

BOND TRANSACTIONS

One hundred thirty-five transactions were consummated during the period from April 1, 2012 to June 30, 2012

Trade	Settle	Par/Shares	Description	Cpn	Maturity	Bk Yld	Ratings
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PURCHASES:

Agency

Deutsche Insurance Asset Management

06/22/12	06/25/12	10,000,000.00	FREDDIE MAC	1.000	07/28/17	1.051	Aaa / AA+
Subtotal:		10,000,000.00	1 item(s)				

Total: Agency	10,000,000.00	1 item(s)
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Taxable Municipal

Conning

05/07/12	05/10/12	4,500,000.00	DC TAX-TXB-F-BABS	4.709	12/01/22	2.822	Aa1 / AAA
05/07/12	05/10/12	3,390,000.00	SAN FRAN PUC	5.300	10/01/27	3.686	Aa3 / AA-
05/08/12	05/11/12	5,020,000.00	NYC TRANSL FIN-QSCB	5.267	05/01/27	3.517	Aa1 / AAA
Subtotal:		12,910,000.00	3 item(s)				

New England Asset Management

04/04/12	04/26/12	20,375,000.00	SC PUB SVC AUTH-E-TXL	3.922	12/01/24	3.922	Aa3 / AA-
04/18/12	04/23/12	3,250,000.00	PA ST-THIRD SER B-BAB	5.850	07/15/30	4.100	Aa1 / AA+
06/07/12	06/12/12	6,000,000.00	KY ST TPK-TXB-B-REVIT	5.244	07/01/25	3.427	Aa2 / AA+
06/07/12	06/12/12	2,500,000.00	MIAMI UNV RCPT-A-BABS	6.772	09/01/35	4.644	Aa3 / A+
06/07/12	06/12/12	5,350,000.00	PA TPK-TXB-SR-B-BAB	5.848	12/01/37	4.584	Aa3 / AA
06/14/12	06/19/12	5,300,000.00	UT TRN S/TAX-B	5.937	06/15/39	3.810	Aa2 / AAA
06/14/12	06/19/12	26,500,000.00	UNIV MI UNIV-TXB-A	5.593	04/01/40	3.710	Aaa / AAA
06/14/12	06/19/12	8,800,000.00	MD TRN AUTH	5.888	07/01/43	3.940	Aa3 / AA-
Subtotal:		78,075,000.00	8 item(s)				

Total: Txb Muni	90,985,000.00	11 item(s)
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Corporate

Conning

04/16/12	04/23/12	6,400,000.00	LOWE'S COMPANIES INC	3.120	04/15/22	3.125	A3 / A-
04/30/12	05/03/12	4,000,000.00	JPMORGAN CHASE & CO	4.625	05/10/21	3.713	Aa3 / A
04/30/12	05/03/12	10,425,000.00	GOLDMAN SACHS GROUP INC	3.300	05/03/15	3.325	A1 / A
05/08/12	05/15/12	2,575,000.00	BERKSHIRE HATHAWAY FIN	3.000	05/15/22	3.090	Aa2 / AA+
05/08/12	05/11/12	20,000,000.00	GEORGIA POWER COMPANY	2.850	05/15/22	2.870	A3 / A
05/08/12	05/11/12	9,500,000.00	IBM CORP	1.875	05/15/19	1.898	Aa3 / A+
05/09/12	05/15/12	2,425,000.00	BERKSHIRE HATHAWAY FIN	3.000	05/15/22	3.085	Aa2 / AA+
05/09/12	05/14/12	5,000,000.00	SIMON PROPERTY GROUP LP	3.375	03/15/22	3.281	A3 / A-
05/09/12	05/14/12	10,000,000.00	GOLDMAN SACHS GROUP INC	3.300	05/03/15	3.234	A1 / A-
05/15/12	05/18/12	8,300,000.00	PROGRESS ENERGY CAROLINA	2.800	05/15/22	2.826	A1 / A+
05/21/12	05/24/12	10,000,000.00	JPMORGAN CHASE & CO	3.150	07/05/16	2.629	Aa3 / A

Trade	Settle	Par/Shares	Description	Cpn	Maturity	Bk Yld	Ratings
05/22/12	05/30/12	2,255,000.00	CATERPILLAR FINANCIAL SE	1.625	06/01/17	1.659	A2 / A
05/22/12	05/25/12	1,075,000.00	BLACKROCK INC	1.375	06/01/15	1.414	A1 / A+
05/22/12	05/30/12	3,200,000.00	CATERPILLAR FINANCIAL SE	2.850	06/01/22	2.869	A2 / A
05/22/12	05/25/12	800,000.00	BLACKROCK INC	3.375	06/01/22	3.438	A1 / A+
05/24/12	06/01/12	1,700,000.00	UNITED TECHNOLOGIES CORP	1.800	06/01/17	1.818	A2 / A
05/24/12	06/01/12	4,480,000.00	UNITED TECHNOLOGIES CORP	3.100	06/01/22	3.109	A2 / A
05/29/12	06/01/12	5,000,000.00	VERIZON COMMUNICATIONS	3.500	11/01/21	2.811	A3 / A-
05/29/12	06/01/12	5,505,000.00	UNITEDHEALTH GROUP INC	2.875	03/15/22	2.881	A3 / A-
05/30/12	06/04/12	4,000,000.00	PNC FUNDING CORP	3.300	03/08/22	3.079	A3 / A-
06/07/12	06/12/12	2,650,000.00	AMERICAN EXPRESS CREDIT	1.750	06/12/15	1.757	A2 / A-
06/07/12	06/12/12	5,000,000.00	SIMON PROPERTY GROUP LP	3.375	03/15/22	3.334	A3 / A-
06/12/12	06/18/12	6,500,000.00	PARTNERRE FINANCE A LLC	6.875	06/01/18	3.932	A3 / A-
06/12/12	06/18/12	3,300,000.00	PARTNERRE FINANCE A LLC	6.875	06/01/18	3.934	A3 / A-
06/15/12	06/20/12	4,000,000.00	BLACKROCK INC	3.375	06/01/22	3.139	A1 / A+
06/19/12	06/22/12	1,625,000.00	OCCIDENTAL PETROLEUM CORP	1.500	02/15/18	1.515	A1 / A
06/19/12	06/26/12	4,475,000.00	NATIONAL BANK OF CANADA	1.500	06/26/15	1.583	Aa2 / A
06/19/12	06/22/12	3,900,000.00	OCCIDENTAL PETROLEUM COR	2.700	02/15/23	2.728	A1 / A
06/28/12	07/03/12	5,000,000.00	HSBC BANK USA NA	4.875	08/24/20	4.385	A2 / A
06/28/12	07/03/12	5,000,000.00	HSBC BANK USA NA	4.875	08/24/20	4.384	A2 / A
Subtotal:		158,090,000.00	30 item(s)				

Deutsche Insurance Asset Management

05/08/12	05/15/12	8,420,000.00	BERKSHIRE HATHAWAY FIN	3.000	05/15/22	3.215	Aa2 / AA+
05/08/12	05/11/12	25,000,000.00	IBM CORP	1.875	05/15/19	1.898	Aa3 / A+
05/08/12	05/11/12	25,000,000.00	GEORGIA POWER COMPANY	2.850	05/15/22	2.870	A3 / A
05/10/12	05/15/12	5,000,000.00	BERKSHIRE HATHAWAY FIN	3.000	05/15/22	3.084	Aa2 / AA+
05/10/12	05/21/12	5,070,000.00	BANK OF NEW YORK MELLON	6.044	06/20/17	1.754	Aa3 / A+
05/11/12	05/16/12	5,000,000.00	METLIFE INC	5.875	02/06/41	4.475	A3 / A-
05/15/12	05/18/12	5,780,000.00	PROGRESS ENERGY CAROLINA	4.100	05/15/42	4.129	A1 / A
05/16/12	05/21/12	10,000,000.00	MCDONALD'S CORP	3.700	02/15/42	3.829	A2 / A
05/22/12	05/25/12	4,760,000.00	BLACKROCK INC	3.375	06/01/22	3.438	A1 / A+
05/22/12	05/30/12	5,950,000.00	CATERPILLAR FINANCIAL SE	1.625	06/01/17	1.659	A2 / A
05/22/12	05/30/12	7,695,000.00	CATERPILLAR FINANCIAL SE	2.850	06/01/22	3.019	A2 / A
05/23/12	05/29/12	5,000,000.00	BLACKROCK INC	3.375	06/01/22	3.391	A1 / A+
05/23/12	05/29/12	3,330,000.00	MCDONALD'S CORP	1.875	05/29/19	2.022	A2 / A
05/23/12	05/30/12	5,000,000.00	CATERPILLAR FINANCIAL SE	2.850	06/01/22	2.993	A2 / A
05/24/12	06/01/12	810,000.00	UNITED TECHNOLOGIES CORP	3.100	06/01/22	3.109	A2 / A
05/25/12	05/31/12	8,000,000.00	AT&T INC	3.875	08/15/21	2.831	A2 / A-
06/06/12	06/12/12	3,085,000.00	SYSCO CORPORATION	2.600	06/12/22	2.750	A1 / A+
06/11/12	06/14/12	2,950,000.00	AT&T INC	3.000	02/15/22	2.948	A2 / A-
06/19/12	06/22/12	2,780,000.00	DETROIT EDISON COMPANY	2.650	06/15/22	2.668	A2 / A
06/21/12	06/26/12	12,295,000.00	3M COMPANY	2.000	06/26/22	2.170	Aa2 / AA-
06/21/12	06/26/12	4,245,000.00	CATERPILLAR INC	2.600	06/26/22	2.673	A2 / A
06/26/12	06/29/12	17,645,000.00	MET LIFE GLOB FUNDING	1.700	06/29/15	1.727	Aa3 / AA-
06/26/12	07/02/12	10,000,000.00	PRIVATE EXPORT FUNDING	2.450	07/15/24	2.490	Aaa / AA+
06/28/12	06/29/12	4,750,000.00	AT&T INC	1.700	06/01/17	1.547	A2 / A-
Subtotal:		187,565,000.00	24 item(s)				

Trade	Settle	Par/Shares	Description	Cpn	Maturity	Bk Yld	Ratings
New England Asset Management							
04/03/12	04/09/12	16,750,000.00	APACHE CORP	3.250	04/15/22	3.290	A3 / A-
04/17/12	04/20/12	5,000,000.00	BAKER HUGHES INC	3.200	08/15/21	2.923	A2 / A
04/17/12	04/20/12	2,500,000.00	BAKER HUGHES INC	3.200	08/15/21	2.916	A2 / A
04/17/12	04/20/12	5,000,000.00	BAKER HUGHES INC	3.200	08/15/21	2.927	A2 / A
04/18/12	04/23/12	10,000,000.00	WAL-MART STORES INC	5.375	04/05/17	1.539	Aa2 / AA
04/18/12	04/23/12	4,650,000.00	PUB SVC ELEC & GAS	5.300	05/01/18	1.845	A2 / A-
04/19/12	04/24/12	12,000,000.00	WALT DISNEY COMPANY/THE	2.750	08/16/21	2.654	A2 / A
04/24/12	04/27/12	5,000,000.00	GENERAL ELEC CAP CORP	2.300	04/27/17	2.328	A1 / AA+
04/25/12	04/30/12	15,850,000.00	TARGET CORP	2.900	01/15/22	2.936	A2 / A+
05/08/12	05/11/12	2,500,000.00	DIAGEO INVESTMENT CORP	2.875	05/11/22	2.874	A3 / A-
05/08/12	05/11/12	2,000,000.00	DIAGEO INVESTMENT CORP	2.875	05/11/22	2.874	A3 / A-
05/08/12	05/11/12	17,500,000.00	DIAGEO INVESTMENT CORP	2.875	05/11/22	2.917	A3 / A-
05/08/12	05/11/12	3,000,000.00	DIAGEO INVESTMENT CORP	2.875	05/11/22	2.880	A3 / A-
05/08/12	05/11/12	2,000,000.00	DIAGEO INVESTMENT CORP	2.875	05/11/22	2.880	A3 / A-
05/08/12	05/11/12	2,000,000.00	DIAGEO INVESTMENT CORP	2.875	05/11/22	2.870	A3 / A-
05/09/12	05/14/12	3,000,000.00	DIAGEO INVESTMENT CORP	2.875	05/11/22	2.898	A3 / A-
05/09/12	05/14/12	3,000,000.00	DIAGEO INVESTMENT CORP	2.875	05/11/22	2.905	A3 / A-
05/10/12	05/15/12	9,250,000.00	OCCIDENTAL PETROLEUM COR	4.100	02/01/21	2.553	A1 / A
05/15/12	05/18/12	2,500,000.00	PROGRESS ENERGY CAROLINA	2.800	05/15/22	2.826	A1 / A
05/15/12	05/18/12	13,250,000.00	PEPSICO INC	2.750	03/05/22	2.779	Aa3 / A-
05/16/12	05/21/12	7,000,000.00	BAKER HUGHES INC	3.200	08/15/21	2.725	A2 / A
05/17/12	05/22/12	9,750,000.00	COCA-COLA CO/THE	3.300	09/01/21	2.511	Aa3 / A+
05/17/12	05/22/12	15,370,000.00	WISC ELEC POWER	2.950	09/15/21	2.551	A2 / A-
05/23/12	05/29/12	7,500,000.00	MCDONALD'S CORP	1.875	05/29/19	2.022	A2 / A
05/24/12	06/01/12	2,000,000.00	UNITED TECHNOLOGIES CORP	3.100	06/01/22	3.109	A2 / A
05/29/12	06/01/12	5,202,000.00	WALT DISNEY COMPANY/THE	2.750	08/16/21	2.589	A2 / A
05/29/12	06/01/12	4,250,000.00	DIAGEO INVESTMENT CORP	2.875	05/11/22	2.778	A3 / A-
05/29/12	06/01/12	5,000,000.00	UNITED TECHNOLOGIES CORP	3.100	06/01/22	2.816	A2 / A
05/29/12	06/01/12	5,000,000.00	UNITED TECHNOLOGIES CORP	3.100	06/01/22	2.811	A2 / A
05/29/12	06/01/12	8,500,000.00	PRAXAIR INC	2.450	02/15/22	2.601	A2 / A
05/29/12	06/01/12	5,000,000.00	WELLS FARGO & COMPANY	3.500	03/08/22	3.362	A2 / A+
05/29/12	06/01/12	5,000,000.00	GOLDMAN SACHS GROUP INC	5.250	07/27/21	5.436	A1 / A-
05/29/12	06/01/12	5,000,000.00	JPMORGAN CHASE & CO	4.500	01/24/22	3.712	Aa3 / A
06/06/12	06/12/12	7,000,000.00	SYSCO CORPORATION	2.600	06/12/22	2.747	A1 / A+
06/15/12	06/20/12	10,000,000.00	JPMORGAN CHASE & CO	4.350	08/15/21	3.702	Aa3 / A
06/15/12	06/20/12	10,000,000.00	WELLS FARGO & COMPANY	4.600	04/01/21	3.094	A2 / A+
06/15/12	06/20/12	5,000,000.00	GOLDMAN SACHS GROUP INC	5.250	07/27/21	5.045	A1 / A-
06/18/12	06/21/12	5,000,000.00	GENERAL ELEC CAP CORP	4.650	10/17/21	3.307	A1 / AA+
06/20/12	06/25/12	4,000,000.00	GOLDMAN SACHS GROUP INC	5.750	01/24/22	5.032	A1 / A-
06/20/12	06/25/12	2,500,000.00	WELLS FARGO & COMPANY	4.600	04/01/21	3.109	A2 / A+
Subtotal:		264,822,000.00	40 item(s)				

Total: Corporate	610,477,000.00	94 item(s)
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Trade	Settle	Par/Shares	Description	Cpn	Maturity	Bk Yld	Ratings
<u>MBS Pass-Through</u>							
Conning							
05/04/12	05/14/12	19,943,579.20	FG G06977	3.000	04/01/42	2.847	Aaa / AA+
05/08/12	05/14/12	19,971,112.20	FG Q07882	3.500	05/01/42	2.637	Aaa / AA+
05/21/12	05/24/12	12,000,000.00	FG G18435	2.500	05/01/27	1.782	Aaa / AA+
05/22/12	05/29/12	11,979,895.92	FG G06982	3.500	04/01/42	2.618	Aaa / AA+
05/23/12	05/29/12	29,915,368.80	FG G06977	3.000	04/01/42	2.728	Aaa / AA+
05/30/12	06/13/12	19,095,484.48	FG Q08351	3.500	05/01/42	2.566	Aaa / AA+
06/19/12	06/22/12	15,000,000.00	FG G07032	3.000	06/01/42	2.490	Aaa / AA+
06/21/12	06/26/12	16,795,492.00	FG Q09080	3.500	06/01/42	2.438	Aaa / AA+
06/26/12	06/29/12	20,000,000.00	FG G08497	3.000	06/01/42	2.483	Aaa / AA+
06/29/12	07/12/12	19,944,301.20	FG Q09004	3.500	06/01/42	2.343	Aaa / AA+
	Subtotal:	184,645,233.80	10 item(s)				
Deutsche Insurance Asset Management							
05/04/12	05/14/12	24,999,990.86	FN AD8522	4.000	08/01/40	2.544	Aaa / AA+
05/23/12	06/13/12	15,000,000.08	FN AK0190	4.000	02/01/42	2.400	Aaa / AA+
06/21/12	06/26/12	25,000,000.00	FG G08495	3.500	06/01/42	2.550	Aaa / AA+
	Subtotal:	64,999,990.94	3 item(s)				
New England Asset Management							
05/07/12	05/14/12	35,000,000.00	FG G08491	3.500	05/01/42	2.637	Aaa / AA+
05/07/12	05/14/12	30,000,000.00	FN AO1532	3.500	05/01/42	2.599	Aaa / AA+
05/30/12	06/13/12	22,500,000.00	FG Q08975	3.500	06/01/42	2.513	Aaa / AA+
05/30/12	06/13/12	22,500,000.00	FG C09000	3.500	06/01/42	2.513	Aaa / AA+
06/28/12	07/12/12	2,000,000.00	FN AO9622	3.500	07/01/42	2.123	Aaa / AA+
06/28/12	07/12/12	10,000,000.00	FN AO7749	3.500	07/01/42	2.123	Aaa / AA+
	Subtotal:	122,000,000.00	6 item(s)				
Total: MBS Pass-Thru		371,645,224.74	19 item(s)				

CMBS (Agency Project Loans)

Conning							
05/23/12	05/30/12	10,000,000.00	GNR 2012-58 C	3.130	02/16/53	3.045	Aaa / AA+
	Subtotal:	10,000,000.00	1 item(s)				

Total: CMBS	10,000,000.00	1 item(s)
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Total Purchases:	365,645,233.80	44 item(s)
Conning		

Total Purchases:	262,564,990.94	28 item(s)
Deutsche		

Total Purchases:	464,897,000.00	54 item(s)
NEAM		

Grand Total:	1,093,107,224.74	126 item(s)
PURCHASES		

Trade	Settle	Par/Shares	Description	Cpn	Maturity	Bk Yld	Ratings
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SALES:

Local Agency

Conning

05/23/12	05/24/12	25,000,000.00	FANNIE MAE	4.875	12/15/16	0.937	Aaa / AA+
Subtotal:		25,000,000.00	1 item(s)				

New England Asset Management

06/14/12	06/15/12	21,000,000.00	FEDERAL HOME LOAN BANK	5.375	08/15/18	1.342	Aaa / AA+
06/19/12	06/20/12	5,600,000.00	FREDDIE MAC	4.875	06/13/18	1.199	Aaa / AA+
06/21/12	06/22/12	6,000,000.00	FREDDIE MAC	4.875	06/13/18	1.204	Aaa / AA+
Subtotal:		32,600,000.00	3 item(s)				

Total: Agency	57,600,000.00	4 item(s)					
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Taxable Municipal

New England Asset Management

06/14/12	06/19/12	5,300,000.00	UT TRN S/TAX-B	5.937	06/15/39	3.810	Aa2 / AAA
06/14/12	06/19/12	26,500,000.00	UNIV MI UNIV-TXB-A	5.593	04/01/40	3.710	Aaa / AAA
06/14/12	06/19/12	8,800,000.00	MD TRN AUTH	5.888	07/01/43	3.940	Aa3 / AA-
Subtotal:		40,600,000.00	3 item(s)				

Total: Txb Muni	40,600,000.00	3 item(s)					
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Corporate

Deutsche Insurance Asset Management

06/20/12	06/22/12	2,700,000.00	GEORGIA POWER COMPANY	3.000	04/15/16	1.151	A3 / A
06/26/12	06/29/12	2,800,000.00	GEORGIA POWER COMPANY	3.000	04/15/16	1.148	A3 / A
Subtotal:		5,500,000.00	2 item(s)				

Total: Corporate	5,500,000.00	2 item(s)					
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Total Sales:	25,000,000.00	1 item(s)					
Conning							

Total Sales:	5,500,000.00	2 item(s)					
Deutsche							

Total Sales:	73,200,000.00	6 item(s)					
NEAM							

Grand Total:	103,700,000.00	9 item(s)					
SALES							