP COM (NEW) | 93,633.13 | 145,719.36 |
| FMC FIN III S A 6.875% DUE 07-15-2017 | 29,467.50 | 31,800.00 |
| FMC TECHNOLOGIES INC COM | 13,012.53 | 18,848.92 |
| FMC TECHNOLOGIES INC COM | 132,474.65 | 267,885.83 |
| FNM 01/22/2011 2.500 C FNM 110122C00002500 | (143.54) | 0.00 |
| FNMA 1.625 10-26-2015 | 369,094.15 | 360,631.23 |
| FNMA 2 04-15-2013/04-15-2011 | 620,000.00 | 622,442.18 |
| FNMA 2.375 DUE 07-28-2015 | 10,180.63 | 10,134.10 |
| FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY | 853,156.25 | 854,375.20 |
| FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY | 1,083,281.25 | 1,085,000.00 |
| FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY | 3,032,217.09 | 3,043,250.00 |
| FNMA 30 YR PASS-THROUGHS 5.5 30 YEARS SETTLES JAN | 3,435,116.85 | 3,423,500.80 |
| FNMA 6 DUE 05-15-2011 REG (CV HELD ATST DEP) | 30,796.00 | 0.00 |
| FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG | 17,649.58 | 20,766.18 |
| FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG | 372,651.40 | 416,739.18 |
| FNMA COM STK | 185,256.48 | 92,782.35 |
| FNMA DTD 11/03/2000 6.625 11-15-2030 | 427,019.60 | 441,619.15 |
| FNMA NON CUM PFD SER R 7.625% PFD STK | 127.65 | 51.34 |
| FNMA PFD SER F | 2,158.95 | 800.00 |

- 61 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

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| FNMA PFD SER T 8.25% | 7,000.00 | 7,390.25 |
| FNMA POOL #535460 8% DUE 09-01-2015 REG | 4,413.50 | 4,703.74 |
| FNMA POOL #538927 8% DUE 06-01-2015 REG | 14,640.86 | 15,854.60 |
| FNMA POOL #745755 5% DUE 12-01-2035 REG | 0.00 | 0.00 |
| FNMA POOL #843798 5.5% 11-01-2035 BEO | 44,119.75 | 47,049.30 |
| FNMA POOL #851274 6.5% DUE 05-01-2036 REG | 344,604.39 | 377,334.78 |
| FNMA POOL #942040 6% DUE 07-01-2037 REG | 199,255.08 | 216,613.67 |
| FNMA POOL #946803 6.5% 09-01-2037 BEO | 42,096.57 | 46,272.39 |
| FNMA POOL #952455 6% DUE 09-01-2037 REG | 9,908.33 | 9,900.17 |
| FNMA PREASSIGN 00192 4.75 11-19-2012 | 25,796.21 | 26,885.75 |
| FNMA PREASSIGN 00310 5.125 01-02-2014 | 959,041.92 | 964,867.20 |
| FNMA REG 1.25 08-16-2013 | 1,000,000.00 | 1,000,733.00 |
| FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JANUARY | 2,143,046.88 | 2,114,437.50 |
| FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY | 188,679.69 | 191,000.00 |
| FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY | 1,321,469.64 | 1,334,327.80 |
| FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY | 104,875.00 | 105,125.00 |
| FNMA STEP UP 03-29-2013/03-29-2011 NT | 1,320,000.00 | 1,321,226.28 |
| FNMA STEP UP 09-18-2012/03-18-2011 NT | 419,160.00 | 420,431.76 |
| FONIX CORP DEL COM PAR \$.0001 NEW COM PAR \$.0001 NEW | 9,682.75 | 52.10 |
| FOOT LOCKER INC COM | 74,514.53 | 151,074.00 |
| FOOTHILLS RES INC COM | 10,319.07 | 0.00 |
| FORCE ENERGY CORP COM | 928.95 | 480.00 |
| FORCE PROTN INC COM NEW | 28,077.69 | 32,949.80 |
| FORD HLDGS INC 9.375% DUE 03-01-2020 | 12,787.50 | 12,375.00 |
| FORD MOTOR CO COM STK CALL OPT EXP 1/22/11 PR \$17.5 PER SH | (462.41) | (1,840.00) |
| FORD MOTOR CO COMSTK CALL OPT EXP 02/19/11 PR \$13 PER SH | (741.52) | (210.00) |
| FORD MOTOR CO COMSTK PUT OPT EXP 01/22/11 PR \$14 PER SH | 37.70 | (760.00) |
| FORD MTR CO CAP TR II TR ORIGINATED PFD SECS 6.50% | 36,873.43 | 68,527.80 |
| FORD MTR CO DEL 9.98% DUE 02-15-2047 | 9,408.00 | 11,850.00 |
| FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 | 373,049.80 | 531,403.50 |
| FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 | 1,042,888.71 | 1,582,776.51 |
| FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 | 5,982,765.04 | 7,290,269.29 |
| FORD MTR CR CO LLC 7.25% DUE 10-25-2011 | 24,872.11 | 25,843.75 |
| FORD MTR CR CO LLC 8% DUE 12-15-2016 | 123,365.76 | 145,269.67 |
| FORD MTR CR CO LLC NT 7% DUE 10-01-2013 | 8,985.00 | 10,725.00 |
| FORD MTR CR CO MEDIUM TERM NTS BOOK ENTRY 7.5% DUE 04-25-2011/04-25-2001 | 8,936.00 | 10,002.99 |
| FOREST CY ENTERPRISES INC CL A | 9,925.60 | 8,345.00 |
| FOREST LABORATORIES INC | 20,250.18 | 22,098.18 |
| FOREST LABORATORIES INC | 259,790.80 | 229,808.28 |
| FOREST OIL CORP 8% DUE 12-15-2011 | 7,447.50 | 7,315.00 |
| FORMFACTOR INC COM STK | 6,664.46 | 5,328.00 |
| FORMFACTOR INC COM STK | 65,759.79 | 64,824.00 |
| FORSYS METALS CORP COM STK | 4,098.80 | 3,049.40 |
| FORTESCUE METALS GRP LTD NPV | 83,387.89 | 83,880.41 |
| FORTINET INC COM | 219,780.00 | 388,200.00 |

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| FORTRESS INVT GROUP LLC DEL CL A CL A | 20,561.94 | 25,192.96 |
| FORTUNA MINES INC FORMERLY FORTUNA VENT | 108,083.57 | 239,293.51 |
| FORTUNE BRANDS INC COM USD3.125 | 59,693.56 | 86,192.69 |
| FORTUNE BRANDS INC COM USD3.125 | 155,973.90 | 231,420.25 |
| FORUM URANIUM CORP COM STK | 3,389.50 | 2,415.20 |
| FOSSIL GRAPHICS INC PFD | 25,283.00 | 25,387.50 |
| FOSSIL INC COM | 46,346.74 | 49,195.04 |
| FOSSIL INC COM | 323,643.83 | 634,320.00 |
| FOSTER L B CO CL A | 1,006.80 | 1,351.02 |
| FOSTER WHEELER LTD (BM) COM STK | 244,180.36 | 304,604.48 |
| FOSTER WHEELER LTD (BM) COM STK | 349,331.39 | 442,891.60 |
| FOUND COM INC SER C CONV PFD STK (FOR ACCT #26-07800 SUN MICROSYSTEMS) | 25,000.00 | 25,019.25 |
| FOUNTAIN PWR BOAT INDS INC COM NEW COM NEW | 1,094.20 | 0.00 |
| FOX PETE INC COM NEW STK | 7,830.46 | 47.56 |
| FRANCE TELECOM EUR4 | 317,229.60 | 303,981.52 |
| FRANK SHIREY CADILLAC INC PFD STK \$1.00 PAR | 468.95 | 708.45 |
| FRANKLIN BK CORP COM | 17,648.88 | 7.50 |
| FRANKLIN STR PPTYS CORP COM | 648,683.67 | 649,429.50 |
| FRANKLIN TEMPLETON LTD DURATION INCOMETR AUCTION PFD SER W | 33,069.21 | 39,792.36 |
| FREDDIE MAC-VTG COM FOR A/C 2614202 | 169,087.40 | 59,128.70 |
| FREDERICKS ENTMT INC NEV COM NEW COM NEW | 1,509.95 | 0.08 |
| FREDS INC CL A | 1,820.42 | 2,408.00 |
| FREDS INC CL A | 50,594.88 | 77,056.00 |
| FREEMONT-MCMORAN 8.375% DUE 04-01-2017 | 237,544.20 | 243,375.00 |
| FREEMONT-MCMORAN COPPER & GOLD INC | 292,532.31 | 571,148.04 |
| FREEMONT-MCMORAN COPPER & GOLD INC | 600,424.26 | 840,630.00 |
| FREEMONT-MCMORAN COPPER & GOLD INC | 487,613.29 | 894,670.50 |
| FREEMONT-MCMORAN COPPER & GOLD INC | 502,724.00 | 1,422,706.23 |
| FREEMONT-MCMORAN COPPER & GOLD INC | 1,327,290.52 | 1,761,831.62 |
| FREEMONT-MCMORAN COPPER COM STK CALL OPT EXP 1/22/11 PR \$115 PER SH | (1,966.18) | (3,925.00) |

- 62 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

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| FREEMONT-MCMORAN COPPER COMSTK CALL OPT EXP 01/22/2011 PR \$129 PER SH | (92.30) | (1,775.00) |
| FREEMONT-MCMORAN COPPER COMSTK CALL OPT EXP 02/19/2011 PR \$105 PER SH | (467.24) | 0.00 |
| FREIGHTCAR AMER INC COM | 1,307.25 | 1,360.18 |
| FREMONT MICH INSURACORP INC COM CL A STK | 180.97 | 199.50 |
| FRESENIUS KABI PHARMACEUTICALS HLDG INC RT RIGHT | 1,349.91 | 12.30 |
| FRESENIUS MED CARE CAP TR II GTD TR PFD SECS 7.875% | 10,701.10 | 9,482.29 |
| FRESH HARVEST PRODS INC COM STK | 2,225.95 | 0.00 |
| FRESNILLO PLC ORD USD0.50 | 86,561.62 | 113,876.98 |
| FRIENDLY ENERGY EXPL COM STK | 145.65 | 3.21 |
| FRKLN MNG INC COM | 642.37 | 36.30 |
| FRKLN RES INC COM | 31,604.34 | 35,794.05 |
| FRKLN RES INC COM | 233,704.35 | 407,473.44 |
| FRONTEER GOLD INC COM STK | 489,881.93 | 976,745.37 |
| FRONTEER GOLD INC COM STK CALL OPT EXP 3/19/11 PR \$10 PER SH | (1,572.92) | (9,856.00) |
| FRONTEER GOLD INC COMSTK CALL OPT EXP 01/22/11 PR \$12 PER SH | (577.89) | (900.00) |
| FRONTIER COMMUNICATIONS CORP COM | 167,232.40 | 189,735.00 |
| FRONTIER COMMUNICATIONS CORP COM | 250,670.39 | 243,425.14 |
| FRONTIER COMMUNICATIONS CORP COM | 226,627.35 | 269,224.92 |
| FRONTIER FINL CORP WASH COM NEW COM NEW | 8,686.96 | 80.80 |
| FRONTIER OIL CORP COM | 53,230.73 | 67,811.43 |
| FRONTIER OIL CORP COM | 309,236.88 | 371,006.00 |
| FRONTLINE LTD COM | 404,801.69 | 368,622.93 |
| FSI INTL INC COM | 1,991.45 | 2,210.00 |
| FTI CONSULTING INC COM | 9,673.68 | 9,096.32 |
| FUEL SYS SOLUTIONS INC COM STK | 12,329.01 | 11,193.78 |
| FUELCELL ENERGY INC COM | 219,570.56 | 301,686.00 |
| FUJI HEAVY INDUSTRIES NPV | 261,135.45 | 364,683.24 |
| FUJIFILM HOLDINGS CORP NPV | 89,650.45 | 94,017.09 |
| FULL HOUSE RESORTS INC COM | 2,490.20 | 2,671.32 |
| FULL METAL MINERALS LTD COM | 880.77 | 421.25 |
| FULTON FINL CORP PA COM | 119,778.21 | 120,978.00 |
| FULTON FINL CORP PA COM | 271,974.52 | 309,166.00 |
| FUNDTECH LTD FUNDTECH LTD COMMON STOCK | 2,133.90 | 2,661.45 |
| FUQI INTL INC COM NEW STK | 18,429.22 | 12,760.00 |
| FURIEX PHARMACEUTICALS- W/I COM STK | 229.95 | 303.45 |
| FURMANITE CORP COM STK | 4,782.78 | 2,764.00 |
| FUT CAC40 10 EURO FUT JAN11 | (1,653,280.51) | (1,635,403.20) |
| FUT CAC40 10 EURO FUT JAN11 | 1,653,280.51 | 1,635,403.20 |
| FUT JAN 11 HKE HANG SENG | (585,671.06) | (592,257.17) |
| FUT JAN 11 HKE HANG SENG | 585,671.06 | 592,257.17 |
| FUT MAR 11 EMINI S&P 500 | 3,762,322.50 | 3,821,650.00 |
| FUT MAR 11 EMINI S&P 500 | 9,596,855.00 | 9,773,400.00 |
| FUT MAR 11 EMINI S&P 500 | 54,620,185.00 | 54,818,750.00 |
| FUT MAR 11 EURX DAX INDEX | (1,635,422.33) | (1,626,260.52) |
| FUT MAR 11 EURX DAX INDEX | 1,635,422.33 | 1,626,260.52 |

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| FUT MAR 11 EURX E-STXX 50 | (3,479,958.92) | (3,448,427.59) |
| FUT MAR 11 EURX E-STXX 50 | 3,479,958.92 | 3,448,427.59 |
| FUT MAR 11 FTSE 100 | (3,493,462.49) | (3,506,022.44) |
| FUT MAR 11 FTSE 100 | 3,493,462.49 | 3,506,022.44 |
| FUT MAR 11 ICEUS SM RUS2 | 848,499.39 | 860,530.00 |
| FUT MAR 11 ICEUS SM RUS2 | 19,828,337.04 | 20,105,110.00 |
| FUT MAR 11 S&P 500 | 1,839,725.00 | 1,879,500.00 |
| FUT MAR 11 S&P 500 | 3,066,562.50 | 3,132,500.00 |
| FUT MAR 11 S&P 500 | 3,986,425.00 | 4,072,250.00 |
| FUT MAR 11 S&P 500 | 7,376,525.00 | 7,518,000.00 |
| FUT MAR 11 SFE SPI 200 | (1,437,576.64) | (1,454,545.91) |
| FUT MAR 11 SFE SPI 200 | 1,437,576.64 | 1,454,545.91 |
| FUT MAR 11 TSE TOPIX | (2,654,323.89) | (2,761,851.91) |
| FUT MAR 11 TSE TOPIX | 2,654,323.89 | 2,761,851.91 |
| FWD INDS INC N Y COM NEW | 3,367.12 | 4,830.00 |
| G & K SVCS INC CL A CL A | 20,309.70 | 30,910.00 |
| G4S PLC ORD 25P | 58,150.72 | 58,346.00 |
| GALAXY ENERGY CORP FORMERLY GALAXY INVT COM STK | 1,009.95 | 2.00 |
| GALLAGHER ARTHUR J & CO COM | 5,723.10 | 6,115.67 |
| GAM HOLDING LTD COMSTK | 150,390.72 | 204,766.10 |
| GAMESTOP CORP NEW CL A | 64,382.81 | 68,937.44 |
| GAMESTOP CORP NEW CL A | 199,761.71 | 87,127.04 |
| GAMESTOP CORP NEW CL A | 350,888.45 | 299,728.00 |
| GAMESTOP CORP-CLASS A COMSTK CALL OPT EXP 01/22/11 PR \$22.50 PER SH | (365.46) | (950.00) |
| GAMMON GOLD INC COM STK | 10,082.15 | 11,466.00 |
| GAMMON GOLD INC COMSTK CALL OPT EXP 03/19/11 PR \$7.50 PER SH | (385.46) | (1,100.00) |
| GANNETT INC COM | 15,358.45 | 17,986.22 |
| GANNETT INC COM | 220,261.26 | 90,751.26 |
| GAP INC COM | 25,626.13 | 29,224.27 |
| GAP INC COM | 152,470.97 | 244,868.40 |

- 63 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|------------|------------|
| GAP INC COM | 503,134.77 | 597,780.00 |
| GAP INC COM | 602,413.65 | 719,550.00 |
| GARMIN LTD COMMON STOCK | 441,425.17 | 373,720.03 |
| GASCO ENERGY INC COM | 25,399.47 | 3,640.00 |
| GASTAR EXPLORATION LTD COMMON STOCK | 406.95 | 430.00 |
| GATX CORP COM | 348,735.23 | 421,596.00 |
| GAYLORD ENTMT CO NEW COM | 272,349.04 | 287,160.60 |
| GBS GOLD COMMON STOCK | 1,695.95 | 0.00 |
| GCB144A SIX FLAGS INC 9.75 DUE 04-15-2013 | 24,556.25 | 0.00 |
| GDF SUEZ EUR1 | 528,855.07 | 509,481.54 |
| GDR IRSA INVERSIONES Y REPRESENTACIONES S A | 5,323.46 | 4,827.00 |
| GDR TRINA SOLAR LTD SPONSORED ADR | 160,808.91 | 149,185.40 |
| GDX 01/21/2012 6.000 C GDX 120121C00060000 | (1,193.53) | 0.00 |
| GE 01/22/2011 19.000 C GE 110122C00019000 | (1,248.59) | 0.00 |
| GE CAP FINL INC RETAIL CTF DEP PROGRAM 10-30-2009 3.45 10-31-2016 | 10,000.00 | 10,000.00 |
| GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 10-16-2008 5 10-16-2013 | 10,000.00 | 10,000.00 |
| GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 11-06-2008 4.55 11-07-2011 | 100,000.00 | 103,277.00 |
| GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 12-18-2008 3.9 12-19-2011 | 100,000.00 | 100,000.00 |
| GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 12-23-2010 .5 DUE 12-23-2011 | 30,000.00 | 29,940.00 |
| GE CAP FINL RETAIL CD PROGRAM BGE CY UT ACT/365 DTD 09-18-2008 5 09-18-2013 | 70,000.00 | 70,000.00 |
| GE CAPITAL FINANCIAL INC CD DTD 04-30-2009 3 DUE 04-30-2012 | 10,000.00 | 10,278.80 |
| GE GLOBAL INS HLDG 6.45% DUE 03-01-2019 | 4,947.80 | 5,356.83 |
| GE MONEY BK CD DTD 10-09-2009 1.75 DUE 10-11-2011 | 20,000.00 | 20,000.00 |
| GE MONEY BK CTF DEP PR DTD 11-05-2010 .45 11-04-2011 | 75,000.00 | 75,000.00 |
| GE MONEY BK DRAPER UT 10-15-2010 .4 C/D 10-14-2011 | 40,000.00 | 39,920.00 |
| GE MONEY BK DRAPER UT INSTL DTD 10-15-2010 .25 C/D 04-15-2011 | 60,000.00 | 59,955.00 |
| GE MONEY BK DRAPER UT INSTL CTF DEP PR CTF DEP DTD 08-27-2010 2.4 08-29-2016 | 10,000.00 | 10,141.50 |
| GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 06-25-2010 .55 C/D 06-24-2011 | 120,000.00 | 120,000.00 |
| GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 07-23-2010 .6 C/D 07-22-2011 | 5,000.00 | 5,000.00 |
| GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 09-10-2010 .35 C/D 09-09-2011 | 90,000.00 | 89,820.00 |
| GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 10-01-2010 2.5 10-02-2017 | 10,000.00 | 9,965.20 |
| GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 10-08-2010 .4 C/D 10-07-2011 | 2,000.00 | 1,996.00 |
| GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 10-29-2010 .4 C/D 06-29-2011 | 50,000.00 | 50,000.00 |
| GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 10-29-2010 .45 C/D 09-29-2011 | 6,000.00 | 6,000.00 |
| GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 11-19-2010 .45 C/D 11-18-2011 | 4,000.00 | 4,000.00 |
| GE MONEY BK DRAPER UTAH INSTL 11/05/2010.85 11/05/2010 | 120,000.00 | 119,654.40 |
| GE MONEY BK DRAPER UTAH INSTL CTF DEP PR DTD 10-22-2010 .35 DUE 06-22-2011 | 100,000.00 | 99,865.00 |
| GE MONEY BK DTD 11-12-2010 .45 C/D 11-10-2011 | 204,000.00 | 204,000.00 |
| GE MONEY BK SALT LAKE CY UT INSTL CT CTFDEP DTD 01-15-2010 .5 C/D 01-14-2011 | 8,000.00 | 8,000.00 |
| GE MONEY BK SALT LAKE CY UT INSTL CT DTD11-06-2008 5.3 11-06-2015 | 10,000.00 | 10,000.00 |
| GE MONEY BK SALT LAKE CY UT INSTL CT DTD12-18-2008 4.75 DUE 12-18-2013 | 100,000.00 | 100,000.00 |
| GE MONEY BK SALT LAKE CY UT INSTL CT GE MONEY BK DTD 11-06-2008 5.05 11-06-2013 | 320,000.00 | 320,000.00 |
| GE MONEY BK SALT LAKE CY UT INSTL CT GE MONEY BK NA 11-06-2009 1.75 11-07-2011 | 5,000.00 | 5,000.00 |
| GE MONEY BK SALT LAKE CY UT INSTL CT GE UT DTD 10-02-2008 5 10-02-2013 | 190,000.00 | 190,000.00 |
| GEA GROUP AG NPV | 642.00 | 896.01 |

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|--|------------|------------|
| GELSTAT CORP COM STK | 1,143.95 | 70.20 |
| GEMINI EXPLORATIONS INC COM PAR \$.001 NEW STK | 999.95 | 0.60 |
| GEN COMMUNICATION INC CL A | 2,157.74 | 2,848.50 |
| GEN ELEC CAP CORP 4.375% DUE 03-03-2012 | 1,011.78 | 1,039.56 |
| GEN ELEC CAP CORP 5.5% DUE 01-08-2020 | 240,745.60 | 245,982.01 |
| GEN ELEC CAP CORP 5.55% DUE 05-04-2020 | 5,144.65 | 5,257.12 |
| GEN ELEC CAP CORP 5.9% DUE 05-13-2014 | 249,722.50 | 276,689.75 |
| GEN ELEC CAP CORP 6% DUE 08-07-2019 | 29,966.40 | 33,377.73 |
| GEN ELEC CAP CORP INTERNOTES BOOK EN MTNTRANCHE # TR 00070 4.05 3-15-12/04 | 1,881.68 | 2,008.54 |
| GEN ELEC CAP CORP MEDIUM TERM NTS 6 DUE 06-15-2012(HELD AT SOUTH BANK) | 4,104.00 | 4,274.65 |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00575 5.45 DUE 01-15-2013 | 6,148.69 | 6,450.87 |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00714 5 DUE 11-15-2011 | 2,894.58 | 3,113.96 |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00800 5.625 DUE 09-15-2017 | 58,473.00 | 65,647.02 |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00804 VAR RT DUE 11-15-2067 | 240,431.10 | 237,600.00 |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 | 29,543.40 | 34,669.80 |
| GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 5.5 DUE 11-15-2011/05-15-2011 | 6,149.20 | 6,105.49 |
| GEN ELEC CAP CORP MTN BO \$MNGEN.ELEC CAP.CRR 4.875 DUE 03-04-2015 | 5,287.65 | 5,325.98 |
| GEN ELEC CAP CORP MTN BO TRANCHE # TR 00521 5.875 DUE 02-15-2012BEO | 25,861.00 | 26,331.35 |
| GEN MARITIME CORPORATION COM USD0.01 | 57,243.06 | 37,800.69 |
| GEN MTR CORP 8.80 BD DUE 3-1-2021 REG PUTABLE ON 3-1-98 BD IN DEFAULT | 12,857.04 | 4,080.00 |
| GEN MTRS ACCEP 7% DUE 02-01-2012 | 10,069.50 | 10,300.00 |
| GEN MTRS ACCEP CORP SMARTNOTES BOOK TRANCHE # TR 00645 7.5 DUE 10-15-2012 | 9,796.50 | 10,000.00 |
| GEN MTRS ACCEP CORP SMARTNOTES TRANCHE #TR 00651 7.75 DUE 10-15-12/05 BEO | 1,008.00 | 1,000.00 |
| GEN MTRS CO COM | 64,020.00 | 71,508.40 |
| GEN MTRS CO COM | 239,761.84 | 253,228.20 |
| GEN MTRS CO COM | 497,351.40 | 516,040.00 |
| GEN MTRS CORP 8.25 DUE 07-15-2023 BEO BDIN DEFAULT | 1,092.60 | 340.00 |
| GEN MTRS CORP 8.25 DUE 07-15-2023 BEO BDIN DEFAULT | 99,400.00 | 48,650.00 |
| GEN MTRS CORP SR NT 7.125 DUE 07-15-2013REG BD IN DEFAULT | 20,242.60 | 6,750.00 |
| GEN MTRS CORP SR NT 7.25 PFD 07/15/2041 | 1,882.95 | 795.00 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

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| GEN MTRS CORP SR NT 7.375 CALLABLE 10/03/2006 | 308.38 | 795.00 |
| GEN MTRS CORP SR NT 7.5 PRF 01/07/2044 USD25 | 2,012.95 | 795.00 |
| GENAERA CORP COM NEW STK | 769.95 | 0.00 |
| GENCO SHIPPING & TRADING LTD COM STK | 23,846.90 | 18,744.28 |
| GENCO SHIPPING & TRADING LTD COM STK | 1,047,291.09 | 600,480.00 |
| GENCORP INC COM | 777.95 | 775.50 |
| GENERAL DYNAMICS CORP COM | 108,500.35 | 117,379.83 |
| GENERAL DYNAMICS CORP COM | 311,950.82 | 368,992.00 |
| GENERAL DYNAMICS CORP COM | 633,826.34 | 674,120.00 |
| GENERAL DYNAMICS CORP COM | 364,070.40 | 674,332.88 |
| GENERAL DYNAMICS CORP COM | 1,369,356.42 | 1,546,289.36 |
| GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 5% DUE 08-15-2014 | 10,554.90 | 10,526.26 |
| GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 5.55% DUE 10-15-2020 | 5,072.10 | 5,156.73 |
| GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 5.6% DUE 02-15-2022 | 3,000.00 | 3,103.45 |
| GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 5.65% DUE 07-15-2017 | 2,000.00 | 2,090.06 |
| GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 6% DUE 07-15-2018 | 3,000.00 | 3,217.90 |
| GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 6.2% DUE 08-15-2020 | 4,000.00 | 4,319.08 |
| GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY NT 5.5% DUE 07-15-2016 | 1,000.00 | 1,072.04 |
| GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY # TR 00740 5.5 DUE 04-28-2011 | 5,182.60 | 5,076.88 |
| GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 09-16-2020 | 89,295.30 | 88,574.13 |
| GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 5% DUE 01-08-2016 | 5,390.74 | 6,427.40 |
| GENERAL ELEC CAP CORP NT | 2,579.41 | 2,500.00 |
| GENERAL ELEC CAP CORP PUBLIC INCOME NT PINES | 34,330.63 | 35,672.00 |
| GENERAL ELECTRIC CAPITAL CORP MTN # TR 00482 6.125% DUE 02-22-2011 | 10,345.51 | 10,072.94 |
| GENERAL ELECTRIC CO | 0.00 | 0.00 |
| GENERAL ELECTRIC CO | 162,302.50 | 129,859.00 |
| GENERAL ELECTRIC CO | 733,922.09 | 588,938.00 |
| GENERAL ELECTRIC CO | 2,122,061.28 | 1,938,740.00 |
| GENERAL ELECTRIC CO | 5,301,258.52 | 4,903,201.49 |
| GENERAL ELECTRIC CO COM STK CALL OPT EXP 1/21/12 PR \$20 PER SH | (350.05) | (1,440.00) |
| GENERAL ELECTRIC CO COM STK USD0.06 | 7,041,406.14 | 8,388,618.46 |
| GENERAL ELECTRIC CO COMSTK CALL OPT EXP 02/19/2011 PR \$18 PER SH | (445.47) | (830.00) |
| GENERAL GROWTH PPTYS INC NEW COM | 17,337.56 | 26,687.52 |
| GENERAL GROWTH PROPERTIES COM STK CALL OPT EXP 12/18/10 PR \$16 PER SH | (199.26) | 0.00 |
| GENERAL MILLS INC COM | 171,639.72 | 183,965.42 |
| GENERAL MILLS INC COM | 508,584.62 | 528,511.50 |
| GENERAL MILLS INC COM | 350,100.97 | 573,283.72 |
| GENERAL MILLS INC COM | 1,053,958.46 | 1,007,481.72 |
| GENERAL MOLY INC COM STK | 8,578.90 | 9,720.00 |
| GENERAL MTRS CORP 8.1 DUE 06-15-2024 BD IN DEFAULT | 11,715.00 | 3,685.00 |
| GENERAL MTRS CORP QUARTERLY INT BD QUIBS | 1,577.41 | 7.95 |
| GENERAL MTRS CORP SR DEB CONV SER B | 101,023.71 | 45,298.75 |
| GENERAL MTRS CORP SR DEB CONV SER C | 852.27 | 1,661.65 |
| GENERAL MTRS CORP SR DEB CONV SER C | 22,762.00 | 7,950.00 |
| GENERAL MTRS CORP SR NT | 3,756.91 | 2,385.00 |

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| GENEREX BIOTECHNOLOGY CORP DEL COM STOCK | 76,210.55 | 42,454.10 |
| GENESEE & WYO INC CL A CL A | 25,153.90 | 31,770.00 |
| GENESEE & WYO INC CL A CL A | 257,409.18 | 428,365.50 |
| GENOMED INC COM | 2,514.56 | 0.00 |
| GENOMIC HEALTH INC COM | 1,979.58 | 2,139.00 |
| GENON ENERGY INC COM | 11,147.07 | 11,746.23 |
| GEN-PROBE INC NEW COM | 19,751.62 | 19,839.00 |
| GENTEX CORP COM | 51,584.63 | 79,501.50 |
| GENTEX CORP COM | 551,481.42 | 898,624.00 |
| GENTING BHD MYR0.10 | 242,785.48 | 258,878.55 |
| GENTIVA HEALTH SVCS INC COM | 556,039.40 | 611,800.00 |
| GENTIVA HEALTH SVCS INC COM | 781,575.23 | 1,122,520.00 |
| GENUINE PARTS CO COM | 55,512.27 | 76,058.31 |
| GENUINE PARTS CO COM | 120,248.75 | 203,357.74 |
| GENVEC INC COM | 15,461.42 | 14,616.00 |
| GENWORTH FINL INC 4.95% DUE 10-01-2015 | 6,234.75 | 6,938.75 |
| GENWORTH FINL INC 5.65% DUE 06-15-2012 | 4,585.27 | 5,212.50 |
| GENWORTH FINL INC 6.5% DUE 06-15-2034 | 19,020.00 | 17,750.00 |
| GENWORTH FINL INC 7.7% DUE 06-15-2020 | 15,333.75 | 15,761.22 |
| GENWORTH FINL INC COM CL A COM CL A | 48,349.47 | 68,099.82 |
| GENWORTH FINL INC COM CL A COM CL A | 344,107.32 | 161,989.92 |
| GENZYME CORP COM | 25,939.85 | 31,043.20 |
| GENZYME CORP COM | 376,986.08 | 463,868.00 |
| GEO GROUP INC COM STK | 39,815.54 | 96,174.00 |
| GEOEYE INC COM STK | 1,807.17 | 3,179.25 |
| GEOLOGIX EXPLORATIONS INC COM STK | 400.95 | 1,469.40 |
| GEOMET INC DEL COM | 32,624.38 | 31,644.55 |
| GEORGE FISCHER AG CHF20.00(REGD) | 942,408.06 | 1,374,995.32 |
| GEOVAX LABS INC COM NEW COM NEW | 16,765.02 | 1,276.00 |
| GEOVIC MNG CORP COM | 102,829.65 | 29,869.45 |

- 65 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|---------------|---------------|
| GERBER SCIENTIFIC INC COM | 10,026.95 | 15,740.00 |
| GERON CORP COM | 82,824.97 | 71,068.75 |
| GESTEVIS TELECINCO EUR0.5 | 85,084.16 | 91,389.58 |
| GETTY RLTY CORP NEW COM | 23,642.32 | 25,368.08 |
| GFI GROUP INC COM STK | 8,435.38 | 3,840.81 |
| GHN AGRISPAN HLDG CO COM STK | 2,556.95 | 3,300.00 |
| GIBRALTAR INDS INC COM | 4,150.25 | 6,785.00 |
| GIBRALTAR PRIVATE BK & TR FLA CTF DEP DTD 07-31-2008 5.05 07-31-2015 | 25,000.00 | 25,000.00 |
| GIC BANK OF AMERICA CONTRACT# 10-002 RATE 1.99% MTY 00/00/0000 SYNTHETIC | 63,423,734.20 | 63,423,734.20 |
| GIC MONUMENTAL CONTRACT# MDA01020TR RATE 2.99% MTY 00/00/0000 SYNTHETIC | 90,001,938.21 | 90,001,938.21 |
| GIC NATIXIS CONTRACT# 1703-01 RATE 1.98% MTY 00/00/0000 SYNTHETIC | 63,414,990.57 | 63,414,990.57 |
| GIGAMEDIA LIMITED SHS | 37,637.54 | 13,179.40 |
| GILEAD SCIENCES INC | 194,969.78 | 186,164.88 |
| GILEAD SCIENCES INC | 504,361.25 | 740,346.96 |
| GILEAD SCIENCES INC | 1,648,407.18 | 1,425,355.44 |
| GIVAUDAN AG CHF10 | 431,736.77 | 510,476.24 |
| GKN ORD GBP0.10 | 47,029.85 | 135,795.07 |
| GLADSTONE CAP CORP COM | 57,306.51 | 57,907.49 |
| GLATFELTER | 5,537.80 | 5,014.60 |
| GLATFELTER | 48,015.49 | 41,718.00 |
| GLAXOSMITHKLINE 5.65% DUE 05-15-2018 | 209,871.90 | 240,120.09 |
| GLAXOSMITHKLINE ORD GBP0.25 | 1,645,170.80 | 1,465,611.49 |
| GLD 01/22/2011 13.000 C GLD 110122C00130000 | (920.78) | 0.00 |
| GLDM SACHS BK SALT LAKE CY UT CTFDEP DTD01/30/08 ACT/365 SEMI ANNU DTD 4.4 | 15,000.00 | 17,122.95 |
| GLIMCHER RLTY TR SH BEN INT SHS OF BENEFICIAL INTEREST USD0.01 | 10,217.16 | 14,322.00 |
| GLITNIR BANKI HF GL MEDIUM TERM SR NT TR# TR 00003 6.33 7-28-11 BD IN DEFAULT | 100,000.00 | 29,750.00 |
| GLITNIR BANKI HF MEDIUM TERM SR BK NTS BTRANCHE # TR 00005 BD IN DEFAULT | 99,776.00 | 29,750.00 |
| GLOBAL 8 ENVIRONMENTAL TECHNOLOGIES INC COM STK | 5,315.45 | 151.20 |
| GLOBAL AIRCRAFT SOLUTIONS INC COM | 6,212.95 | 50.00 |
| GLOBAL BEVERAGE SOLUTIONS INC COM STK | 44,157.27 | 444.00 |
| GLOBAL CASH ACCESS HLDGS INC COM | 593.50 | 239.25 |
| GLOBAL CASH ACCESS HLDGS INC COM | 38,372.22 | 32,219.00 |
| GLOBAL CLEAN ENERGY HLDGS INC DEL COM STK | 174,458.97 | 60,000.00 |
| GLOBAL CORP CL B PFD STK PAR \$1.00 | 899.47 | 59.00 |
| GLOBAL CROSSING LTD COM USD0.01 | 13,100.10 | 12,920.00 |
| GLOBAL DEV & ENVIRONMENTAL RES INC COM | 5,000.45 | 0.00 |
| GLOBAL GEN TECHNOLOGIES INC COM | 14,934.27 | 600.00 |
| GLOBAL HEALTH VENTURES INC COM STK | 9,121.03 | 750.00 |
| GLOBAL HSG GROUP COM STK | 1,333.15 | 2.00 |
| GLOBAL INDS LTD COM | 9,995.34 | 10,429.65 |
| GLOBAL INDS LTD COM | 337,069.77 | 394,497.18 |
| GLOBAL INDS LTD SR DEB CONV 2.75% DUE 08-01-2027/08-01-2014 REG | 6,785.00 | 7,365.63 |
| GLOBAL MARINE INC 7% DUE 06-01-2028 | 10,000.00 | 10,161.90 |
| GLOBAL MARINE LTD COM | 15,818.31 | 0.00 |
| GLOBAL RES CORP COM NEW STK | 12,939.51 | 462.00 |

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|---|--------------|--------------|
| GLOBAL RLTY DEV CORP COM | 1,313.25 | 0.47 |
| GLOBAL ROAMING DISTR INC COM STK | 3,508.95 | 11.00 |
| GLOBAL SHIP LEASE INC CL A COM STK | 25,663.90 | 32,670.00 |
| GLOBAL TRAFFIC NETWORK INC COM | 953.95 | 930.00 |
| GLOBAL WTR TECHNOLOGIES INC COM NEW | 489.90 | 16.00 |
| GLOBALSTAR TELECOM STK USD1 | 32,113.30 | 0.00 |
| GLOBE SPECIALTY METALS INC COM STK | 4,624.25 | 5,212.45 |
| GMAC BK MIDVALE UT CTF DEP DTD 01/16/2009 2.65 01-14-2011 | 95,000.00 | 95,037.05 |
| GMAC BK MIDVALE UTAH CTF DEP DTD 03/27/2009 3 27/03/2012 | 20,000.00 | 20,529.80 |
| GMAC BK MIDVALE UTAH CTF DEP DTD 01-09-2008 4.55 01-10-2011 | 70,000.00 | 70,000.00 |
| GMAC BK MIDVALE UTAH CTF DEP DTD 04-09-2008 3.85 04-08-2011 | 10,000.00 | 10,000.00 |
| GMAC INC FORMERLY 6.875 DUE 09-15-2011 | 142,120.00 | 123,300.00 |
| GMAC INC FORMERLY 7.25% DUE 03-02-2011 | 91,964.76 | 63,315.00 |
| GMAC LLC NT 7.375 DUE DO NOT USE SEE SEC#1-002955 | 836.01 | 2,330.00 |
| GMAC LLC PFD 7.35 CALLABLE 8/8/07 DUE 8/8/32 | 4,300.69 | 4,674.00 |
| GMX RES INC COM STK | 6,019.79 | 6,348.00 |
| GNMA 2010-H26 REMIC PASSTHRU CTF CL LF INT FLTG 08-20-2058 | 300,000.00 | 299,625.00 |
| GNMA FLTG RT .59563% DUE 10-20-2060 | 539,923.73 | 539,923.73 |
| GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN | 219,562.50 | 219,906.20 |
| GNMA I SINGLE FAMILY MORTGAGE 3.5 30 YEARS SETTLES JANUARY | 192,218.75 | 192,562.40 |
| GNMA I SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY | 100,593.75 | 100,671.90 |
| GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY | 2,589,023.46 | 2,615,051.40 |
| GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY | 1,644,765.64 | 1,661,000.00 |
| GNMA II JUMBOS 5.5% 30 YEARS SETTLES JANUARY | 751,046.89 | 753,161.50 |
| GNMA II JUMBOS 6 30 YEARS SETTLES JAN | 435,421.88 | 437,940.40 |
| GNMA POOL #004772 5% 08-20-2040 BEO | 2,517,231.45 | 2,507,239.61 |
| GNMA POOL #004855 5% 11-20-2040 BEO | 322,032.99 | 318,648.20 |
| GNMA POOL #459066 SER 2028 7.5% DUE 06-15-2028 REG | 23,474.88 | 27,259.97 |
| GNMA POOL #471901 SER 2028 7% DUE 05-15-2028 REG | 2,336.90 | 2,747.79 |
| GNMA POOL #486470 SER 2028 6.5% DUE 08-15-2028 REG | 3,321.42 | 3,948.55 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|------------|--------------|
| GNMA POOL #486516 SER 2028 6.5% DUE 09-15-2028 REG | 4,867.18 | 5,756.83 |
| GNMA POOL #662536 6% 08-15-2037 BEO | 120,443.73 | 128,741.90 |
| GNMA POOL #733600 SER 2040 5% DUE 04-15-2040 REG | 102,620.41 | 105,135.73 |
| GNMA POOL #733627 5% 05-15-2040 BEO | 308,177.62 | 314,384.16 |
| GNMA POOL #781001 SER 2029 7.5% DUE 03-15-2029 REG | 8,022.32 | 9,306.36 |
| GNMAII POOL #892994 FLTG RT 12-31-2040 | 105,031.07 | 100,436.12 |
| GOIP GLOBAL INC COM NEW STK | 3,965.38 | 2,158.00 |
| GOLD AMERN MNG CORP COM STK | 4,647.00 | 2,255.85 |
| GOLD PORT RES LTD COM | 22,377.90 | 8,277.50 |
| GOLD RESOURCE CORP COM | 541,400.84 | 1,908,883.20 |
| GOLD STANDARD MINING CORP COM | 1,810.85 | 900.00 |
| GOLDCORP INC NEW COM | 417,193.45 | 529,873.52 |
| GOLDEN APPLE OIL & GAS INC COM | 1,482.95 | 0.10 |
| GOLDEN EAGLE INTL INC COM NEW STK | 294.02 | 2.21 |
| GOLDEN SPIRIT GAMING LTD COM COM | 82.95 | 0.06 |
| GOLDEN STAR RES LTD CDA COM | 19,856.61 | 20,196.00 |
| GOLDLAND HOLDINGS CO COMMON STOCK | 59,083.09 | 76,650.00 |
| GOLDMAN SACHS 3.625% DUE 08-01-2012 | 20,452.20 | 20,640.10 |
| GOLDMAN SACHS 5.3% DUE 02-14-2012 | 10,522.60 | 10,463.78 |
| GOLDMAN SACHS 5.45% DUE 11-01-2012 | 2,154.80 | 2,141.03 |
| GOLDMAN SACHS 5.45% DUE 11-01-2012 | 42,497.70 | 42,781.04 |
| GOLDMAN SACHS 5.95% DUE 01-18-2018 | 4,782.50 | 5,437.09 |
| GOLDMAN SACHS 6 DUE 06-15-2020 | 185,029.60 | 183,712.88 |
| GOLDMAN SACHS 6% DUE 05-01-2014 | 119,914.80 | 132,196.56 |
| GOLDMAN SACHS 6.6% DUE 01-15-2012 | 21,438.00 | 21,149.26 |
| GOLDMAN SACHS BK SALT LAKE CITY UTAH CTFDEP DTD 10/15/08 ACT/365 SEMI ANNU 5 | 20,000.00 | 21,827.40 |
| GOLDMAN SACHS BK USA CTF DEP 5/6/09 ACT/365 SEMI-ANNUALLY 2 5-6-11 | 10,000.00 | 10,000.00 |
| GOLDMAN SACHS BK USA SALT LAKE CY UT CTFDEP ACT/365 SEMI-ANNU 5.15 10-01-2015 | 10,000.00 | 10,925.70 |
| GOLDMAN SACHS BK USA SALT LAKE CY UT CTFDEP DTD 10/08/2008 SA 5 10-08-2013 | 190,000.00 | 190,000.00 |
| GOLDMAN SACHS BK USA SALT LAKE CY UT DTD01-16-2008 5 01-16-2018 | 30,000.00 | 30,000.00 |
| GOLDMAN SACHS BK USA SALT LAKE CY UT DTD02-27-2008 5 02-27-2018 | 25,000.00 | 25,000.00 |
| GOLDMAN SACHS BK USA SALT LAKE CY UT CTFDEP S/A DTD10-22-2008 5.35 10-22-2018 | 15,000.00 | 15,000.00 |
| GOLDMAN SACHS BK USA YORK CTF DEP DTD 03-19-2008 4.75 03-19-2018 | 10,000.00 | 10,000.00 |
| GOLDMAN SACHS BK USA YORK CTF DEP DTD 07-30-2008 5.15 07-30-2015 | 45,000.00 | 45,000.00 |
| GOLDMAN SACHS BK USA YORK CTF DEP DTD 10-24-2007 5.2 10-24-2014 | 10,000.00 | 10,000.00 |
| GOLDMAN SACHS BK USA YORK CTF DEP DTD 12-05-2007 5.15 12-05-2017 | 10,000.00 | 10,000.00 |
| GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO | 39,048.00 | 38,099.12 |
| GOLDMAN SACHS GROUP 6.6 15 JAN 2012 FOR ACCT#26-05354 | 2,130.02 | 2,115.28 |
| GOLDMAN SACHS GROUP INC SR NT 5 DUE 01-15-2011 BEO | 6,144.40 | 6,004.51 |
| GOLDMAN SACHS GROUP INC 5.5 DUE 11-15-2014 BEO | 20,032.76 | 21,847.94 |
| GOLDMAN SACHS GROUP INC BOND 5.25 DUE 10-15-2013 BEO | 31,831.30 | 32,466.54 |
| GOLDMAN SACHS GROUP INC COM | 249,267.42 | 302,688.00 |
| GOLDMAN SACHS GROUP INC COM | 759,960.95 | 840,800.00 |
| GOLDMAN SACHS GROUP INC COM | 867,818.57 | 1,039,901.44 |
| GOLDMAN SACHS GROUP INC COM | 949,800.59 | 1,138,275.04 |

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| GOLDMAN SACHS GROUP INC COM | 1,372,833.91 | 2,163,042.08 |
| GOLDMAN SACHS GROUP INC COM STK CALL OPT EXP 1/22/11 PR \$165 PER SH | (1,955.00) | (2,400.00) |
| GOLDMAN SACHS GROUP INC COM STK CALL OPTEXP 1/22/11 PR \$175 PER SH | (192.30) | (157.00) |
| GOLDMAN SACHS GROUP INC COM STK FOR ONLYACCT#22-81755 | 1,092,417.03 | 1,218,614.49 |
| GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/1000TH PFD SER B | 26,824.70 | 26,602.60 |
| GOLDMAN SACHS GROUP INC DEPOSITARY SH REPSTG 1/1000TH PFD SER A | 8,878.70 | 11,561.00 |
| GOLDMAN SACHS GROUP INC FOR FUTURE EQUITGOLDMAN SACHS GP 5.625 DUE 011517 | 4,725.35 | 5,265.17 |
| GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019 | 411,428.50 | 408,096.85 |
| GOLDMAN SACHS GROUP INC NT 4% DUE 03-24-2025/03-24-2011 | 9,805.00 | 9,520.38 |
| GOLDMAN SACHS GROUP INC NT 4.75 DUE 07-15-2013BEO | 10,428.10 | 10,652.74 |
| GOLDMAN SACHS GROUP INC NT 6.875 DUE 01-15-2011 BEO | 9,685.00 | 10,005.04 |
| GOLDMAN SACHS USA SALT LAKE CY UT CTFDEP04/02/2008 ACT/365 SEMI 4.75 04-02-18 | 10,000.00 | 11,487.10 |
| GOODRICH CORPORATION | 32,133.14 | 37,850.81 |
| GOODRICH CORPORATION | 113,737.91 | 277,948.92 |
| GOODRICH CORPORATION | 656,413.37 | 807,337.69 |
| GOODYEAR TIRE & RUBBER CO COM | 155,905.78 | 72,296.85 |
| GOODYEAR TIRE & RUBBER CO COM | 215,233.77 | 239,370.00 |
| GOODYEAR TIRE & RUBBER CO COM | 418,534.50 | 474,000.00 |
| GOODYEAR TIRE & RUBBER CO COM STK CALL OPT EXP 2/19/11 PR \$12 PER SH | (674.42) | (650.00) |
| GOOGLE INC CL A CL A | 912,732.17 | 1,155,271.65 |
| GOOGLE INC CL A CL A | 1,317,999.85 | 1,585,899.90 |
| GOOGLE INC CL A CL A | 1,552,895.74 | 1,620,944.13 |
| GOOGLE INC CL A CL A | 1,474,889.62 | 1,960,101.00 |
| GOOGLE INC CL A CL A | 2,896,345.87 | 3,313,758.63 |
| GOOGLE INC CL A CL A | 2,617,021.74 | 3,727,755.72 |
| GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT | 35,418.05 | 38,832.96 |
| GPS INDS INC COM STK | 49,699.12 | 342.79 |
| GRACE W R & CO DEL NEW COM STK | 118,637.68 | 140,520.00 |
| GRACE W R & CO DEL NEW COM STK | 499,590.55 | 606,624.84 |
| GRACO INC COM | 2,425.92 | 2,410.04 |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|--------------|--------------|
| GRACO INC COM | 125,686.72 | 181,470.00 |
| GRACO INC COM | 1,058,578.67 | 1,234,785.00 |
| GRAFTECH INTL LTD COM | 11,713.72 | 13,074.56 |
| GRAHAM CORP COM STK | 2,080.20 | 2,000.00 |
| GRAINGER W W INC COM | 64,577.57 | 69,055.00 |
| GRAINGER W W INC COM | 63,927.41 | 201,640.60 |
| GRAMERCY CAP CORP COM STK | 5,782.35 | 5,818.53 |
| GRANITE CONST INC COM | 11,011.72 | 8,229.00 |
| GRAPHICS TECHNOLOGIES INC COM | 4,311.15 | 0.00 |
| GRAY PUBG & MEDIA INC DEL COM | 0.50 | 0.00 |
| GRAY T.V INC COM CL B | 10,153.45 | 6,545.00 |
| GRAYSTONE PK ENTERPRISES INC COM | 217.48 | 3.00 |
| GREAT ATLANTIC & PAC TEA INC 6.75% DUE 12-15-2012/12-15-2010 BEO | 11,212.00 | 7,260.00 |
| GREAT BASIN GOLD LTD COM STK | 2,804.68 | 2,960.00 |
| GREAT LAKES DREDGE & DOCK CORP NEW COM | 18,138.41 | 16,582.50 |
| GREAT LAKES DREDGE & DOCK CORP NEW COM | 52,404.84 | 79,596.00 |
| GREAT NORTHN IRON ORE PPTYS CTFS BEN INT | 4,898.35 | 6,918.34 |
| GREAT PANTHER SILVER LTD | 39,914.41 | 75,810.60 |
| GREAT PLAINS CORP UNIT | 52,352.29 | 55,004.29 |
| GREAT PLAINS ENERGY INC COM | 65,816.27 | 68,613.51 |
| GREAT PLAINS ENERGY INC COM | 309,299.29 | 329,630.00 |
| GREAT WESTN MINERALS GROUP LTD COM | 13,395.86 | 18,911.88 |
| GREATBATCH INC COM | 426,585.33 | 437,139.15 |
| GREEN BRDG INDS INC COM STK | 4,712.31 | 0.00 |
| GREEN BRDG TECHNOLOGIES INTL INC COM | 56.95 | 30.00 |
| GREEN DOT CORP COM STK | 20,602.63 | 22,696.00 |
| GREEN EARTH TECHNOLOGIES INC COM STK | 61,097.19 | 40,250.00 |
| GREEN MTN COFFEE ROASTERS | 49,335.85 | 50,308.66 |
| GREEN MTN COFFEE ROASTERS | 145,721.28 | 376,739.90 |
| GREEN ST ENERGY INC COM | 1,322.38 | 10.35 |
| GREEN STAR ALTERNATIVE ENERGY INC COM NEW STK | 58.25 | 1.19 |
| GREENBRIER COS INC COM STK | 198,367.54 | 285,464.00 |
| GREENHILL & CO INC COM | 243,638.15 | 253,208.00 |
| GREENLAND MINERALS NPV | 19,592.90 | 26,335.35 |
| GREENS WORLDWIDE INC COM NEW | 2,312.95 | 0.20 |
| GREENSHIFT CORP NEW COM NEW STK | 0.27 | 0.00 |
| GREENSTONE HLDGS INC COM NEW STK | 9,584.95 | 0.00 |
| GREIF INC | 21,400.75 | 30,332.14 |
| GREIF INC. | 31,299.52 | 30,950.00 |
| GREIF INC. | 249,212.70 | 498,295.00 |
| GRID PETE CORP COM STK | 6,256.21 | 1,309.80 |
| GRIFCO INC COM | 348.49 | 0.60 |
| GROOVE NETWORKS INC SER F EXCHANGEABLE CONVERTIBLE PREFERRED STOCK | 3,000.00 | 3,000.00 |
| GROUP 1 AUTOMOTIVE INC COM | 1,177.36 | 2,088.00 |
| GROUPE CGI INC CL A SUB VTG | 4,114.02 | 6,558.80 |

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| | | |
|--|------------|------------|
| GRUBB & ELLIS CO COM PAR \$0.01 | 2,546.95 | 2,540.00 |
| GSAA HOME EQUITY TR 2007 7 SR AST BACKEDCTF CL A 4 VAR RATE 07-25-2037 REG | 174,487.50 | 176,036.49 |
| GSC PARTNERS CDO FD V LTD PREF SHS | 1,058.95 | 15.00 |
| GSE SYS INC COM STK | 13,699.04 | 9,050.00 |
| GSI TECHNOLOGY INC COM | 3,671.76 | 4,050.00 |
| GT SOLAR INTL INC COM | 34,698.29 | 41,231.52 |
| GTE CAL INC PFD SER 1956 4.50 RED \$22 | 17,721.16 | 19,093.87 |
| GTX CORP COM STK | 85,551.95 | 39,743.18 |
| GTY BK & TR CO DENVER COLO DTD 07-30-2008 4.6 07-29-2011 | 30,000.00 | 30,000.00 |
| GUESS INC COM | 4,837.51 | 4,771.13 |
| GUESS INC COM | 359,876.95 | 583,928.80 |
| GUESS? INC COMSTK CALL OPT EXP 03/19/11 PR \$43 PER SH | (678.24) | (610.00) |
| GUGGENHEIM FUNDS DISTRIBUTORS INC | 3,429.95 | 4,206.00 |
| GUGGENHEIM FUNDS DISTRIBUTORS INC | 13,031.66 | 15,442.63 |
| GUGGENHEIM FUNDS DISTRIBUTORS INC | 653,580.96 | 657,171.72 |
| GULF ALTERNATIVE ENERGY CORP COM | 8,214.31 | 1.75 |
| GULF KEYSTONE PETROLEUM COM USD0.01 | 43,896.25 | 64,922.55 |
| GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A | 119,581.63 | 118,560.00 |
| GULFPORT ENERGY CORP COM NEW COM NEW | 40,046.17 | 60,704.00 |
| H J HEINZ | 260,768.01 | 399,092.74 |
| H J HEINZ | 436,468.49 | 491,842.95 |
| H QUOTIENT INC COM STK | 72.95 | 0.00 |
| HAIN CELESTIAL GROUP INC COM | 14,550.92 | 17,589.00 |
| HALLIBURTON CO COM | 216,802.60 | 290,041.54 |
| HALLIBURTON CO COM | 354,788.96 | 457,296.00 |
| HALLIBURTON CO COM | 555,857.94 | 645,114.00 |
| HALLIBURTON CO COM | 421,097.67 | 934,312.89 |
| HALLIBURTON CO COMSTK CALL OPT EXP 01/22/11 PR \$40 PER SH | (365.52) | (334.00) |
| HA-LO INDS INC COM DELAWARE COMMON STOCK | 4,129.14 | 0.00 |
| HALO INNOVATIONS INC SER A CONV PFD | 4,129.39 | 4,713.49 |

- 68 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|------------|--------------|
| HAMPTON RDS BANKSHARES INC COM STK | 655.72 | 689.52 |
| HANCOCK HLDG CO COM | 19,001.31 | 14,829.55 |
| HANCOCK HLDG CO COM | 589,601.49 | 571,704.00 |
| HANDLEMAN CO COM | 4,272.46 | 85.00 |
| HANESBRANDS INC COM STK | 2,234.34 | 2,768.60 |
| HANFENG EVERGREEN INC COM | 2,501.75 | 1,799.43 |
| HANG LUNG PROPERTIES HKD1 | 469,300.60 | 579,928.91 |
| HANGER ORTHOPEDIC GROUP COM NEW | 1,137.87 | 1,462.11 |
| HANNOVER RUECKVERS ORD NPV(REGD) | 165,089.05 | 186,744.51 |
| HANSEN MED INC COM STK | 326,534.68 | 60,941.00 |
| HANSEN NAT CORP COM | 92,622.78 | 106,232.96 |
| HANSEN NAT CORP COM | 116,317.70 | 130,700.00 |
| HANSEN NAT CORP COM | 150,764.16 | 167,296.00 |
| HARBIN ELEC INC COM STK | 12,972.16 | 12,145.00 |
| HARBIN ELECTRIC INC COMSTK CALL OPT EXP 01/22/11 PR \$20 PER SH | (264.26) | 0.00 |
| HARBOR BIOSCIENCES INC COM | 5,611.20 | 314.79 |
| HARLEY DAVIDSON COM USD0.01 | 125,851.33 | 154,240.28 |
| HARLEY DAVIDSON COM USD0.01 | 150,340.66 | 162,949.00 |
| HARLEY DAVIDSON COM USD0.01 | 219,101.90 | 205,489.09 |
| HARLEYSVILLE GROUP INC COM | 19,464.35 | 22,263.74 |
| HARMAN INTL INDS INC NEW COM STK USD0.01 | 152,309.65 | 80,978.70 |
| HARMAN INTL INDS INC NEW COM STK USD0.01 | 108,723.86 | 157,420.00 |
| HARMAN INTL INDS INC NEW COM STK USD0.01 | 392,150.57 | 532,450.00 |
| HARMONIC INC COM | 32,554.75 | 47,135.00 |
| HARRAHS OPER INC 5.75% DUE 10-01-2017 | 18,148.96 | 17,437.50 |
| HARRIS CORP COM | 36,846.54 | 37,973.54 |
| HARRIS CORP COM | 141,438.18 | 146,137.80 |
| HARRIS CORP COM | 192,927.92 | 276,330.00 |
| HARRIS CORP COM | 582,509.28 | 584,370.00 |
| HARRY & DAVID 9% DUE 03-01-2013 | 24,098.75 | 18,000.00 |
| HARRY WINSTON DIAMOND CORP COM STK | 6,481.95 | 5,850.00 |
| HARSCO CORP COM | 7,624.09 | 5,664.00 |
| HARSCO CORP COM | 428,899.62 | 472,944.00 |
| HARTE-HANKS INC COM (NEW) | 57,115.80 | 67,681.00 |
| HARTFORD FINL SVCS 5.25% DUE 10-15-2011 | 8,308.00 | 10,305.21 |
| HARTFORD FINL SVCS 6.1% DUE 10-01-2041 | 18,363.60 | 18,362.08 |
| HARTFORD FINL SVCS GROUP INC COM | 72,422.32 | 81,244.46 |
| HARTFORD FINL SVCS GROUP INC COM | 414,004.51 | 296,290.65 |
| HARTFORD FINL SVCS GROUP INC COM | 836,889.40 | 940,395.00 |
| HARTFORD FINL SVCS GROUP INC COM | 979,044.05 | 1,072,845.00 |
| HARTFORD FIRE INS CO PFD CL C SER 1 7.50% | 4,576.19 | 4,891.12 |
| HARVEST NAT RES INC COM | 12,831.00 | 16,441.67 |
| HARVEST NATURAL RESOURCES IN COM STK CALL OPT EXP 3/19/11 PR \$10 PER SH | (102.30) | 0.00 |
| HASBRO INC COM | 115,820.31 | 128,351.26 |
| HASBRO INC COM | 92,545.93 | 153,335.00 |

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|---|------------|------------|
| HASBRO INC COM | 73,862.54 | 161,544.32 |
| HASTINGS ENTMT INC COM | 1,321.02 | 918.00 |
| HATHOR EXPL LTD COM | 70,171.84 | 99,510.40 |
| HATTERAS FINL CORP COM REIT | 191,738.10 | 208,908.04 |
| HATTERAS FINL CORP COM REIT | 311,905.36 | 317,835.00 |
| HAUPPAUGE DIGITAL INC COM | 2,696.99 | 2,240.00 |
| HAWAIIAN ELEC INDS INC COM | 22,218.04 | 23,876.97 |
| HAWAIIAN HLDGS INC COM | 106,696.67 | 152,096.00 |
| HAWTHORNE GOLD CORP CDA | 11,128.45 | 11,078.73 |
| HAYNES INTL INC COM NEW COM NEW | 8,450.22 | 4,311.17 |
| HAYS PLC ORD GBP0.01 | 215,060.02 | 256,859.90 |
| HCA INC 6.25% DUE 02-15-2013 | 20,349.75 | 20,400.00 |
| HCA INC 7.5% DUE 11-06-2033 | 19,964.47 | 18,400.00 |
| HCA INC 9.125% DUE 11-15-2014 | 10,000.00 | 10,487.50 |
| HCA INC 9.25% DUE 11-15-2016 | 60,000.00 | 64,012.50 |
| HCA INC FORMERLY HCA-HEALTHCARE CO NT DTD 09-23-2002 6.3 DUE 10-01-2012 BEO | 1,373.60 | 2,045.00 |
| HCA INC SR SECD TOGGLE NT 9.625 DUE 11-15-2016/11-15-2008 BEO | 3,023.44 | 3,379.79 |
| HCC INS HLDGS INC COM | 7,882.12 | 7,235.00 |
| HCC INS HLDGS INC COM | 194,681.71 | 217,050.00 |
| HCC INS HLDGS INC COM | 402,193.48 | 403,713.00 |
| HCC INS HLDGS INC COM | 364,745.22 | 416,736.00 |
| HCP INC COM REIT | 36,181.30 | 39,733.20 |
| HCP INC COM REIT | 295,064.48 | 337,143.56 |
| HEADWATERS INC COM | 1,829.23 | 1,832.00 |
| HEALTH CARE REIT INC COM | 143,137.10 | 173,886.00 |
| HEALTH CARE REIT INC COM | 212,258.37 | 232,895.10 |
| HEALTH CARE REIT INC PFD SER D 7.875% PFD SER D 7.875% | 30,187.68 | 29,757.00 |
| HEALTH NET INC COM | 375,511.13 | 390,247.00 |
| HEALTH NET INC COM | 631,862.00 | 648,137.50 |
| HEALTH NET INC COM | 618,144.48 | 682,250.00 |

- 69 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| HEALTHCARE RLTY TR | 61,478.76 | 53,073.70 |
| HEALTHCARE SVCS GROUP INC COM | 13,747.83 | 15,209.11 |
| HEALTHMED SVCS LTD COM PAR \$.001 COM PAR\$.001 | 22,009.82 | 5,940.00 |
| HEALTHSOUTH CORP COM NEW STK | 299,951.16 | 398,253.30 |
| HEALTHSPRING INC COM STK | 5,834.77 | 7,959.00 |
| HEALTHSPRING INC COM STK | 610,157.06 | 813,622.04 |
| HEALTHWAYS INC COM STK | 9,596.47 | 8,760.60 |
| HEAR ATLAST HLDGS INC COM STK | 146,891.25 | 5,169.27 |
| HEARTLAND PMT SYS INC COM STK | 2,478.61 | 3,856.99 |
| HEARTLAND PMT SYS INC COM STK | 955,919.19 | 905,154.00 |
| HEARTWARE INTL INC COM COM | 5,481.95 | 6,567.75 |
| HECKMANN CORP COM STK | 15,170.15 | 16,347.50 |
| HECLA MINING CO COM STK CALL OPT EXP 1/22/11 PR \$11 PER SH | (210.02) | (292.00) |
| HECLA MNG CO COM | 410,425.40 | 677,187.66 |
| HEELYS INC COM | 225.86 | 218.88 |
| HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023 | 4,482.79 | 3,939.66 |
| HEINEKEN NV EUR1.60 | 264,199.19 | 275,046.67 |
| HEINEKEN NV EUR1.60 | 1,394,262.02 | 1,300,269.65 |
| HELI ELECTRONICS CORP COM NEW | 0.00 | 18,099.00 |
| HELIX ENERGY SOLUTIONS GROUP INC COM STK | 4,160.75 | 4,249.00 |
| HELMERICH & PAYNE INC COM | 29,723.17 | 35,549.61 |
| HELMERICH & PAYNE INC COM | 107,281.57 | 129,199.20 |
| HELMERICH & PAYNE INC COM | 135,690.80 | 135,744.00 |
| HELVETIA HOLDING CHF0.10 | 637,826.89 | 807,497.93 |
| HEMISPHERX BIOPHARMA INC COM | 202,047.16 | 78,096.38 |
| HEMIWEDGE INDUSTRIES INC COM STK | 6,877.00 | 4,500.00 |
| HENRY JACK & ASSOC INC COM | 3,500.28 | 4,372.50 |
| HENRY JACK & ASSOC INC COM | 417,178.97 | 521,785.00 |
| HERBALIFE LTD COM STK | 36,125.54 | 39,859.71 |
| HERCULES OFFSHORE INC COM STK | 38,169.12 | 47,961.36 |
| HERCULES TECHNOLOGY GROWTH CAP INC COM | 5,004.00 | 8,288.00 |
| HERCULES TECHNOLOGY GROWTH CAP INC COM | 16,941.90 | 25,458.31 |
| HERITAGE WORLDWIDE INC COM | 596.86 | 2.55 |
| HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT | 5,654.43 | 5,940.00 |
| HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT | 19,111.00 | 19,140.00 |
| HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT | 31,019.47 | 31,020.00 |
| HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM | 33,616.60 | 36,868.19 |
| HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM | 103,232.34 | 183,602.10 |
| HESKA CORP COM RESTRICTED NEW STOCK | 2,168.05 | 496.00 |
| HESS CORP COM STK | 177,810.04 | 250,579.71 |
| HESS CORP COM STK | 295,704.49 | 439,722.30 |
| HESS CORP COM STK | 261,962.83 | 577,647.38 |
| HESS CORP NT 8.125 DUE 02-15-2019 REG | 81,583.60 | 101,069.60 |
| HEWLETT PACKARD CO COM | 185,529.99 | 188,313.30 |
| HEWLETT PACKARD CO COM | 607,209.98 | 595,514.69 |

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|--|--------------|--------------|
| HEWLETT PACKARD CO COM | 1,266,848.44 | 1,174,590.00 |
| HEWLETT PACKARD CO COM | 1,356,928.63 | 2,402,015.50 |
| HEXCEL CORP NEW COM | 6,896.05 | 9,045.00 |
| HFF INC CL A CL A | 754.44 | 966.00 |
| HHGREGG INC COM STK | 282,528.09 | 208,452.50 |
| HICKORY TECH CORP COM | 4,667.45 | 4,780.00 |
| HIENERGY TECHNOLOGIES INC COM | 26,581.54 | 59.52 |
| HILL INTL INC COM | 5,226.60 | 6,470.00 |
| HILL ROM HLDGS INC COM STK | 122,979.23 | 255,905.00 |
| HILLENBRAND INC COM STK | 1,962.78 | 2,090.03 |
| HILLTOP HLDGS INC COM STK | 3,527.00 | 2,976.00 |
| HILLTOP HLDGS INC COM STK | 13,922.16 | 13,888.00 |
| HIRE INTL INC COM STOCK | 728.90 | 600.00 |
| HIROSE ELECTRIC NPV | 92,805.24 | 90,154.72 |
| HISPANIC T V NETWORK INC COM | 1,082.47 | 0.00 |
| HI-TECH PHARMACAL INC COM | 1,158.18 | 1,247.50 |
| HKN INC COM STK | 11,736.60 | 3,671.50 |
| HLTH MGMT ASSOC INC NEW CL A COM | 11,061.85 | 13,098.42 |
| HMS HLDGS CORP COM | 19,169.57 | 26,037.54 |
| HMS HLDGS CORP COM | 161,377.01 | 200,787.00 |
| HOCHTIEF AG NPV | 195,149.11 | 249,371.59 |
| HOKU CORP COM | 5,001.73 | 3,432.00 |
| HOLLY CORP COM PAR \$0.01 | 39,142.97 | 63,315.81 |
| HOLLY CORP COM PAR \$0.01 | 553,593.26 | 517,779.00 |
| HOLLY ENERGY PARTNERS L P | 2,266.73 | 2,631.39 |
| HOLLYWOOD PLAYHOUSE RLTY CORP 8.00% CUM PFD STK \$100 PAR DESP | 78,395.55 | 30,865.50 |
| HOLOGIC INC COM | 34,701.51 | 33,876.00 |
| HOLOGIC INC COM | 204,321.75 | 240,896.00 |
| HOLOGIC INC COM | 426,402.14 | 500,612.00 |
| HOME DEPOT INC COM | 403,975.54 | 491,644.42 |

- 70 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|------------|--------------|
| HOME DEPOT INC COM | 490,026.44 | 645,104.00 |
| HOME DEPOT INC COM | 953,667.47 | 1,445,523.80 |
| HOME DEPOT INC COMSTK CALL OPT EXP 01/22/11 PR \$33 PER SH | (170.48) | (438.00) |
| HOME RETAIL GROUP ORD GBP0.10 | 204,521.28 | 159,100.12 |
| HOME SOLUTIONS AMER INC COM STK | 1,408.62 | 0.00 |
| HOME BANC NATL ASSN LAKE MARY FLA DTD 11-23-2010 .2 C/D 12-31-2010 | 20,000.00 | 19,997.00 |
| HOMELAND SAFETY INTL INC COM STK | 3,344.23 | 0.20 |
| HONDA MOTOR CO NPV | 730,492.60 | 863,206.84 |
| HONEYWELL INTL INC COM STK | 147,343.65 | 179,763.14 |
| HONEYWELL INTL INC COM STK | 311,850.17 | 462,492.00 |
| HONEYWELL INTL INC COM STK | 431,756.37 | 541,700.40 |
| HONEYWELL INTL INC COM STK | 582,881.41 | 1,043,583.96 |
| HONEYWELL INTL INC COM STK | 800,641.74 | 1,057,884.00 |
| HONEYWELL INTL INC SR NT 3.875 DUE 02-15-2014 BEO | 41,788.52 | 42,470.48 |
| Hong Kong dollar | (514.56) | (514.56) |
| Hong Kong dollar | 77.84 | 77.84 |
| Hong Kong dollar | 6,947.72 | 6,947.72 |
| Hong Kong dollar | 17,328.90 | 17,328.90 |
| Hong Kong dollar | 20,582.35 | 20,582.35 |
| HOOPER HOLMES INC COM | 715.36 | 700.00 |
| HORACE MANN EDUCATORS CORP COM | 65,034.64 | 110,044.00 |
| HORACE MANN EDUCATORS CORP COM | 293,754.27 | 300,005.20 |
| HORIYOSHI WORLDWIDE INC COMMON STOCK | 4,467.46 | 4,505.00 |
| HORIZON LINES INC COM CL A COM STK | 4,925.22 | 4,680.14 |
| HORMEL FOODS CORP COM | 7,916.59 | 10,559.10 |
| HORMEL FOODS CORP COM | 54,681.83 | 89,346.18 |
| HORNBECK OFFSHORE SVCS INC NEW COM | 17,190.55 | 16,704.00 |
| HORNE INTL INC COM STK | 2,185.44 | 240.00 |
| HORSEHEAD HLDG CORP COM STK | 28,370.01 | 32,600.00 |
| HORSEHEAD HLDG CORP COM STK | 406,572.52 | 459,829.52 |
| HOSPIRA INC COM | 13,410.91 | 16,428.55 |
| HOSPIRA INC COM | 106,486.26 | 234,176.45 |
| HOSPITALITY PPTYS TR COM SH BEN INT | 48,904.35 | 56,208.02 |
| HOSPITALITY PPTYS TR COM SH BEN INT | 309,744.82 | 341,890.56 |
| HOSPITALITY PPTYS TR COM SH BEN INT | 350,993.94 | 412,416.00 |
| HOSPITALITY PPTYS TR PFD SER C 7.00% | 1,424.63 | 2,398.00 |
| HOST HOTELS & RESORTS INC REIT | 657.08 | 1,154.62 |
| HOST HOTELS & RESORTS INC REIT | 342,011.47 | 299,322.50 |
| HOT TOPIC INC COM | 3,705.52 | 3,788.56 |
| HOUSEHOLD FIN CORP 6.375% DUE 11-27-2012 | 14,904.90 | 16,262.48 |
| HOVNANIAN ENTERPRISES INC CL A | 53,838.52 | 48,425.60 |
| HOVNANIAN K 7.75% DUE 05-15-2013 | 21,441.15 | 22,125.00 |
| HOWARD HUGHES CORP COM STOCK | 6,199.20 | 9,142.56 |
| HOYA CORP NPV | 834,584.51 | 777,202.68 |
| HRPT PPTYS TR 6.95% DUE 04-01-2012 | 8,666.10 | 10,457.41 |

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| | | |
|---|--------------|--------------|
| HSBC BK USA N A WILMINGTON DEL CTF DEP DTD 03-21-2006 0 09-21-2011 | 20,000.00 | 20,000.00 |
| HSBC CAP FDG DLR 2 L P PERP PFD SECS 144A DUE 12-29-2049/06-27-2013 BEO | 45,000.00 | 42,300.00 |
| HSBC FIN CORP HSBC FIN INTERNOTES BOOK ENTRY MTN 5.25% DUE 07-15-2014 | 2,000.00 | 2,075.51 |
| HSBC FIN CORP HSBC FIN INTERNOTES BOOK ETRANCHE # TR 00435 4.5 DUE 02-15-2012 | 3,104.80 | 3,064.87 |
| HSBC FINANCE CORPORATION CRP HI 7 DUE 05-15-2012 BEO | 35,201.07 | 37,553.08 |
| HSBC HLDGS ORD USD0.50(UK REG) | 698,575.58 | 647,619.19 |
| HSBC HLDGS ORD USD0.50(UK REG) | 1,357,174.80 | 1,287,198.71 |
| HSBC HLDGS ORD USD0.50(UK REG) | 1,441,733.88 | 1,396,789.88 |
| HSBC HLDGS PLC PERP SUB CAP SECS PFD STK | 20,000.00 | 20,128.80 |
| HSBC USA INC NEW DEPOSITARY SH REPSTG 1/40TH PFD SER H PFD STK | 2,459.95 | 2,443.00 |
| HSBC USA INC NEW PFD STK SER F FLTG RATE | 80,000.00 | 80,062.40 |
| HSN INC DEL COM | 253.33 | 1,685.75 |
| HTC CORPORATION TWD10 | 100,909.48 | 222,248.90 |
| HUB GROUP INC CL A | 224,704.50 | 258,630.40 |
| HUBBELL INC CL B COM | 1,463.71 | 2,164.68 |
| HUBBELL INC CL B COM | 101,900.23 | 132,286.00 |
| HUDSON CITY BANCORP INC COM STK | 28,150.97 | 27,456.46 |
| HUDSON CITY BANCORP INC COM STK | 149,438.04 | 145,236.00 |
| HUDSON CITY BANCORP INC COM STK | 181,969.18 | 168,677.60 |
| HUDSON CITY BANCORP INC COM STK | 350,360.07 | 324,870.00 |
| HUDSON PACIFIC PROPERTIES INC COM | 1,890.06 | 1,881.25 |
| HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS | 96,664.36 | 93,828.79 |
| HUMAN GENOME SCIENCES INC COM | 44,907.26 | 39,609.62 |
| HUMANA INC COM | 52,879.18 | 56,984.34 |
| HUMANA INC COM | 123,127.06 | 231,714.42 |
| HUMANA INC COM | 218,610.33 | 372,232.00 |
| HUMANA INC COM | 367,556.35 | 509,082.00 |
| HUMANA INC COM STK CALL OPT EXP 2/19/11 PR \$55 PER SH | (511.55) | (420.00) |
| HUMATECH INC COM | 1,117.40 | 30.00 |
| HUMITECH INTL GROUP INC NEW COM | 764.83 | 0.00 |

- 71 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|------------|--------------|
| HUNT GOLD CORP COM STK | 0.07 | 0.00 |
| HUNT J B TRANS SVCS INC COM | 294,802.09 | 334,642.00 |
| HUNTINGTON BANCSHARES INC COM | 244,730.66 | 149,140.83 |
| HUNTINGTON BANCSHARES INC COM | 200,362.54 | 230,507.78 |
| HUNTINGTON BANCSHARES INC COM | 241,567.90 | 281,670.00 |
| HUNTINGTON PFD CAP INC EXCH PREP PFD SECS CL C | 9,429.40 | 8,657.55 |
| HUNTSMAN CORP COM STK | 39,560.80 | 58,537.50 |
| HUNTSMAN CORP COM STK | 226,749.47 | 430,836.00 |
| HUNTSMAN CORP COM STK | 345,020.72 | 533,862.00 |
| HURON CONSULTING GROUP INC COM STK | 3,024.64 | 2,645.00 |
| HYATT HOTELS CORP COM CL A COM CL A | 1,835.50 | 2,288.00 |
| HYATT HOTELS CORP COM CL A COM CL A | 109,033.88 | 132,704.00 |
| HYATT HOTELS CORP COM CL A COM CL A | 198,378.20 | 233,376.00 |
| HYBRID FUELS INC COM STK | 4,522.90 | 100.50 |
| HYDROGEN HYBRID CORP COM STK | 18,155.20 | 0.69 |
| HYDROGEN HYBRID TECHNOLOGIES INC COM STK | 7,073.90 | 3.00 |
| HYDRO-QUEBEC BOND 6.3% DUE 05-11-2011 REG | 34,940.85 | 35,720.90 |
| HYFLUX LTD SHS | 7,743.24 | 12,224.25 |
| HYPERDYNAMICS CORP COM | 82,378.64 | 164,920.00 |
| HYPERTENSION DIAGNOSTICS INC COM | 7,932.85 | 3,600.00 |
| HYTHIAM INC COM | 21,028.52 | 374.50 |
| I SH MSCI AUSTRIA INVESTABLE MKT INDEX FD | 10,926.95 | 11,611.60 |
| I/O FHLMC MULTICLASS FHMS K007 X1 VAR RT04-25-2020 | 27,005.58 | 27,054.88 |
| I/O FHLMC MULTICLASS FHMS K008 X1 VAR RT06-25-2020 | 50,499.33 | 50,692.06 |
| I/O FHLMC MULTIFAMILY STRUCTURED PASS THRO VAR RT K009 X1 DUE 08-25-2020 | 78,027.47 | 77,669.20 |
| I/O GNMA REMIC SER 2006-47 CL SA FLT RT 08-16-2036 | 57,486.46 | 60,867.70 |
| IAC / INTERACTIVECORP COM PAR \$.001 STK | 6,123.61 | 4,879.00 |
| IAC / INTERACTIVECORP COM PAR \$.001 STK | 291,115.66 | 437,531.50 |
| IAMGOLD CORP COM STK | 29,495.79 | 32,040.00 |
| IBERIABANK CORP COM | 988,887.15 | 1,017,036.00 |
| IBERIABANK LAFAYETTE LA CTF DEP DTD 01-15-2010 3.8 01-15-2020 | 10,000.00 | 10,000.00 |
| IBIZ TECH CORP COM NEW | 4,825.81 | 0.00 |
| IBN 01/22/2011 45.000 C IBN 110122C00045000 | (769.53) | (1,160.00) |
| ICAD INC COM STK | 26,402.17 | 27,000.00 |
| ICAGEN INC | 2,230.17 | 1,770.00 |
| ICF INTL INC COM STK | 38,198.53 | 41,152.00 |
| ICICI BK LTD SUB NT 144A DUE 04-30-2022/04-30-2017 BEO | 121,958.54 | 121,542.50 |
| ICL-ISRAEL CHEM ILS1 | 37,764.49 | 43,473.26 |
| IDACORP INC COM | 271,698.63 | 281,048.00 |
| IDENIX PHARMACEUTICALS INC COM | 2,389.19 | 3,276.00 |
| IDENIX PHARMACEUTICALS INC COMSTK CALL OPT EXP 04/16/11 PR \$5 PER SH | (57.30) | 0.00 |
| IDERA PHARMACEUTICALS INC COM NEW STK | 7,735.57 | 5,491.00 |
| IDEXX LABS INC | 3,678.48 | 4,499.30 |
| IDGLOBAL CORP COM PAR \$0.001 STK | 7,587.99 | 31.15 |
| IDT CORP CL B NEW CL B NEW | 14,023.86 | 15,765.52 |

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| | | |
|--|------------|------------|
| IELEMENT CORP COM NEW STK | 13,664.95 | 6.34 |
| IESI BFC LTD COM | 9,176.70 | 10,473.30 |
| IFINIX CORP COM PAR \$.0001 NEW COM PAR \$.0001 NEW | 201.95 | 135.00 |
| IFLI ACQUISITION CORP COM STK | 2,759.18 | 0.01 |
| IGATE CORP COM STK ISIN# US45169U1051 | 95,519.87 | 91,651.50 |
| IGO INC COM STK | 2,808.84 | 3,648.00 |
| IGSM GROUP INC COM | 1,006.95 | 600.00 |
| II-VI INC COM | 2,719.40 | 4,636.00 |
| IKANOS COMMUNICATIONS COM | 6,880.57 | 5,360.00 |
| I-LEVEL MEDIA GROUP INC COM | 9,921.18 | 96.48 |
| ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2010 BEO | 19,974.80 | 15,600.00 |
| ILL TOOL WKS INC COM | 47,191.48 | 57,754.82 |
| ILL TOOL WKS INC COM | 405,713.61 | 666,432.00 |
| ILLINOIS STUDENT ASSISTANCE COMMN STUDENFLTG-ASSET BKD NTS-SER 1 25 JUL 2045 | 381,218.40 | 377,992.00 |
| ILLUMINA INC COM | 79,784.10 | 92,983.12 |
| ILLUMINA INC COM | 580,461.29 | 782,249.00 |
| ILX RESORTS INC PFD SER C CONV | 21,639.46 | 24,469.00 |
| IMAGING DIAGNOSTIC SYS INC COM | 11,146.36 | 14,000.00 |
| IMAGING3 INC COM STK | 11,024.92 | 1,540.71 |
| IMAGINON INC COM NEW | 8,031.64 | 0.15 |
| IMATION CORP COM | 10,256.38 | 10,310.00 |
| IMAX CORP COM | 2,725.43 | 5,614.00 |
| IMMTECH PHARMACEUTICALS INC | 8,758.45 | 55.00 |
| IMMUCOR INC COM STK | 4,295.16 | 3,966.00 |
| IMMUNICON CORP DEL COM | 409.08 | 24.00 |
| IMMUNOGEN INC COM | 21,188.50 | 25,002.00 |
| IMMUNOMEDICS INC COM | 4,762.08 | 5,101.50 |
| IMPAC MTG HLDGS INC COM NEW COM NEW | 17,281.81 | 2,014.31 |
| IMPACT FUSION INTL INC COM STK | 0.18 | 0.05 |
| IMPATH LIQ TR LIQ TR INT CL A | 2,900.06 | 5.56 |

- 72 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|--------------|--------------|
| IMPAX LABORATORIES INC COM | 23,494.49 | 24,212.44 |
| IMPAX LABORATORIES INC COM | 117,406.61 | 136,748.00 |
| IMPAX LABORATORIES INC COM | 287,020.91 | 345,892.00 |
| IMPERIAL CR INDS INC COM | 3,502.00 | 34.00 |
| IMPERIAL INDS INC COM NEW | 2,933.31 | 39.13 |
| IMPERIAL OIL LTD COM NEW | 30,315.98 | 30,390.00 |
| IMPERIAL RES INC COM STOCK | 746.95 | 760.00 |
| IMPERIAL TOBACCO ORD GBP0.10 | 1,001,612.51 | 1,046,271.57 |
| IMPLANT SCIENCES CORP COM STK | 33,628.86 | 38,529.72 |
| INCYTE CORP COM | 5,774.20 | 8,280.00 |
| INCYTE CORP COM | 222,767.76 | 215,445.60 |
| INDIGO-ENERGY INC COM | 791,770.99 | 51,000.28 |
| INDITEX EUR0.15 | 757,811.90 | 794,461.31 |
| INDITEX EUR0.15 | 919,456.23 | 1,072,683.75 |
| INDUSTRIAL & COMMERCIAL BK OF CHINA H CNY1 | 8,562.90 | 10,427.20 |
| INDUSTRIAL SVCS AMER INC FLA COM | 31,587.40 | 31,372.65 |
| INDUSTRY CALIF SALES TAX REV TAXABLE 6.6 TAXABLE DUE 01-01-2019 | 5,364.20 | 5,099.40 |
| INDYMAC BANCORP INC COM | 1,758.65 | 3.42 |
| INERGETICS INC COM | 539.95 | 3.20 |
| INFINEON TECHNOLOG ORD NPV (REGD) | 130,561.96 | 244,103.10 |
| INFINERA CORP COM STK USD0.001 | 106,101.13 | 126,284.25 |
| INFINERA CORP COM STK USD0.001 | 172,812.74 | 188,006.00 |
| INFINITY PPTY & CAS CORP COM | 38,731.77 | 55,620.00 |
| INFORMATICA CORP COM | 60,316.95 | 66,045.00 |
| INFORMATICA CORP COM | 222,394.67 | 377,337.10 |
| INFORMATION SVCS GROUP INC UNIT 1 COM & 1 WT EXP | 2,006.95 | 2,060.00 |
| INFOSONICS CORP COM | 4,988.38 | 385.00 |
| INFOSPACE INC COM PAR \$.0001 COM PAR \$.0001 | 56,863.57 | 39,840.00 |
| INFRARED SYS INTL COM NEW STK | 0.00 | 7.12 |
| ING GLOBAL ADVANTAGE & PREM OPPORTUNITY | 38.45 | 29.55 |
| ING GROEP N V PERP HYBRID CAP SECS PFD STK | 40,167.45 | 46,360.00 |
| ING GROEP N V PERPETUAL HYBRID CAP SECS | 11,219.00 | 12,645.00 |
| ING GROEP NV CVA EUR0.24 | 744,443.20 | 758,897.36 |
| ING GROEP NV CVA EUR0.24 | 968,469.05 | 927,086.16 |
| INGERSOLL-RAND PLC COM STK | 64,831.19 | 102,549.02 |
| INGERSOLL-RAND PLC COM STK | 279,152.81 | 341,402.50 |
| INGERSOLL-RAND PLC COM STK | 335,823.57 | 383,783.50 |
| INGERSOLL-RAND PLC COM STK | 865,495.47 | 1,050,107.00 |
| INGRAM MICRO INC CL A | 13,122.93 | 13,363.00 |
| INGRAM MICRO INC CL A | 62,797.04 | 72,542.00 |
| INGRAM MICRO INC CL A | 181,407.49 | 204,263.00 |
| INLAND BK & TR LAKE ZURICH ILL CTF DEP DTD 03-24-2009 3.1 09-24-2013 | 25,000.00 | 25,000.00 |
| INLAND REAL ESTATE CORP COM NEW STK | 30,440.08 | 27,471.34 |
| INMARSAT ORD EUR0.0005 | 150,901.08 | 141,890.84 |
| INN OF MTN 12 DUE 12-31-2040 IN DEFAULT | 11,775.00 | 5,212.50 |

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| | | |
|--|--------------|------------|
| INNERGEX RENEWABLE ENERGY INC | 16,857.13 | 23,424.76 |
| INNODATA ISOGEN INC COM NEW | 204,669.88 | 128,700.00 |
| INNOFONE COM INC COM PAR \$.001 COM PAR \$.001 | 7,979.85 | 45.00 |
| INNOPHOS HLDGS INC COM STK | 4,132.65 | 7,144.09 |
| INNOSPEC INC COM STK | 11,983.65 | 14,657.24 |
| INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054 | 11,717.30 | 2,976.75 |
| INNOVEX INC COM | 7,185.19 | 5.58 |
| INOLIFE TECHNOLOGIES INC COM | 433.96 | 280.00 |
| INOVIO PHARMACEUTICAL INC | 15,786.24 | 16,675.00 |
| INPEX CORPORATION NPV | 1,024,714.53 | 696,907.09 |
| INROB TECH LTD COM | 263.98 | 1.70 |
| INSIGHT ENTERPRISES INC COM | 67,239.10 | 64,484.00 |
| INSITE VISION INC COM | 154,576.65 | 32,026.00 |
| INSITUFORM TECHNOLOGIES INC CL A COM | 17,744.18 | 29,161.00 |
| INSITUFORM TECHNOLOGIES INC CL A COM | 255,144.08 | 354,094.07 |
| INSMED INC COM NEW | 5,420.73 | 3,784.80 |
| INSPIRATION MNG CORP COM | 19,165.44 | 1,283.00 |
| INSTEEL INDS INC COM | 6,439.95 | 8,743.00 |
| INTC 01/22/2011 22.500 C INTC 110122C00022500 | (805.53) | 0.00 |
| INTEGRA LIFESCIENCES HLDG CORP COM DESP | 104,404.16 | 132,440.00 |
| INTEGRAL TECHNOLOGIES INC COM | 4,942.54 | 1,500.00 |
| INTEGRATED DEVICE TECHNOLOGY INC COM | 13,589.65 | 15,318.00 |
| INTEGRATED DEVICE TECHNOLOGY INC COM | 157,074.98 | 182,484.00 |
| INTEGRATED SILICON SOLUTION INC COM | 8,718.96 | 8,431.50 |
| INTEGRATED SILICON SOLUTION INC COM | 66,421.87 | 74,679.00 |
| INTEGRYS ENERGY GROUP INC COM STK | 50,742.38 | 77,616.00 |
| INTEGRYS ENERGY GROUP INC COM STK | 59,980.71 | 85,648.82 |
| INTEGRYS ENERGY GROUP INC COM STK | 95,204.79 | 94,643.01 |
| INTEL CORP COM | 466,111.47 | 503,773.65 |
| INTEL CORP COM | 505,611.99 | 557,295.00 |

- 73 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| INTEL CORP COM | 1,934,888.08 | 1,994,981.66 |
| INTEL CORP COM | 2,055,029.13 | 2,951,392.26 |
| INTEL CORP COM STK CALL OPT EXP 11/20/10 PR \$21 PER SH | (608.96) | (480.00) |
| INTELSAT JACKSON 9.5% DUE 06-15-2016 | 52,400.00 | 58,025.00 |
| INTER ACT ELECTR MARKETING INC OC-PFD CONV SER A 10% | 10,354.10 | 10,272.20 |
| INTER PARFUMS INC COM | 22,758.84 | 36,757.50 |
| INTERACTIVE BROKERS GROUP INC CL COM | 4,332.03 | 4,490.64 |
| INTERACTIVE INTELLIGENCE INC COM STOCK | 4,377.98 | 4,578.00 |
| INTER-CITIC MINERALS INC FORMERLY INTER COM STK | 14,353.37 | 19,262.06 |
| INTERCONTINENTALEXCHANGE INC COM | 106,011.06 | 124,511.75 |
| INTERCONTINENTALEXCHANGE INC COM | 265,972.67 | 219,236.00 |
| INTERCONTINENTALEXCHANGE INC COM | 366,136.93 | 429,059.15 |
| INTERCONTINENTALEXCHANGE INC COM | 806,760.55 | 1,215,330.00 |
| INTERDIGITAL INC PA COM | 48,626.52 | 63,834.12 |
| INTERDIGITAL INC PA COM | 899,803.07 | 1,440,744.00 |
| INTEREP NATL RADIO SALES INC CL A | 800.95 | 0.18 |
| INTERLINE BRANDS INC COM | 568,018.34 | 630,729.00 |
| INTERMAP TECHNOLOGIES CORP CL A NEW COM STK | 12,498.25 | 1,207.75 |
| INTERMEC INC COM | 1,453.36 | 759.60 |
| INTERMUNE INC COM | 16,635.93 | 58,240.00 |
| INTERMUNE INC COM STK CALL OPT EXP 1/22/11 PR \$17.5 PER SH | (680.96) | (4,280.00) |
| INTERMUNE INC COM STK CALL OPT EXP 01/22/11 PR \$15 PER SH | (294.47) | (7,600.00) |
| INTERNAP DELAWARE INC COM PAR \$.001 COM STK | 6,644.94 | 7,034.56 |
| INTERNAP DELAWARE INC COM PAR \$.001 COM STK | 120,911.63 | 125,466.88 |
| INTERNATIONAL ASSETS HLDG CORP COM | 545.20 | 708.00 |
| INTERNATIONAL BUSINESS MACHS CORP COM | 594,519.76 | 739,670.40 |
| INTERNATIONAL BUSINESS MACHS CORP COM | 760,804.54 | 799,548.33 |
| INTERNATIONAL BUSINESS MACHS CORP COM | 1,314,837.87 | 1,526,304.00 |
| INTERNATIONAL BUSINESS MACHS CORP COM | 1,997,419.50 | 4,587,424.08 |
| INTERNATIONAL COAL GROUP INC NEW COM | 36,533.94 | 47,988.00 |
| INTERNATIONAL ENERGY INC COM STK | 1,019.95 | 140.00 |
| INTERNATIONAL GOLD RES INC COM NEW COM NEW | 41,963.80 | 96.38 |
| INTERNATIONAL PWR GROUP LTD COM | 1,379.32 | 59.51 |
| INTERNATIONAL SPEEDWAY CORP CL A | 26,514.01 | 28,787.00 |
| INTERNATIONAL STEM CELL CORP COM STK | 58,540.23 | 78,625.00 |
| INTERNET CAP GROUP INC COM NEW | 673.58 | 1,425.00 |
| INTEROIL CORP COM | 57,110.24 | 64,863.00 |
| INTERPUBLIC GROUP COMPANIES INC COM | 3,096.89 | 5,310.00 |
| INTERPUBLIC GROUP COMPANIES INC COM | 179,454.11 | 130,657.86 |
| INTERSECTIONS INC COM | 7,255.17 | 7,595.31 |
| INTERVAL LEISURE GROUP INC COM STK | 212.53 | 242.10 |
| INTERVAL LEISURE GROUP INC COM STK | 356,136.99 | 706,932.00 |
| INTEST CORP COM | 1,919.51 | 1,428.00 |
| INTEVAC INC COM | 12,147.50 | 14,010.00 |
| INTL ABSORBENTS INC NEW | 7,305.40 | 300.00 |

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|---|------------|------------|
| INTL AUTOMATED SYS INC COM | 11,018.41 | 1,677.00 |
| INTL BANCSHARES CORP COM | 372.42 | 465.10 |
| INTL BUSINESS 5.7% DUE 09-14-2017 | 22,012.68 | 22,980.26 |
| INTL ENEXCO LTD COM | 5,220.23 | 734.60 |
| INTL FLAVORS & FRAGRANCES INC COM | 291.85 | 437.83 |
| INTL FLAVORS & FRAGRANCES INC COM | 74,909.12 | 111,791.49 |
| INTL FLAVORS & FRAGRANCES INC COM | 343,578.27 | 466,956.00 |
| INTL GAME TECH COM | 28,571.28 | 30,005.78 |
| INTL GAME TECH COM | 140,691.77 | 132,816.52 |
| INTL PAPER CO COM | 73,997.57 | 87,251.55 |
| INTL PAPER CO COM | 353,551.92 | 299,885.16 |
| INTL RECTIFIER CORP COM | 228,588.28 | 368,066.93 |
| INTL SPEEDWAY CORP CL B | 1,439.95 | 795.30 |
| INTREPID POTASH INC COM | 32,518.77 | 44,748.00 |
| INTRICON CORP COM | 4,275.95 | 1,172.97 |
| INTUIT COM | 8,560.56 | 9,860.00 |
| INTUIT COM | 178,913.86 | 346,677.60 |
| INTUITIVE SURGICAL INC COM NEW STK | 299,184.44 | 254,657.00 |
| INTUITIVE SURGICAL INC COM NEW STK | 795,787.80 | 683,037.50 |
| INTUITIVE SURGICAL INC COM NEW STK | 819,137.81 | 706,750.50 |
| INTUITIVE SURGICAL INC COMSTK CALL OPT EXP 01/22/11 PR \$280 PER SH | (992.28) | (2,130.00) |
| INTUITIVE SURGICAL INC COMSTK CALL OPT EXP 1/22/11 PR \$270 PER SH | (3,043.78) | (410.00) |
| INVENSYS ORD GBP0.10 | 111,879.57 | 152,683.79 |
| INVESCO LTD COM STK USD0.10 | 2,131.24 | 2,406.00 |
| INVESCO LTD COM STK USD0.10 | 264,837.28 | 279,841.86 |
| INVESCO MORTGAGE CAPITAL INC COM STK | 13,109.22 | 13,104.00 |
| INVESCO MORTGAGE CAPITAL INC COM STK | 769,581.72 | 803,712.00 |
| INVESTEC ORD GBP0.0002 | 328,258.81 | 357,934.30 |
| INVESTORS REAL ESTATE TR COM STK | 12,609.33 | 13,455.00 |
| INVT TECH GROUP INC NEW COM | 14,273.31 | 5,238.40 |

- 74 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|--------------|--------------|
| INVT TECH GROUP INC NEW COM | 71,419.85 | 55,658.00 |
| INVT TECH GROUP INC NEW COM | 791,619.13 | 357,684.50 |
| INX INC COM | 7,500.38 | 4,729.60 |
| ION GEOPHYSICAL CORP COM STK | 34,967.88 | 55,120.00 |
| IPATH S&P 500 VIX S/T FU ETN COM STK CALL OPT EXP 2/19/11 PR \$43 PER SH | (665.77) | (510.00) |
| IPG PHOTONICS CORP COM | 28,329.73 | 45,026.88 |
| IPIX CORP COM | 1,203.06 | 6.10 |
| IPM PRODS CO PFD SER C CONV PAY-IN-KIND | 11,543.01 | 12,600.82 |
| IRIDIUM COMMUNICATIONS INC COM STK | 12,513.38 | 12,028.50 |
| IROBOT CORP COM | 11,659.21 | 17,913.60 |
| IRON MTN INC COM STK | 33,361.79 | 35,499.49 |
| IRON MTN INC COM STK | 122,753.02 | 125,950.36 |
| IRONSTONE BK FT MYERS FLA CTF DEP DTD 07-18-2007 5.45 07-18-2017 | 10,000.00 | 10,000.00 |
| IRONSTONE BK FT MYERS FLA CTF DEP DTD 11-17-2006 5.2 11-17-2016 | 5,000.00 | 5,738.85 |
| IRVINE SENSORS CORP COM PAR \$ COM PAR \$ | 8,211.95 | 70.00 |
| ISHARES BARCLAYS 1-3 YR TREAS BD FD | 1,595,824.95 | 1,607,187.83 |
| ISHARES BARCLAYS 3-7 YR TREAS BD | 32,355.00 | 31,329.26 |
| ISHARES BARCLAYS MBS BD FD | 97,243.40 | 94,177.36 |
| ISHARES FTSE/XINHUA CHINA 25 COMSTK CALLOPT EXP 01/22/11 PR 47 PER SH | (309.52) | 0.00 |
| ISHARES MSCI BRAZIL COM STK CALL OPT EXP 1/22/11 PR \$80 PER SH | (1,250.00) | 0.00 |
| ISHARES MSCI CHILE INVESTABLE MKT INDEX FD | 78,297.98 | 82,863.60 |
| ISHARES MSCI KLD 400 SOCIAL INDEX FUND | 33,129.53 | 36,419.19 |
| ISHARES MSCI MEX INVT MKT INDEX FD | 62,352.38 | 73,065.60 |
| ISHARES MSCI NETH INVESTABLE MKT INDEX FD | 11,024.26 | 9,406.14 |
| ISHARES RUSSELL 2000 COMSTK CALL OPT EXP01/22/11 PR \$76 PER SH | (271.53) | (5,100.00) |
| ISHARES S&P NATIONAL AMT-FREE MUNICIPAL BOND FUND | 21,306.11 | 20,417.39 |
| ISHARES SILVER TRUST COM STK CALL OPT EXP 1/22/11 PR \$26 PER SH | (873.72) | (1,272.00) |
| ISHARES SILVER TRUST COM STK CALL OPT EXP 4/16/11 PR \$29 PER SH | 1,037.98 | (4,875.00) |
| ISHARES SILVER TRUST COM STK CALL OPT EXP 7/16/11 PR \$30 PER SH | (1,415.48) | (3,340.00) |
| ISHARES SILVER TRUST COMSTK CALL OPT EXP 01/22/11 PR \$29 PER SH | (2,105.98) | (1,070.00) |
| ISHARES SILVER TRUST COMSTK CALL OPT EXP01/22/11 PR \$27 PER SH | (2,703.59) | (192.00) |
| ISHARES SILVER TRUST COMSTK PUT OPT EXP 01/22/11 PR \$30 PER SH | (1,042.40) | (1,332.00) |
| ISHARES TR DOW JONES U S INDL SECTOR INDEX FD | 40,895.01 | 53,345.41 |
| ISHARES TR NASDAQ BIOTECHNOLOGY INDEX FD | 10,277.93 | 11,677.50 |
| ISHARES TR RUSSELL 1000 INDEX FD | 47,090.14 | 54,560.31 |
| ISHARES TR S&P GLOBAL 100 INDEX FD | 48,387.87 | 50,750.05 |
| ISHARES TR S&P GLOBAL HEALTHCARE SECTOR INDEX FD | 24,142.33 | 24,588.69 |
| ISIS PHARMACEUTICALS CALIF COM | 43,572.31 | 41,492.00 |
| ISTAR FINANCIAL INC COM STK CALL OPT EXP 1/22/11 PR \$4 PER SH | (1,371.82) | (10,360.00) |
| ISTAR FINL INC COM | 96,850.46 | 127,213.13 |
| ISUZU MOTORS NPV | 118,443.65 | 140,885.23 |
| IT CAPITAL LIMITED ORD F | 20,755.10 | 780.63 |
| ITAUSA INVESTIMENTOS ITAU SA | 20,000.00 | 20,933.20 |
| ITC HLDGS CORP COM STK | 22,501.41 | 27,435.20 |
| ITC HLDGS CORP COM STK | 343,419.69 | 456,172.80 |

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|---|--------------|--------------|
| ITERIS INC NEW COM | 20,007.90 | 18,195.00 |
| ITOCHU CORP NPV | 735,080.33 | 1,010,368.41 |
| ITONIS INC COM STK | 2,729.95 | 9.60 |
| ITRON INC COM STK NPV | 109,357.12 | 109,791.00 |
| ITRON INC COM STK NPV | 263,707.03 | 260,615.00 |
| ITRON INC COMSTK CALL OPT EXP 01/22/11 PR \$60 PER SH | (939.27) | (125.00) |
| ITT CORP INC COM | 29,847.09 | 31,266.00 |
| ITT CORP INC COM | 130,140.15 | 240,852.42 |
| ITURAN LOCATION & CONTROL ILS0.333 | 2,815.20 | 3,270.61 |
| IVANHOE ENERGY INC COM NPV | 203,000.63 | 241,672.00 |
| IVANHOE MINES LTD COM | 9,942.56 | 14,325.00 |
| IXIA COM | 85,140.48 | 80,544.00 |
| J CREW GROUP INC COM | 2,430.28 | 2,804.10 |
| J P MORGAN CHASE & CO GLOBAL SUB NT 5.75 DUE 01-02-2013 BEO | 56,817.90 | 59,595.64 |
| J P MORGAN CHASE & CO NT 6.75 DUE 02-01-2011 BEO | 119,675.90 | 115,506.81 |
| J P MORGAN CHASE CAP XII CAP SECS SER L 6.25% | 23,576.30 | 25,230.00 |
| J2 GLOBAL COMMUNICATONS INC COM NEW | 4,942.30 | 7,092.75 |
| J2 GLOBAL COMMUNICATONS INC COM NEW | 1,417,985.47 | 1,641,465.00 |
| JABIL CIRCUIT INC COM | 126,388.29 | 99,063.79 |
| JABIL CIRCUIT INC COM | 188,939.50 | 255,553.78 |
| JABIL CIRCUIT INC COM STK CALL OPT EXP 1/21/12 PR \$20 PER SH | (364.26) | (350.00) |
| JACK IN THE BOX INC COM | 4,356.07 | 4,226.00 |
| JACKSON HEWITT TAX SVC INC COM | 7,182.27 | 3,759.48 |
| JACOBS ENGR GROUP INC COM | 32,693.38 | 36,725.85 |
| JACOBS ENGR GROUP INC COM | 101,780.90 | 119,210.00 |
| JACOBS ENGR GROUP INC COM | 245,233.83 | 145,573.75 |
| JAGUAR MNG INC COM STK | 75,679.15 | 72,597.66 |
| JAMBA INC COM STK | 48,496.97 | 45,695.10 |
| JAMES RIV COAL CO COM NEW STK | 4,084.44 | 4,888.69 |
| JANUS CAP GROUP INC COM | 25,694.75 | 27,237.00 |

- 75 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|--------------|--------------|
| JANUS CAP GROUP INC COM | 96,756.66 | 60,064.07 |
| Japanese yen | 0.00 | 0.00 |
| Japanese yen | 0.00 | 0.00 |
| Japanese yen | 0.00 | 0.00 |
| Japanese yen | 0.00 | 0.00 |
| Japanese yen | 12,214.51 | 12,214.51 |
| Japanese yen | 32,726.66 | 32,726.66 |
| Japanese yen | 233,970.74 | 233,970.74 |
| JARDEN CORP COM | 5,469.43 | 6,174.00 |
| JARDINE CYCLE & CARRIAGE SGD1 | 1,547,503.69 | 1,696,852.68 |
| JARDINE MATHESON HLDGS USD0.25(SING QUOTE) | 1,296,938.51 | 1,425,600.00 |
| JAYDEN RES INC COM STK | 3,256.12 | 6,792.50 |
| JAYHAWK ENERGY INC COM STK | 681.90 | 525.00 |
| JAZZ PHARMACEUTICALS INC COM STK | 6,009.65 | 5,904.00 |
| JBI INC COM | 946.95 | 650.00 |
| JDA SOFTWARE GROUP INC COM | 31.86 | 28.00 |
| JDA SOFTWARE GROUP INC COM | 419,318.51 | 592,200.00 |
| JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 | 1,804,084.46 | 81,059.04 |
| JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 | 93,976.41 | 120,140.56 |
| JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 | 146,954.71 | 304,080.00 |
| JEFFERIES GROUP 6.25% DUE 01-15-2036 | 18,700.00 | 17,824.06 |
| JEFFERIES GROUP INC NEW COM | 386,001.93 | 430,074.50 |
| JERONIMO MARTINS EUR1 | 115,319.95 | 195,232.97 |
| JERSEY CENT PWR & LT CO | 26,510.54 | 33,284.29 |
| JETBLUE AWYS CORP COM | 354,238.98 | 343,581.19 |
| JINPAN INTERNATIONAL | 24,256.72 | 20,533.50 |
| JMAR TECHNOLOGIES INC COM | 438.55 | 8.95 |
| JNJ 01/22/2011 65.000 C JNJ 110122C00065000 | (541.34) | 0.00 |
| JNR RES INC COM | 87,143.21 | 87,397.92 |
| JO-ANN STORES INC COM STK | 5,424.52 | 12,044.00 |
| JOES JEANS INC COM STK | 47,690.27 | 30,890.08 |
| JOHNSON & JOHNSON 5.15% DUE 07-15-2018 | 27,087.50 | 28,350.73 |
| JOHNSON & JOHNSON COM USD1 | 666,973.43 | 637,055.00 |
| JOHNSON & JOHNSON COM USD1 | 679,874.06 | 682,824.00 |
| JOHNSON & JOHNSON COM USD1 | 1,066,446.17 | 1,087,075.60 |
| JOHNSON & JOHNSON COM USD1 | 1,227,072.84 | 1,237,000.00 |
| JOHNSON & JOHNSON COM USD1 | 2,279,073.90 | 2,322,484.08 |
| JOHNSON & JOHNSON COM USD1 | 2,629,795.11 | 4,273,773.15 |
| JOHNSON & JOHNSON COMSTK CALL OPT EXP 04/16/11 PR \$65 PER SH | (68.25) | 0.00 |
| JOHNSON BK RACINE WIS BD DTD 09-24-2010 .5 03-26-2012 | 5,000.00 | 5,000.00 |
| JOHNSON CONTROLS INC COM STK CALL OPT EXP 1/22/11 PR \$31 PER SH | (631.52) | (1,460.00) |
| JOHNSON CTL INC COM | 100,806.75 | 140,499.60 |
| JOHNSON CTL INC COM | 246,392.26 | 267,067.85 |
| JOHNSON CTL INC COM | 280,977.13 | 324,700.00 |
| JOHNSON CTL INC COM | 262,281.39 | 648,215.80 |

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|--|--------------|--------------|
| JOHNSON CTL INC COM | 661,060.18 | 855,680.00 |
| JOHNSON CTLS INC 5.25% DUE 01-15-2011 | 4,610.00 | 5,006.43 |
| JOHNSON MATTHEY ORD GBP1 | 74,575.39 | 77,496.29 |
| JONES INTL NETWORKS LTD SER A CONV PFD | 8,085.77 | 11,700.35 |
| JONES LANG LASALLE INC COM STK | 10,277.70 | 10,080.89 |
| JONES LANG LASALLE INC COM STK | 323,978.69 | 352,464.00 |
| JONES SODA CO COM | 29,194.42 | 15,172.50 |
| JOS A BK CLOTHIERS INC COM | 42,926.73 | 40,320.00 |
| JOS A BK CLOTHIERS INC COM | 256,064.12 | 266,112.00 |
| JOY GLOBAL INC COM | 79,138.41 | 96,659.02 |
| JOY GLOBAL INC COM | 237,159.11 | 394,278.75 |
| JOY GLOBAL INC COM | 366,900.35 | 559,537.50 |
| JOY GLOBAL INC COM | 451,718.29 | 598,575.00 |
| JPMORGAN CHASE & 4.25% DUE 10-15-2020 | 130,565.30 | 126,964.50 |
| JPMORGAN CHASE & 4.4% DUE 07-22-2020 | 110,389.40 | 108,267.06 |
| JPMORGAN CHASE & ALERIAN MLP INDEX ETN BASED ON WAP | 581,931.40 | 594,425.95 |
| JPMORGAN CHASE & CO COM | 808,626.06 | 844,158.00 |
| JPMORGAN CHASE & CO COM | 883,202.46 | 971,418.00 |
| JPMORGAN CHASE & CO COM | 916,710.24 | 1,008,747.60 |
| JPMORGAN CHASE & CO COM | 2,004,593.26 | 2,004,345.00 |
| JPMORGAN CHASE & CO COM | 3,193,957.41 | 4,172,176.68 |
| JPMORGAN CHASE & CO COM STK CALL OPT EXP 1/22/11 PR \$41 PER SH | (191.53) | (398.00) |
| JPMORGAN CHASE & CO COM STK CALL OPT EXP 4/16/11 PR \$43 PER SH | (207.30) | (530.00) |
| JPMORGAN CHASE & CO COMMON STOCK | 1,163,354.02 | 1,247,412.19 |
| JPMORGAN CHASE & CO COMSTK CALL OPT EX 12/18/2010 PR \$38 PER SH | (855.46) | (228.00) |
| JPMORGAN CHASE & CO COMSTK CALL OPT EXP 3/19/11 PR \$45 PER SH | (469.25) | 0.00 |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE AND CO TO 07/20/2004 PFD STK | 37,740.36 | 38,208.43 |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO | 121,886.00 | 113,418.90 |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN SUB NT 6.125 DUE 06-27-2017 BEO | 3,019.09 | 3,289.43 |
| JPMORGAN CHASE & CO WT EXP | 91,202.00 | 101,150.00 |

- 76 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

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|---|------------|--------------|
| JPMORGAN CHASE BK N A NY N Y FORME EQTY LKD CTF DEP LKD S&P 500 INDEX 3-30-2012 | 20,000.00 | 20,000.00 |
| JPMORGAN CHASE CAP XIV CAP SECS SER N | 7,005.95 | 7,512.00 |
| JPMORGAN CHASE CAP XIX CAP SECS SER S | 2,529.95 | 2,526.00 |
| JPMORGAN CHASE CAP XVI TR PFD SECS SER P | 9,926.87 | 10,044.00 |
| JPMORGAN CHASE CAP XXVI CAP SECS VAR SERZ PFD STK | 4,766.95 | 4,709.25 |
| JULIUS BAER GRUPPE CHF0.02 (REGD) | 591,188.72 | 676,260.66 |
| JULIUS BAER GRUPPE CHF0.02 (REGD) | 849,311.79 | 975,904.81 |
| JUNIPER NETWORKS INC COM | 83,106.63 | 89,457.16 |
| JUNIPER NETWORKS INC COM | 283,121.32 | 299,052.00 |
| JUNIPER NETWORKS INC COM | 254,672.08 | 485,904.12 |
| JUNIPER NETWORKS INC COM | 985,553.82 | 1,258,972.00 |
| JUPITER TELECOMMUNICATIONS COM STK | 981.44 | 1,044.71 |
| K12 INC COM STOCK USD.0001 | 1,654.40 | 2,006.20 |
| KADANT INC COM | 132.53 | 117.85 |
| KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01 | 114,565.32 | 185,333.00 |
| KAMINAK GOLD CORP CL A COM STK | 40,432.18 | 57,666.72 |
| KANDI TECHNOLOGIES CORP COM | 78,589.37 | 91,171.00 |
| KAO CORP NPV | 195,121.31 | 226,362.25 |
| KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK | 366,201.80 | 445,230.00 |
| KASENNA SER B PFD | 25,031.75 | 253.74 |
| KATY INDS INC PFD SER B CONV \$1.46 | 4,415.80 | 5,083.45 |
| KAUPTHING BK HF MED TRM SR BK NTS TR # SR 7.625 12-31-40 BD IN DEFAULT | 401,980.80 | 128,400.00 |
| KAYDON CORP COM | 3,495.85 | 4,072.00 |
| KAYDON CORP COM | 179,481.73 | 211,744.00 |
| KAYNE ANDERSON MLP INVT CO COM | 35,440.51 | 56,488.65 |
| KB HOME COM | 2,946.31 | 2,959.42 |
| KB HOME INC PRIDES | 9,701.90 | 9,984.00 |
| KBR INC COM | 39,948.97 | 69,101.02 |
| KBR INC COM | 166,037.53 | 198,055.00 |
| KBR INC COM | 447,229.02 | 530,178.00 |
| KBR INC COM | 901,886.54 | 1,084,732.00 |
| KDDI CORP NPV | 4,823.26 | 5,776.31 |
| KEEGAN RES INC COM STK | 40,447.77 | 80,868.00 |
| KELLOGG CO COM USD0.25 | 61,878.32 | 63,364.69 |
| KELLOGG CO COM USD0.25 | 236,327.29 | 326,503.36 |
| KELLOGG CO COM USD0.25 | 320,506.66 | 348,518.84 |
| KELLY SERVICES INC CL A COM | 45,411.15 | 48,880.00 |
| KELSO TECHNOLOGIES INC COM STK | 5,837.90 | 10,835.35 |
| KEMET CORP COM NEW | 34,961.00 | 36,450.00 |
| KEMET CORP COM NEW | 407,489.73 | 463,644.00 |
| KENDLE INTL INC COM | 2,836.90 | 2,940.30 |
| KENDLE INTL INC COM | 6,984.72 | 7,623.00 |
| KENEXA CORP COM | 21,252.55 | 37,043.00 |
| KENNAMETAL INC CAP | 349,281.53 | 683,447.20 |

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|---|------------|------------|
| KEPPEL CORP NPV | 103,945.70 | 132,307.29 |
| KERAVISION INC COM | 3,965.55 | 0.00 |
| KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO | 21,612.60 | 21,739.62 |
| KERR MCGEE CORP 7.875% DUE 09-15-2031 | 176,141.58 | 183,415.04 |
| KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015 | 160,880.61 | 135,110.00 |
| KESKO OYJ EUR2 SER B | 441,263.73 | 562,866.88 |
| KEY ENERGY SVCS INC | 278,436.80 | 372,915.40 |
| KEY TRONIC CORP COM | 6,554.15 | 5,220.00 |
| KEYCORP NEW COM | 11,319.31 | 12,416.75 |
| KEYCORP NEW COM | 285,763.39 | 195,992.10 |
| KEYCORP NEW COM | 718,328.43 | 408,870.00 |
| KEYCORP STUD LN TR FLTG RT .56313% DUE 10-25-2032 | 57,574.09 | 62,538.08 |
| KEYNOTE SYS INC COM ISIN US4933081006 | 1,412.98 | 1,495.77 |
| KFORCE INC | 26,335.25 | 40,450.00 |
| KHAN RES INC | 4,339.46 | 966.20 |
| KHD HUMBOLDT WEDAG INTL AG NPV | 2,587.20 | 14,382.00 |
| K-III COMMUNICATIONS CORP SR EXCHANGEABLE PFD STK \$2.875 | 25,208.95 | 4,632.00 |
| KIMBER RES INC COM | 11,654.07 | 14,000.00 |
| KIMBERLY-CLARK CORP COM | 212,773.63 | 216,628.89 |
| KIMBERLY-CLARK CORP COM | 340,743.07 | 346,720.00 |
| KIMBERLY-CLARK CORP COM | 431,750.28 | 646,916.48 |
| KIMCO RLTY CORP COM | 6,275.52 | 7,119.74 |
| KIMCO RLTY CORP COM | 264,305.08 | 184,260.56 |
| KINDER MORGAN 5.85% DUE 09-15-2012 | 9,594.50 | 10,722.51 |
| KINDER MORGAN 5.95% DUE 02-15-2018 | 19,897.06 | 22,026.28 |
| KINDER MORGAN 6.95% DUE 01-15-2038 | 21,610.67 | 21,732.00 |
| KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENER PT NT 5 12-15-13 BEO | 27,962.20 | 32,594.07 |
| KINDER MORGAN ENERGY PARTNERS L P 7.125 3-15-12 BEO | 10,461.80 | 10,667.94 |
| KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENERGY PARTNERS 6 DUE 020117 | 80,698.84 | 88,324.32 |
| KINDER MORGAN MGMT LLC SHS COM STK | 97,249.42 | 136,666.81 |
| KINDRED HEALTHCARE INC COM STK | 5,295.27 | 5,272.19 |

- 77 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---------------------------------------|------------|--------------|
| KINDRED HEALTHCARE INC COM STK | 92,656.60 | 75,317.00 |
| KINDRED HEALTHCARE INC COM STK | 385,255.48 | 453,555.30 |
| KINETIC CONCEPTS INC COM NEW COM NEW | 12,292.59 | 14,867.40 |
| KINETIC CONCEPTS INC COM NEW COM NEW | 258,445.96 | 257,980.80 |
| KING PHARMACEUTICALS INC | 25,760.45 | 39,030.90 |
| KING PHARMACEUTICALS INC COM | 2,781.91 | 4,215.00 |
| KINGOLD JEWELRY INC COM NEW COM NEW | 16,126.70 | 7,344.00 |
| KINROSS GOLD CORP COM NPV NEW | 185,559.26 | 192,633.60 |
| KINROSS GOLD CORP WTS | 8,169.46 | 292.64 |
| KIRBY CORP COM | 385,890.36 | 521,992.50 |
| KIRKLANDS INC COM | 32,135.83 | 28,060.00 |
| KIRKLANDS INC COM | 577,472.12 | 660,111.50 |
| KKR FINL HLDGS LLC COM STK | 23,721.19 | 26,624.26 |
| KLA-TENCOR CORP | 169,006.34 | 162,481.20 |
| KLONDEX MINES LTD COM | 2,118.40 | 2,516.00 |
| KLONDIKE GOLD CORP COM NEW | 927.00 | 134.95 |
| KLONDIKE STAR MINERAL CORP COM | 2,126.53 | 12.00 |
| KMG CHEMICALS INC COM | 25,817.50 | 25,468.09 |
| KNIGHT CAP GROUP INC COM | 19,131.72 | 15,086.26 |
| KNIGHT CAP GROUP INC COM | 416,319.01 | 424,732.00 |
| KNIGHT CAP GROUP INC COM | 447,272.72 | 472,307.50 |
| KNIGHT CAP GROUP INC COM | 706,752.80 | 535,644.97 |
| KNIGHT TRANSN INC COM | 18,109.17 | 19,000.00 |
| KNIGHT TRANSN INC COM | 359,530.10 | 339,720.00 |
| KNIGHTSBRIDGE TANK LTD COM | 37,433.52 | 42,516.77 |
| KNOT INC COM STK | 1,920.46 | 790.40 |
| KNOT INC COM STK | 29,739.49 | 36,556.00 |
| KOBEX MINERALS INC | 9,370.33 | 432.40 |
| KODIAK ENERGY INC COM COM | 12,464.80 | 2,729.22 |
| KODIAK OIL & GAS CORP COM | 74,674.02 | 120,549.00 |
| KOHL'S CORP COM | 124,153.09 | 141,284.00 |
| KOHL'S CORP COM | 166,732.11 | 173,290.26 |
| KOHL'S CORP COM | 166,940.65 | 173,888.00 |
| KOHL'S CORP COM | 309,417.87 | 399,453.34 |
| KOHL'S CORP COM | 560,194.14 | 676,533.00 |
| KOITO MFG CO LTD NPV | 123,658.49 | 140,774.38 |
| KOLA MNG CORP COM STK | 9,821.70 | 300.00 |
| KOMATSU NPV | 789,852.19 | 1,037,950.58 |
| KOMERCNI BANKA CZK500 | 229,293.19 | 319,935.72 |
| KONE CORPORATION NPV ORD B | 31,568.56 | 37,244.65 |
| KONICA MINOLTA HLD NPV | 191,476.84 | 218,292.66 |
| KONINKLIJKE AHOLD EUR 0.3 | 493,819.84 | 502,108.20 |
| KONINKLIJKE DSM NV EUR1.50 | 476,694.97 | 570,914.03 |
| KORN / FERRY INTL COM NEW | 1,759.24 | 2,126.12 |
| KRAFT FOODS INC 5.375% DUE 02-10-2020 | 269,872.52 | 279,829.94 |

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| KRAFT FOODS INC CL A | 279,982.82 | 298,611.32 |
| KRAFT FOODS INC CL A | 312,415.22 | 356,063.00 |
| KRAFT FOODS INC CL A | 876,161.12 | 1,384,738.46 |
| KRAIG BIOCRAFT LABORATORIES INC COM | 803.15 | 930.00 |
| KRATOS DEFENSE & SECURITY SOLUTIONS INC | 50,380.32 | 40,827.00 |
| KRISPY KREME DOUGHNUTS INC COM STK | 13,425.32 | 21,805.52 |
| KROGER CO 6.15% DUE 01-15-2020 | 160,362.00 | 169,974.15 |
| KROGER CO COM | 43,012.96 | 44,959.86 |
| KROGER CO COM | 283,478.06 | 358,766.20 |
| KROGER CO COM | 386,411.58 | 415,896.00 |
| KRONOS ADVANCED TECHNOLOGIES INC COM | 382.45 | 2.10 |
| KRONOS WORLDWIDE INC COM STK | 723.95 | 4,273.73 |
| KRONOS WORLDWIDE INC COM STK | 338,735.59 | 358,615.60 |
| KS CY SOUTHN | 38,086.59 | 39,245.20 |
| KS CY SOUTHN | 192,924.72 | 244,086.00 |
| KS CY SOUTHN DE 12.5% DUE 04-01-2016 | 18,949.00 | 24,500.00 |
| K-SWISS INC CL A | 1,383.82 | 603.25 |
| KULICKE & SOFFA INDS INC COM | 120,713.13 | 137,520.00 |
| KUMBA IRON ORE LTD ZAR0.01 | 84,036.21 | 108,004.29 |
| KVH INDS INC COM STK | 13,018.00 | 11,950.00 |
| KY HIGHER ED STUD LN CORP STUDE VAR-SER 1-CL A-2 VAR RT DUE 05-01-2034 REG | 50,000.00 | 49,507.00 |
| L INTL COMPUTERS INC COM | 1,697.44 | 0.20 |
| L&L ENERGY INC COM | 10,834.95 | 10,800.00 |
| L-1 IDENTITY SOLUTIONS INC COM | 7,208.32 | 11,910.00 |
| L-3 COMMUNICATIONS HLDG CORP COM | 56,286.18 | 44,884.93 |
| L-3 COMMUNICATIONS HLDG CORP COM | 217,649.35 | 200,755.52 |
| L-3 COMMUNICATIONS HLDG CORP COM | 238,946.08 | 225,568.00 |
| LA BARGE INC COM STK | 1,551.95 | 1,571.00 |
| LA JOLLA PHARMACEUTICAL CO COM NEW | 4,356.06 | 520.52 |
| LA Z BOY INC COM | 21,102.91 | 18,040.00 |

- 78 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| LAB CORP AMER HLDG FOR A/C 2614202 | 23,174.93 | 28,398.16 |
| LABORATORY CORP AMER HLDGS COM NEW COM NEW | 132,122.48 | 225,075.20 |
| LAKE VICTORIA MINING COMPANY COMMON STOCK | 5,000.00 | 5,121.70 |
| LAKELAND BANCORP INC COM | 18,656.02 | 21,940.00 |
| LAM RESH CORP COM | 70,700.50 | 83,728.26 |
| LAM RESH CORP COM | 321,200.69 | 512,622.00 |
| LAM RESH CORP COM | 365,161.84 | 643,625.40 |
| LAMPERD LETHAL INC COM | 299.68 | 75.00 |
| LANDAUER INC COM | 6,610.71 | 5,980.57 |
| LANDEC CORP COM | 26,447.25 | 20,930.00 |
| LANDSBANKI IS HF MED TRM SR BK NTS BTRNCHE #SR00001 6.1 08-25-11 IN DEFAULT | 189,950.60 | 20,900.00 |
| LANDSTAR SYS INC COM | 16,598.83 | 16,376.00 |
| LANE INDS INC PFD | 79,124.02 | 79,169.34 |
| LANNETT INC COM | 5,693.90 | 5,590.00 |
| LARAMIDE RES LTD COM STK | 371,389.11 | 217,570.52 |
| LARAMIE SAFETY VAULTS & SEC CORP PFD STKDESP | 27,164.50 | 26,183.75 |
| LAS VEGAS SANDS CORP COM STK | 252,559.37 | 778,852.50 |
| LAS VEGAS SANDS CORP COM STK | 1,585,558.97 | 1,693,073.70 |
| LAS VEGAS SANDS CORP COM STK CALL OPT EXP 1/22/11 PR \$48 PER SH | (305.77) | (366.00) |
| LASALLE BK N A CHICAGO ILL CTF DEP DTD 06-06-2007 5.25 06-06-2017 | 10,000.00 | 11,537.50 |
| LASALLE HOTEL PPTYs COM SH BEN INT | 2,605.36 | 1,557.60 |
| LASALLE HOTEL PPTYs COM SH BEN INT | 513,758.92 | 738,381.60 |
| LATTICE INC COM STK | 20,934.90 | 26.00 |
| LATTICE SEMICONDUCTOR CORP COM | 5,887.95 | 6,060.00 |
| LATTICE SEMICONDUCTOR CORP COM | 49,713.26 | 81,204.00 |
| LATTICE SEMICONDUCTOR CORP COM | 122,736.06 | 151,766.64 |
| LAUFER BRDG ENTERPRISES INC COM | 381.95 | 70.00 |
| LAW ENFORCEMENT ASSOCS CORP COM | 8,690.55 | 128.80 |
| LAWSON INC NPV | 511,025.48 | 558,780.69 |
| LAWSON SOFTWARE INC NEW COM STK | 8,829.37 | 13,865.75 |
| LAWSON SOFTWARE INC NEW COM STK | 202,289.85 | 223,850.00 |
| LAWSON SOFTWARE INC NEW COM STK | 388,637.20 | 410,431.75 |
| LAYNE CHRISTENSEN CO COM | 5,043.32 | 5,163.00 |
| LAYNE CHRISTENSEN CO COM | 511,851.72 | 656,045.20 |
| LCA-VISION INC COM PAR \$.001 | 42,360.42 | 20,125.00 |
| LEAP WIRELESS INTL INC COM NEW COM STK | 22,243.48 | 24,213.50 |
| LEAPFROG ENTERPRISES INC CL A | 14,971.14 | 12,765.00 |
| LEAPFROG ENTERPRISES INC CL A | 26,462.41 | 26,085.00 |
| LEAR CORP COM NEW COM NEW | 320,762.66 | 335,614.00 |
| LEATT CORP COM | 1,274.83 | 99.99 |
| LECERE CORP COM STK | 957.93 | 352.00 |
| LECROY CORP COM | 2,951.21 | 2,952.00 |
| LECROY CORP COM | 13,636.26 | 13,972.80 |
| LEE ENTERPRISES INC COM | 4,295.74 | 2,829.95 |
| LEGACY RESVS LP UNIT LTD PARTNERSHIP INTUNIT LTD PARTNERSHIP INT | 1,958.06 | 2,872.00 |

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|---|------------|------------|
| LEGACY WINE & SPIRITS INTL LTD COM | 0.00 | 0.11 |
| LEGAL & GENERAL GP ORD GBP0.025 | 6,564.01 | 6,896.40 |
| LEGG MASON INC COM | 42,026.35 | 61,878.29 |
| LEGG MASON INC COM | 353,731.83 | 139,639.50 |
| LEGGETT & PLATT INC COM | 8,436.81 | 9,433.72 |
| LEGGETT & PLATT INC COM | 78,774.51 | 83,756.80 |
| LEGRAND SA EUR4 | 150,771.89 | 161,100.10 |
| LEGRAND SA EUR4 | 286,171.94 | 406,415.32 |
| LEHMAN BROS BK FSB WILMINGTON DEL CTF DEP DTD 03-22-2006 5.15 03-22-2011 | 100,000.00 | 100,000.00 |
| LEHMAN BROS COML BK SALT LAKE CITY UTAH CTF DEP DTD 02-29-2008 0 02-28-2013 | 5,000.00 | 5,000.00 |
| LEHMAN BROS HLDGS INC 5.857 DUE BD IN DEFAULT | 52,998.00 | 6.00 |
| LEHMAN BROS HLDGS INC COM | 7,842.35 | 93.37 |
| LEHMAN BROS HLDGS INC LEHMAN BROTHERS HOLDINGS 6.75 12-28-17 BEO DEFAULT | 349,741.00 | 35.00 |
| LEHMAN BROS HLDGS INC MTN TRANCHE # TR 00475 3.6 DUE 03-13-2009 BD IN DEFAULT | 24,962.50 | 5,781.25 |
| LEHMAN BROS HLDGS INC SR NT DTD 08/19/1997 7.2 12-31-2040 REG DEFAULT | 10,075.10 | 2,237.50 |
| LEHMAN BROS HLDGS INC YEELDS GAME CONV PFD STK IN DEFAULT | 8,048.13 | 4,127.50 |
| LEHMAN XS TR 2006-2N MTG PASSTHRU CTF CL1-A1 VAR 02-25-2046 REG | 240,123.93 | 146,893.65 |
| LEHMAN XS TR SER FLTG RT .33% DUE 08-25-2046 | 31,092.46 | 30,823.62 |
| LENDER PROCESSING SVCS INC COM STK | 2,445.61 | 2,184.48 |
| LENNAR CORP CL A CL A | 185,035.38 | 75,075.00 |
| LENNAR CORP CL A CL A | 126,493.37 | 144,580.03 |
| LENNOX INTL INC COM | 88,175.75 | 122,954.00 |
| LENOX GROUP INC COM | 690.80 | 0.00 |
| LEUCADIA NATL CORP 8.65% DUE 01-15-2027 | 3,155.00 | 3,007.50 |
| LEUCADIA NATL CORP COM | 44,342.90 | 47,088.50 |
| LEUCADIA NATL CORP COM | 193,372.83 | 144,616.08 |
| LEVEL 3 COMMUNICATIONS INC COM STK | 815,828.63 | 567,041.72 |
| LEXICON PHARMACEUTICALS INC COM STK | 21,963.20 | 22,752.00 |
| LEXINGTON RLTY TR COM | 2,207.01 | 874.50 |
| LEXMARK INTERNATIONAL INC-A COM STK CALL OPT EXP 2/19/11 PR \$37 PER SH | (380.77) | (345.00) |

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|---|--------------|--------------|
| LEXMARK INTERNATIONAL INC-A COMSTK CALL OPT EXP 01/22/11 PR \$42 PER SH | (170.78) | 0.00 |
| LEXMARK INTL INC NEW CL A | 43,017.24 | 38,824.30 |
| LEXMARK INTL INC NEW CL A | 112,063.25 | 68,873.96 |
| LEXMARK INTL INC NEW CL A | 160,252.24 | 229,812.00 |
| LEXMARK INTL INC NEW CL A | 360,595.36 | 445,696.00 |
| LG CHEMICAL KRW5000 | 130,479.85 | 135,742.36 |
| LG DISPLAY | 5,060.20 | 5,981.75 |
| LI & FUNG HKD0.025 | 7,281.45 | 11,603.40 |
| LI & FUNG LTD HKD0.025 | 197,421.76 | 441,000.20 |
| LI & FUNG LTD HKD0.025 | 1,174,811.78 | 1,439,053.30 |
| LIBERTY GLOBAL INC COM SER A | 10,958.78 | 12,595.28 |
| LIBERTY GLOBAL INC COM SER C COM SER C | 1,858.19 | 3,727.90 |
| LIBERTY MEDIA CORP NEW CAP COM SER A | 2,273.73 | 10,322.40 |
| LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A | 769.70 | 788.50 |
| LIBERTY MEDIA CORP NEW LIBERTY STARZ COMSER A LIBERTY STARZ COM SER A | 257.97 | 265.92 |
| LIBERTY MEDIA CORP SR EXCHANGEABLE DEB 4% DUE 11-15-2029/11-15-2010 BEO | 6,029.00 | 5,698.40 |
| LIBERTY PPTY TR PFD SH BEN INT SER A 8.80 | 11,031.45 | 4,500.00 |
| LIBERTY PPTY TR SH BEN INT | 45,966.36 | 44,688.00 |
| LIBERTY PPTY TR SH BEN INT | 147,510.91 | 150,024.00 |
| LIBERTY PPTY TR SH BEN INT | 172,619.15 | 175,560.00 |
| LIFE PARTNERS HLDGS INC COM STK | 12,225.24 | 12,051.90 |
| LIFE TECHNOLOGIES CORP COM STK | 16,368.98 | 18,093.00 |
| LIFE TECHNOLOGIES CORP COM STK | 114,855.07 | 260,794.50 |
| LIFE TECHNOLOGIES CORP COM STK | 860,075.59 | 904,650.00 |
| LIFE TIME FITNESS INC COM | 3,491.96 | 4,099.00 |
| LIFELINE BIOTECHNOLOGIES INC COM PAR NEW08/22/2008 COM STK | 2,941.19 | 52.50 |
| LIFEPOINT HOSPS INC COM ISIN US53219L1098 | 178,580.47 | 209,475.00 |
| LIFEPOINT HOSPS INC COM ISIN US53219L1098 | 297,803.86 | 363,825.00 |
| LIFEPOINT HOSPS INC SR SUB NT CONV 3.5% DUE 05-15-2014 BEO | 7,685.00 | 10,100.40 |
| LIFETIME BRANDS INC COM | 17,556.84 | 16,848.00 |
| LIFEVANTAGE CORP COM STK | 198,313.72 | 133,497.00 |
| LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK | 1,811.31 | 1,694.80 |
| LIGHTBRIDGE CORP COM | 8,783.60 | 6,078.24 |
| LIGHTPATH TECHNOLOGIES INC CL A NEW COM | 113,958.00 | 59,466.07 |
| LIHUA INTL INC COM | 5,381.95 | 5,620.00 |
| LI-ION MTRS CORP COM | 121.15 | 54.60 |
| LIMELIGHT NETWORKS INC COM | 37,093.27 | 32,303.60 |
| LIN TV CORP CL A CL A | 3,108.67 | 8,480.00 |
| LINCARE HLDGS INC COM | 7,762.40 | 8,179.07 |
| LINCARE HLDGS INC COM | 615,447.99 | 554,039.50 |
| LINCOLN EDL SVCS CORP COM STK | 39,075.28 | 38,775.00 |
| LINCOLN ELEC HLDGS INC COM | 61,650.06 | 79,635.40 |
| LINCOLN NATL CORP COM | 9,153.06 | 13,905.00 |
| LINCOLN NATL CORP COM | 207,335.23 | 221,590.08 |
| LINCOLN NATL CORP COM | 884,276.24 | 892,701.00 |

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| LINDE AG NPV | 1,328,974.33 | 1,818,380.46 |
| LINDSAY CORP COMSTK CALL OPT EXP 1/22/11PR \$65 PER SH | (72.30) | 0.00 |
| LINDSAY CORPORATION COM | 6,236.95 | 5,943.00 |
| LINEAR TECH CORP DEL | 4,798.21 | 5,220.18 |
| LINEAR TECH CORP DEL | 238,335.55 | 196,056.12 |
| LINN ENERGY LLC UNIT REPSTG LTD LIABILITY CO INTS | 391,137.11 | 544,941.89 |
| LINUX GOLD CORP COM | 1,914.90 | 1,020.00 |
| LIONBRIDGE TECHNOLOGIES INC COM | 28,794.95 | 25,092.00 |
| LIONS GATE ENTMT CORP COM NEW | 6,088.53 | 5,859.00 |
| LIQUIDITY SVCS INC COM STK | 16,366.95 | 14,050.00 |
| LITHIUM CORP COM STK | 5,897.34 | 3,327.75 |
| LITHIUM TECH CORP COM PAR \$0.01 STK | 919.12 | 271.81 |
| LITTELFUSE INC COM | 167,807.39 | 202,358.00 |
| LIVE CURRENT MEDIA INC COM STK | 4,633.77 | 88.80 |
| LIVE NATION ENTERTAINMENT INC | 582.69 | 719.46 |
| LIVEPERSON INC COM STK ISIN# US5381461012 | 1,704.96 | 2,260.00 |
| LIVEWIRE MOBILE INC COM NEW COM NEW | 1,015.45 | 270.00 |
| LIZ CLAIBORNE INC COM | 512.84 | 745.97 |
| LJ INTERNATIONAL INC | 106,408.44 | 99,762.94 |
| LKQ CORP COM LKQ CORP | 3,263.76 | 4,544.00 |
| LLOYDS BANKING GP ORD GBP0.1 | 149,163.77 | 141,481.44 |
| LLOYDS BANKING GROUP PLC-ADR | 22,536.03 | 21,791.22 |
| LLOYDS BANKING GROUP PLC-ADR | 36,771.70 | 41,511.00 |
| LLOYDS BKG GROUP PUBLIC INCOME NT-PINES | 10,042.95 | 10,380.00 |
| LLOYDS TSB BK PLC 4.375% DUE 01-12-2015 | 139,994.40 | 139,968.08 |
| LMP CAP & INCOME FD INC COM STK | 12,256.95 | 12,450.00 |
| LMP REAL ESTATE INCOME FD INC COM STK | 19,110.82 | 20,796.26 |
| LO JACK CORP COM | 1,343.46 | 775.20 |
| LOCAL COM CORP COM STK | 13,934.25 | 12,980.00 |
| LOCATEPLUS HLDGS CORP COM NEW | 80.32 | 0.18 |

- 80 -

Table of Contents

SUPPLEMENTAL SCHEDULE

FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2010

Employer Identification Number: 36-2675206; Plan Number: 010

| | | |
|--|--------------|--------------|
| LOCKHEED MARTIN CORP COM | 275,859.81 | 269,991.93 |
| LOCKHEED MARTIN CORP COM | 489,621.58 | 454,415.00 |
| LOCKHEED MARTIN CORP COM | 337,010.91 | 519,361.39 |
| LOCKHEED MARTIN CORP COM | 1,423,246.78 | 1,352,269.13 |
| LOCKHEED MARTIN CORP COMSTK CALL OPT EXP01/22/11 PR \$70 PER SH | (1,235.45) | (1,050.00) |
| LODGENET INTERACTIVE CORPORATION EFF 1/16/08 | 21,463.85 | 34,425.00 |
| LOEWS CORP COM | 38,364.44 | 42,599.76 |
| LOEWS CORP COM | 193,031.00 | 194,550.00 |
| LOEWS CORP COM | 164,232.09 | 309,723.60 |
| LOGITECH INTERNATIONAL SA CHF0.25(REGD) (POST-SUBD) | 31,694.69 | 31,535.00 |
| LOGITECH INTERNATIONAL-REG COMSTK CALL OPT EXP 03/19/2011 PR \$20 PER SH | (439.26) | (300.00) |
| LOGITECH INTL CHF0.25(REGD) | 194,542.73 | 232,351.47 |
| LONGCHEER HOLDINGS LTD SHS | 24,158.75 | 20,170.40 |
| LOOKSMART LTD COM NEW COM STK | 2,508.95 | 2,120.00 |
| LOOPNET INC COM STK | 1,715.21 | 1,111.00 |
| LORILLARD INC COM STK | 81,494.48 | 82,825.62 |
| LORILLARD INC COM STK | 223,978.08 | 308,791.78 |
| LORILLARD INC COM STK | 291,098.19 | 336,446.00 |
| LORILLARD INC COM STK CALL OPT EXP 1/21/12 PR \$85 PER SH | (3,786.99) | (3,720.00) |
| LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE | 60,000.00 | 61,445.40 |
| LOUISIANA-PACIFIC CORP COM | 2,656.21 | 2,960.14 |
| LOWES COS INC COM | 186,021.75 | 209,280.81 |
| LOWES COS INC COM | 641,988.12 | 727,320.00 |
| LOWES COS INC COM | 488,564.85 | 870,752.52 |
| LOWES COS INC COM | 1,446,403.48 | 1,467,932.40 |
| LOWE S COS INC COMSTK CALL OPT EXP 04/16/11 PR \$27 PER SH | (80.25) | 0.00 |
| LPL INVT HLDGS INC COM STK | 302,033.64 | 357,153.40 |
| LRAD CORP COM | 1,790.94 | 2,690.00 |
| LSB INDS INC COM | 4,067.06 | 4,852.00 |
| LSI CORP COM STK | 33,368.38 | 42,091.73 |
| LSI CORP COM STK | 61,490.38 | 67,687.00 |
| LSI CORP COM STK | 176,708.03 | 92,892.92 |
| LSI CORP COM STK | &nb | |