



## BOND TRANSACTIONS

One hundred sixty-eight transactions were consummated during the period from January 1, 2012 to March 31, 2012.

Trade	Settle	Par/Shares	Description	Cpn	Maturity	Bk Yld	Ratings
<b>PURCHASES:</b>							
<u><b>Taxable Municipal</b></u>							
<b>CONNING</b>							
01/05/12	01/18/12	6,700,000.00	GEORGIA ST MUNI ELEC AUTH	3.780	01/01/20	3.824	A1 / A+
01/11/12	01/20/12	8,500,000.00	ILLINOIS ST	5.450	01/01/27	5.423	A2 / A+
01/11/12	01/25/12	1,570,000.00	VIRGINIA ST PORT AUTH	3.520	07/01/25	3.520	Aa1 / AA+
01/11/12	01/25/12	1,000,000.00	VIRGINIA ST PORT AUTH	3.620	07/01/26	3.620	Aa1 / AA+
01/12/12	01/17/12	11,000,000.00	NAVY NEW ORLEANS NAVY	4.314	12/15/29	4.314	AA / NA
01/20/12	01/26/12	12,075,000.00	STATE PUBLIC SCH BLDG AUTH	5.000	09/15/27	4.378	Aa2 / AA
02/06/12	02/09/12	5,000,000.00	LOS ANGELES CNTY CA MET	4.930	06/01/24	3.293	Aa2 / AAA
02/24/12	02/29/12	4,715,000.00	ILLINOIS ST MUNI ELEC AGY	6.128	02/01/21	3.728	A1 / A+
03/14/12	03/19/12	5,000,000.00	SAN FRANCISCO CITY & CNTY	5.700	11/01/27	4.185	Aa3 / AA-
	Subtotal:	55,560,000.00	9 item(s)				
<b>New England Asset Management</b>							
01/04/12	01/18/12	2,000,000.00	GEORGIA ST MUNI ELEC AUTH	3.570	01/01/19	3.635	A1 / A+
01/17/12	01/20/12	6,200,000.00	PENNSYLVANIA ST TURNPIKE	5.511	12/01/45	4.656	Aa3 / A+
01/26/12	01/31/12	6,750,000.00	PENNSYLVANIA ST TURNPIKE	5.511	12/01/45	4.835	Aa3 / A+
01/27/12	02/01/12	10,775,000.00	PENNSYLVANIA ST TURNPIKE	5.511	12/01/45	4.800	Aa3 / A+
02/08/12	02/13/12	2,465,000.00	VIRGINIA ST PUBLIC BLDG AUTH	5.500	08/01/27	3.400	Aa1 / AA+
02/09/12	02/14/12	4,300,000.00	KY ST PROPERTY & BLDGS	6.573	08/01/29	4.460	Aa3 / A+
02/10/12	02/23/12	2,615,000.00	UNIV OF NORTH CAROLINA NC	3.647	04/01/27	3.650	Aa3 / AA-
02/15/12	02/21/12	2,500,000.00	NY CITY NY TRANSITIONAL	4.800	07/15/26	3.764	Aa3 / AA-
02/16/12	02/22/12	2,200,000.00	PORT OF SEATTLE WA REV	7.000	05/01/36	4.030	Aa2 / AA-
03/05/12	03/08/12	6,075,000.00	NY CITY NY TRANSITIONAL	4.800	07/15/26	3.766	Aa3 / AA-
03/12/12	03/15/12	2,500,000.00	SAN ANTONIO TX	6.038	08/01/40	4.050	Aaa / AAA
03/14/12	03/19/12	3,000,000.00	NEW YORK CITY NY MUNI WTR	6.124	06/15/42	4.352	Aa2 / AA+
	Subtotal:	51,380,000.00	12 item(s)				
<b>Total: Taxable Muni</b>		<b>106,940,000.00</b>	<b>21 item(s)</b>				

Trade	Settle	Par/Shares	Description	Cpn	Maturity	Bk Yld	Ratings
<b><u>Corporate</u></b>							
CONNING							
01/04/12	01/09/12	10,000,000.00	GENERAL ELEC CAP CORP	4.650	10/17/21	4.379	Aa2 / AA+
01/09/12	01/12/12	10,000,000.00	TOYOTA MOTOR CREDIT CORP	3.300	01/12/22	3.344	Aa3 / AA-
01/13/12	01/23/12	9,225,000.00	JPMORGAN CHASE & CO	4.500	01/24/22	4.567	Aa3 / A
01/19/12	01/24/12	9,950,000.00	GOLDMAN SACHS GROUP INC	5.750	01/24/22	5.768	A1 / A-
01/24/12	01/31/12	6,675,000.00	BERKSHIRE HATHAWAY INC	3.400	01/31/22	3.433	Aa2 / AA+
01/24/12	02/02/12	4,100,000.00	UNIVERSITY OF CHICAGO	3.065	10/01/24	3.065	Aa1 / AA+
01/26/12	02/02/12	3,425,000.00	NATIONAL RURAL UTIL COOP	3.050	02/15/22	3.090	A1 / A+
02/03/12	02/08/12	8,500,000.00	MORGAN STANLEY	7.300	05/13/19	5.339	A2 / A-
02/06/12	02/09/12	5,000,000.00	MORGAN STANLEY	7.300	05/13/19	5.337	A2 / A-
02/07/12	02/14/12	18,000,000.00	NEW YORK LIFE GLOBAL FDG	1.650	05/15/17	1.686	Aaa / AAA
02/08/12	02/13/12	11,800,000.00	AT&T INC	3.000	02/15/22	3.024	A- / A
02/08/12	02/13/12	10,000,000.00	HSBC USA INC	2.375	02/13/15	2.449	A1 / A+
02/22/12	02/27/12	5,000,000.00	AT&T INC	3.000	02/15/22	3.000	A2 / A-
02/22/12	02/27/12	5,000,000.00	AT&T INC	3.000	02/15/22	3.005	A2 / A-
02/22/12	02/27/12	14,300,000.00	JOHN DEERE CAPITAL CORP	2.750	03/15/22	2.770	A2 / A
02/22/12	02/27/12	5,000,000.00	AT&T INC	3.000	02/15/22	3.003	A2 / A-
02/23/12	02/28/12	5,000,000.00	AT&T INC	3.000	02/15/22	3.040	A2 / A-
02/23/12	02/28/12	7,565,000.00	CREDIT SUISSE NEW YORK	5.300	08/13/19	4.395	Aa1 / A+
02/23/12	02/28/12	12,000,000.00	CREDIT SUISSE NEW YORK	5.300	08/13/19	4.390	Aa1 / A+
02/24/12	02/29/12	10,000,000.00	METLIFE INC	4.750	02/08/21	3.300	A3 / A-
02/24/12	02/29/12	10,000,000.00	TARGET CORP	2.900	01/15/22	2.779	A2 / A+
02/27/12	03/01/12	10,000,000.00	CANADIAN NATL RAILWAY	2.850	12/15/21	2.587	A3 / A-
02/27/12	03/01/12	2,766,000.00	DAIMLER FINANCE NA LLC	3.875	09/15/21	3.289	A3 / A-
02/27/12	03/01/12	2,500,000.00	ROCKWELL COLLINS INC	3.100	11/15/21	2.599	A1 / A
02/27/12	03/01/12	16,140,000.00	UNITEDHEALTH GROUP INC	4.700	02/15/21	2.670	A3 / A-
02/27/12	03/01/12	4,890,000.00	UNITEDHEALTH GROUP INC	4.700	02/15/21	2.665	A3 / A-
02/28/12	03/02/12	8,797,000.00	AMERIPRISE FINANCIAL INC	7.300	06/28/19	3.629	A3 / A
02/28/12	03/02/12	6,525,000.00	US BANCORP	3.000	03/15/22	3.008	Aa3 / A
03/01/12	03/09/12	14,750,000.00	NATIONAL AUSTRALIA BK-NY	2.750	03/09/17	2.789	Aa2 / AA-
03/01/12	03/06/12	10,000,000.00	US BANCORP	3.000	03/15/22	3.025	Aa3 / A
03/05/12	03/08/12	14,250,000.00	PNC FUNDING CORP	3.300	03/08/22	3.366	A3 / A-
03/05/12	03/08/12	8,175,000.00	UNITEDHEALTH GROUP INC	2.875	03/15/22	2.955	A3 / A-
03/06/12	03/08/12	10,000,000.00	WESTERN GROUP HOUSING LP	2.875	03/15/17	2.875	AA / AA
03/08/12	03/13/12	25,000,000.00	SIMON PROPERTY GROUP LP	3.375	03/15/22	3.424	A3 / A-
03/09/12	03/14/12	10,250,000.00	NATIONAL AUSTRALIA BK-NY	2.750	03/09/17	2.713	Aa2 / AA-
03/14/12	03/19/12	8,225,000.00	MEDTRONIC INC	3.125	03/15/22	3.161	A1 / A+

Trade	Settle	Par/Shares	Description	Cpn	Maturity	Bk Yld	Ratings
03/15/12	03/22/12	25,000,000.00	BB&T CORPORATION	2.150	03/22/17	2.196	A2 / A+
03/20/12	03/27/12	10,000,000.00	GEORGE WASHINGTON UNIV	3.485	09/15/22	3.485	A1 / A+
03/28/12	04/04/12	7,050,000.00	POTOMAC ELECTRIC POWER	3.050	04/01/22	3.084	A3 / A
Subtotal:		374,858,000.00	39 item(s)				
New England Asset Management							
01/06/12	01/11/12	2,000,000.00	MEMORIAL SLOAN-KETTERING	5.000	07/01/42	4.877	Aa2 / AA-
01/18/12	01/23/12	10,000,000.00	TARGET CORP	2.900	01/15/22	2.895	A2 / A+
01/24/12	02/02/12	3,000,000.00	UNIVERSITY OF CHICAGO	4.683	10/01/42	4.683	Aa1 / AA+
02/22/12	02/27/12	25,000,000.00	GENERAL ELEC CAP CORP	5.625	05/01/18	2.930	Aa2 / AA+
02/28/12	03/02/12	2,000,000.00	MEDTRONIC INC	2.625	03/15/16	1.162	A1 / A+
02/29/12	03/05/12	5,500,000.00	GEORGIA POWER COMPANY	3.000	04/15/16	1.304	A3 / A
02/29/12	03/05/12	14,250,000.00	PEPSICO INC	2.750	03/05/22	2.770	Aa3 / A-
03/05/12	03/09/12	5,600,000.00	MISSISSIPPI POWER CO	2.350	10/15/16	1.539	A2 / A
03/05/12	03/08/12	5,350,000.00	PNC FUNDING CORP	3.300	03/08/22	3.366	A3 / A-
03/09/12	03/14/12	41,000,000.00	COCA-COLA CO/THE	1.650	03/14/18	1.691	Aa3 / A+
03/14/12	03/19/12	17,250,000.00	MEDTRONIC INC	3.125	03/15/22	3.161	A1 / A+
03/16/12	03/21/12	6,250,000.00	WAL-MART STORES INC	5.375	04/05/17	1.747	Aa2 / AA
03/19/12	03/22/12	3,250,000.00	MISSISSIPPI POWER CO	2.350	10/15/16	1.724	A2 / A
03/20/12	03/23/12	4,500,000.00	THERMO FISHER SCIENTIFIC	2.250	08/15/16	1.613	A3 / A
03/20/12	03/23/12	10,000,000.00	VIRGINIA ELEC & POWER CO	3.450	09/01/22	3.184	A3 / A-
03/21/12	03/27/12	32,900,000.00	GEORGE WASHINGTON UNIV	3.485	09/15/22	3.490	A1 / A+
Subtotal:		187,850,000.00	16 item(s)				

<b>Total: Corporate</b>	<b>562,708,000.00</b>	<b>55 item(s)</b>
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**MBS Pass-Through**

CONNING

01/18/12	01/23/12	25,000,000.00	FG G08473	3.500	01/01/42	2.814	Aaa / AA+
01/24/12	01/27/12	17,468,164.58	FG G08470	4.000	12/01/41	2.782	Aaa / AA+
01/31/12	02/13/12	13,994,231.86	FG Q05991	3.500	02/01/42	2.697	Aaa / AA+
02/08/12	02/13/12	17,205,315.19	FG Q05996	3.500	02/01/42	2.719	Aaa / AA+
02/09/12	02/13/12	19,995,993.80	FG Q06008	3.500	02/01/42	2.709	Aaa / AA+
02/17/12	03/12/12	16,896,607.12	FG Q05925	3.500	02/01/42	2.793	Aaa / AA+
02/22/12	03/12/12	23,984,637.75	FG Q04243	4.000	11/01/41	2.643	Aaa / AA+
02/23/12	03/12/12	31,408,910.69	FG Q06572	3.500	03/01/42	2.828	Aaa / AA+
02/28/12	03/12/12	4,992,365.20	FG G08480	3.000	02/01/42	2.828	Aaa / AA+
02/29/12	03/12/12	12,610,503.24	FG Q06592	3.500	03/01/42	2.830	Aaa / AA+
03/27/12	04/17/12	15,234,857.00	FG J18501	3.000	04/01/27	2.101	Aaa / AA+
03/28/12	04/12/12	10,922,425.82	FN AJ4199	4.000	12/01/41	3.003	Aaa / AA+
Subtotal:		209,714,012.25	12 item(s)				

Trade	Settle	Par/Shares	Description	Cpn	Maturity	Bk Yld	Ratings
New England Asset Management							
01/12/12	02/13/12	20,000,000.00	FG G08477	3.500	02/01/42	2.827	Aaa / AA+
01/12/12	02/13/12	19,999,999.80	FG Q04464	3.500	11/01/41	2.827	Aaa / AA+
01/20/12	02/13/12	28,749,999.54	FG G08473	3.500	01/01/42	2.984	Aaa / AA+
01/20/12	02/13/12	28,750,000.00	FG G08477	3.500	02/01/42	2.984	Aaa / AA+
01/20/12	02/13/12	28,750,000.00	FG C03743	3.500	02/01/42	2.984	Aaa / AA+
01/20/12	02/13/12	28,750,000.00	FG C03750	3.500	02/01/42	2.984	Aaa / AA+
02/13/12	03/12/12	25,000,000.54	FG G08477	3.500	02/01/42	2.766	Aaa / AA+
02/13/12	03/12/12	24,999,999.01	FG Q05925	3.500	02/01/42	2.766	Aaa / AA+
02/17/12	03/12/12	25,000,000.00	FN AK5499	3.500	03/01/42	2.726	Aaa / AA+
02/24/12	03/12/12	25,000,000.00	FN AK7346	3.500	03/01/42	2.686	Aaa / AA+
02/24/12	03/12/12	25,000,000.00	FN AK7348	3.500	03/01/42	2.686	Aaa / AA+
03/15/12	04/12/12	43,000,000.00	FGLMC 3.5 4/12	3.500	09/15/41	3.019	Aaa / AA+
Subtotal:		322,999,998.89	12 item(s)				

<b>Total: MBS Pass-Thru</b>	<b>532,714,011.14</b>	<b>24 Item(s)</b>
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#### CMO

New England Asset Management							
01/26/12	01/31/12	16,250,000.00	FNR 2011-146 LX	3.500	10/01/40	3.168	Aaa / AA+
01/26/12	01/31/12	10,500,000.00	FHR 3977 AY	3.500	12/01/31	3.087	Aaa / AA+
01/26/12	01/31/12	13,152,000.00	FHR 3979 GB	3.500	01/01/32	3.158	Aaa / AA+
02/09/12	02/14/12	10,000,000.00	FNR 2011-122 B	3.000	12/01/26	3.000	Aaa / AA+
03/06/12	03/30/12	20,000,000.00	FHR 4017 MA	3.000	03/15/41	2.100	Aaa / AA+
03/21/12	03/26/12	20,000,000.00	FNR 2011-96 NB	4.000	09/25/40	3.400	Aaa / AA+
03/22/12	03/30/12	5,250,000.00	FNR 2011-98 NW	3.500	10/25/37	3.224	Aaa / AA+
Subtotal:		95,152,000.00	7 item(s)				

<b>Total: CMO</b>	<b>95,152,000.00</b>	<b>7 item(s)</b>
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#### Covered MBS

New England Asset Management							
03/06/12	03/09/12	25,000,000.00	BANK OF MONTREAL	1.950	01/30/17	1.450	Aaa / AAA
03/06/12	03/09/12	25,000,000.00	BANK OF NOVA SCOTIA	1.950	01/30/17	1.459	Aaa / AAA
03/06/12	03/09/12	25,000,000.00	CANADIAN IMPERIAL BANK	2.750	01/27/16	1.112	Aaa / AAA
Subtotal:		75,000,000.00	3 item(s)				

<b>Total: Covered MBS</b>	<b>75,000,000.00</b>	<b>3 item(s)</b>
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Trade	Settle	Par/Shares	Description	Cpn	Maturity	Bk Yld	Ratings
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**CMBS (Agency Project Loans)**

CONNING

01/06/12	01/30/12	14,750,000.00	GNR 2012-4 C	3.458	06/16/48	3.320	Aaa / AA+
03/07/12	03/30/12	15,000,000.00	GNR 2012-35 C	3.250	11/16/52	3.114	Aaa / AA+
Subtotal:		29,750,000.00	2 item(s)				

New England Asset Management

01/06/12	01/30/12	10,000,000.00	GNR 2012-4 C	3.458	06/01/48	3.320	Aaa / AA+
01/06/12	01/30/12	15,000,000.00	GNR 2012-2 C	3.261	11/01/43	3.233	Aaa / AA+
01/26/12	02/29/12	20,000,000.00	GNR 2012-19 C	3.365	12/16/46	3.264	Aaa / AA+
02/10/12	02/29/12	20,000,000.00	GNR 2012-25 B	3.250	08/16/52	3.185	Aaa / AA+
03/22/12	03/30/12	9,000,000.00	GNR 2012-35 C	3.250	11/16/52	3.260	Aaa / AA+
Subtotal:		74,000,000.00	5 item(s)				

<b>Total: CMBS</b>	<b>103,750,000.00</b>	<b>7 item(s)</b>
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<b>Total Purchases:</b>		
<b>CONNING</b>	<b>669,882,012.25</b>	<b>62 item(s)</b>

<b>Total Purchases:</b>		
<b>New England Asset Management</b>	<b>806,381,998.89</b>	<b>55 item(s)</b>

<b>Grand Total:</b>		
<b>PURCHASES</b>	<b>1,476,264,011.14</b>	<b>117 item(s)</b>

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

**Treasury**

New England Asset Management

01/11/12	01/12/12	50,000,000.00	US TREASURY N/B	2.000	11/30/13	0.234	Aaa / AA+
Subtotal:		50,000,000.00	1 item(s)				

<b>Total: Agency</b>	<b>50,000,000.00</b>	<b>1 item(s)</b>
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**Local Agency**

CONNING

01/09/12	01/11/12	6,570,000.00	FANNIE MAE	1.250	08/20/13	0.313	Aaa / AA+
01/12/12	01/12/12	18,000,000.00	FANNIE MAE	1.500	06/26/13	0.233	Aaa / AA+
01/13/12	01/17/12	3,670,000.00	FANNIE MAE	1.250	08/20/13	0.285	Aaa / AA+
Subtotal:		28,240,000.00	3 item(s)				

New England Asset Management

01/20/12	01/23/12	20,000,000.00	FREDDIE MAC	2.125	03/23/12	0.031	Aaa / AA+
01/20/12	01/23/12	10,600,000.00	TENN VALLEY AUTHORITY	4.500	04/01/18	1.638	Aaa / AA+
Subtotal:		30,600,000.00	2 item(s)				

<b>Total: Agency</b>	<b>58,840,000.00</b>	<b>5 item(s)</b>
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**Corporate**

CONNING

01/20/12	01/25/12	4,294,000.00	AMGEN INC	5.700	02/01/19	3.559	Baa1 / A+
01/20/12	01/23/12	2,000,000.00	MERCANTILE BANKSHARES	4.625	04/15/13	1.412	Baa1 / BBB+
01/20/12	01/23/12	6,220,000.00	MERCANTILE BANKSHARES	4.625	04/15/13	1.412	Baa1 / BBB+
01/26/12	01/30/12	3,400,000.00	MERCANTILE BANKSHARES	4.625	04/15/13	1.246	Baa1 / BBB+
02/09/12	02/14/12	9,000,000.00	MERCANTILE BANKSHARES	4.625	04/15/13	1.170	Baa1 / BBB+
02/21/12	02/24/12	20,000,000.00	MERRILL LYNCH & CO	5.450	07/15/14	3.753	Baa1 / A-
02/23/12	02/28/12	25,000,000.00	BANK OF AMERICA CORP	5.625	10/14/16	4.750	Baa1 / A-
02/23/12	02/28/12	25,000,000.00	BANK OF AMERICA CORP	5.625	10/14/16	4.726	Baa1 / A-
03/02/12	03/07/12	20,000,000.00	MORGAN STANLEY	5.550	04/27/17	5.090	A2 / A-
03/08/12	03/13/12	12,425,000.00	MORGAN STANLEY	5.500	07/28/21	6.021	A2 / A-
03/09/12	03/14/12	13,500,000.00	MORGAN STANLEY	7.300	05/13/19	6.179	A2 / A-
Subtotal:		140,839,000.00	11 item(s)				

Trade	Settle	Par/Shares	Description	Cpn	Maturity	Bk Yld	Ratings
New England Asset Management							
02/21/12	02/24/12	5,000,000.00	BANK OF AMERICA CORP	6.000	09/01/17	5.053	Baa1 / A-
02/21/12	02/24/12	12,500,000.00	BANK OF AMERICA CORP	5.625	07/01/20	5.633	Baa1 / A-
02/21/12	02/24/12	20,845,000.00	MBNA CORP	6.125	03/01/13	2.451	Baa1 / A-
02/21/12	02/24/12	10,000,000.00	MERRILL LYNCH & CO	6.500	07/15/18	5.657	Baa1 / A-
02/21/12	02/24/12	5,000,000.00	MERRILL LYNCH & CO	5.000	01/15/15	3.995	Baa1 / A-
02/22/12	02/27/12	15,000,000.00	MERRILL LYNCH & CO	5.000	01/15/15	4.066	Baa1 / A-
03/02/12	03/07/12	5,000,000.00	MORGAN STANLEY	5.450	01/09/17	4.931	A2 / A-
03/02/12	03/07/12	7,000,000.00	MORGAN STANLEY	5.450	01/09/17	4.888	A2 / A-
03/14/12	03/19/12	10,000,000.00	MORGAN STANLEY	5.450	01/09/17	4.939	A2 / A-
03/15/12	03/20/12	13,000,000.00	MORGAN STANLEY	5.450	01/09/17	4.941	A2 / A-
03/02/12	03/07/12	4,500,000.00	MORGAN STANLEY	5.750	01/25/21	5.882	A2 / A-
03/02/12	03/07/12	5,000,000.00	MORGAN STANLEY	5.750	01/25/21	5.900	A2 / A-
03/02/12	03/07/12	5,000,000.00	MORGAN STANLEY	5.750	01/25/21	5.900	A2 / A-
03/14/12	03/19/12	10,000,000.00	MORGAN STANLEY	5.750	01/25/21	5.949	A2 / A-
03/15/12	03/20/12	8,000,000.00	MORGAN STANLEY	5.750	01/25/21	6.037	A2 / A-
Subtotal:		135,845,000.00	15 item(s)				

<b>Total: Corporate</b>	<b>276,684,000.00</b>	<b>26 item(s)</b>
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**MBS Pass-Through**

New England Asset Management							
01/20/12	02/13/12	34,616,259.72	FG G08463	4.000	10/01/41	2.528	Aaa / AA+
01/20/12	02/13/12	24,691,024.36	FG Q04674	4.000	12/01/41	2.528	Aaa / AA+
01/20/12	02/13/12	24,918,159.80	FG Q04822	4.000	11/01/41	2.528	Aaa / AA+
03/15/12	04/12/12	13,343,614.71	FG J12551	4.000	08/01/25	1.425	Aaa / AA+
03/15/12	04/12/12	8,694,362.55	FG J12876	4.000	08/01/25	1.425	Aaa / AA+
03/15/12	04/12/12	10,094,179.20	FG J12911	4.000	09/01/25	1.425	Aaa / AA+
03/15/12	04/12/12	9,979,873.80	FN Ad8370	4.000	07/01/25	1.282	Aaa / AA+
03/20/12	03/23/12	1,470,638.12	FN 799958	2.489	11/01/34	1.371	Aaa / AA+
03/20/12	03/23/12	5,157,811.39	FN 813615	3.944	04/01/37	1.458	Aaa / AA+
03/20/12	03/23/12	4,149,866.98	FN 866920	2.438	02/01/36	0.805	Aaa / AA+
03/20/12	03/23/12	4,417,945.23	FN 884721	2.289	08/01/36	0.805	Aaa / AA+
03/20/12	03/23/12	2,647,885.25	FN 884747	2.367	09/01/36	1.527	Aaa / AA+
03/20/12	03/23/12	5,163,459.91	FN 898688	2.992	02/01/37	1.536	Aaa / AA+
03/20/12	03/23/12	5,714,642.28	FN 909909	2.956	03/01/37	1.527	Aaa / AA+
03/20/12	03/23/12	5,037,712.63	FN 942652	5.511	08/01/37	1.527	Aaa / AA+
Subtotal:		160,097,435.93	15 item(s)				

<b>Total: MBS Pass-Thru</b>	<b>160,097,435.93</b>	<b>15 item(s)</b>
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Trade	Settle	Par/Shares	Description	Cpn	Maturity	Bk Yld	Ratings
<b><u>CMO</u></b>							
New England Asset Management							
01/25/12	01/30/12	11,346,460.42	FNR 2010-57 HA	3.500	02/25/40	1.351	Aaa / AA+
01/25/12	01/30/12	16,801,752.00	FNR 2010-90 ML	3.250	04/25/28	0.995	Aaa / AA+
01/25/12	01/30/12	17,534,747.08	GNR 2010-78 PC	3.500	04/16/40	1.293	Aaa / AA+
Subtotal:		45,682,959.50	3 item(s)				

<b>Total: CMO</b>	<b>45,682,959.50</b>	<b>3 item(s)</b>
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<b><u>CMBS</u></b>							
New England Asset Management							
01/25/12	01/30/12	19,621,896.40	GNR 2010-141 B	2.717	02/16/44	1.945	Aaa / AA+
Subtotal:		19,621,896.40	1 item(s)				

<b>Total: CMBS</b>	<b>19,621,896.40</b>	<b>1 item(s)</b>
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<b>Total Sales: CONNING</b>	<b>169,079,000.00</b>	<b>14 item(s)</b>
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<b>Total Sales: New England Asset Management</b>	<b>441,847,291.83</b>	<b>37 item(s)</b>
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<b>Grand Total: SALES</b>	<b>610,926,291.83</b>	<b>51 item(s)</b>
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MOTION: To approve and ratify the transactions described on this list.