



Metro


Los Angeles County
Metropolitan Transportation Authority


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March 19, 2012

TO: BOARD OF DIRECTORS

THROUGH: ARTHUR T. LEAHY 
CHIEF EXECUTIVE OFFICER

FROM: TERRY MATSUMOTO 
CHIEF FINANCIAL SERVICES OFFICER, AND TREASURER

**SUBJECT: INVESTMENT TRANSACTIONS FOR THE MONTH ENDED
FEBRUARY 29, 2012**

ISSUE

The attached investment transactions reports are provided in accordance with our Investment Policy approved January 26, 2012, and the California Government Code.

DISCUSSION

During the month, investment purchases totaled \$1.33 billion, and investment sales totaled \$86.6 million, including interest. In addition, no call options were exercised against the portfolio in February. Our short and intermediate investment portfolios, valued at market plus accrued income, totaled \$1.61 billion as of February 29, 2012 versus \$1.54 billion as of January 31, 2012. The month end yield of the Operating Portfolio was 0.72%.

NEXT STEPS

The next update will report investment transactions for the quarter ended March 31, 2012.

Attachment I: Purchase Detail Report
Attachment II: Sales Detail Report
Attachment III: Call Detail Report

Prepared by: Donna R. Mills, Assistant Treasurer
Marshall Liu, Principal Financial Analyst

ATTACHMENT I
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
PURCHASE DETAIL REPORT
02/01/12 TO 02/29/12

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
02/01/2012	36959HFB8	General Electric Capital Corporation	06/11/2012	0.000%	\$850,000.00	\$849,319.53	\$0.00	0.220%	Merrill Lynch PFS INC FIXED INCOME
02/01/2012	9AMRRAD43	JP MORGAN CHASE & CO REPO	02/02/2012	0.200%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.200%	JP MORGAN SECURITIES LIMITED
02/01/2012	9AMRRAD50	BARCLAYS BANK PLC LONDON REPO	02/02/2012	0.200%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.200%	BARCLAYS CAPITAL INC FIXED INC
02/01/2012	9AMRRAE34	BARCLAYS BANK PLC LONDON REPO	02/02/2012	0.220%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.220%	BARCLAYS CAPITAL INC FIXED INC
02/01/2012	9AMRRAE59	BARCLAYS BANK PLC LONDON REPO	02/02/2012	0.210%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.210%	BARCLAYS CAPITAL INC FIXED INC
02/01/2012	9AMRRAE75	CITIGROUP GLOBAL MARKETS REPO	02/02/2012	0.190%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.190%	CITIGROUP GLOBAL MARKETS INC.
02/01/2012	9AMRRAD84	JP MORGAN CHASE & CO REPO	02/02/2012	0.190%	\$9,400,000.00	\$9,400,000.00	\$0.00	0.190%	JP MORGAN SECURITIES LIMITED
02/01/2012	93884EB38	Washington Gas Light Company	02/03/2012	0.000%	\$10,500,000.00	\$10,499,965.00	\$0.00	0.060%	Merrill Lynch PFS INC FIXED INCOME
02/02/2012	9AMRRAF58	BARCLAYS BANK PLC LONDON REPO	02/03/2012	0.190%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.190%	BARCLAYS CAPITAL INC FIXED INC
02/02/2012	9AMRRAG08	BARCLAYS BANK PLC LONDON REPO	02/03/2012	0.180%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.180%	BARCLAYS CAPITAL INC FIXED INC
02/02/2012	9AMRRAF90	BARCLAYS BANK PLC LONDON REPO	02/03/2012	0.170%	\$8,200,000.00	\$8,200,000.00	\$0.00	0.170%	BARCLAYS CAPITAL INC FIXED INC
02/02/2012	74977KB32	Rabobank Nederland	02/03/2012	0.000%	\$16,000,000.00	\$15,999,968.89	\$0.00	0.070%	Merrill Lynch PFS INC FIXED INCOME
02/02/2012	9AMRRFA78	MERRILL LYNCH GOV'T SECUR REPO	02/03/2012	0.170%	\$16,600,000.00	\$16,600,000.00	\$0.00	0.170%	Merrill Lynch PFS INC FIXED INCOME
02/03/2012	9AMRRAH07	BARCLAYS BANK PLC LONDON REPO	02/06/2012	0.160%	\$1,200,000.00	\$1,200,000.00	\$0.00	0.160%	BARCLAYS CAPITAL INC FIXED INC
02/03/2012	9AMRRAH56	BARCLAYS BANK PLC LONDON REPO	02/06/2012	0.190%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.190%	BARCLAYS CAPITAL INC FIXED INC
02/03/2012	9AMRRAH49	BARCLAYS BANK PLC LONDON REPO	02/06/2012	0.170%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.170%	BARCLAYS CAPITAL INC FIXED INC
02/03/2012	9AMRRAH15	BARCLAYS BANK PLC LONDON REPO	02/06/2012	0.180%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.180%	BARCLAYS CAPITAL INC FIXED INC
02/03/2012	9AMRRAG99	JP MORGAN CHASE & CO REPO	02/06/2012	0.180%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.180%	JP MORGAN SECURITIES LIMITED
02/03/2012	9AMRRAG73	JP MORGAN CHASE & CO REPO	02/06/2012	0.170%	\$5,300,000.00	\$5,300,000.00	\$0.00	0.170%	JP MORGAN SECURITIES LIMITED
02/03/2012	9AMRRAH31	MERRILL LYNCH GOV'T SECUR REPO	02/06/2012	0.160%	\$8,300,000.00	\$8,300,000.00	\$0.00	0.160%	Merrill Lynch PFS INC FIXED INCOME
02/03/2012	06416JBA0	The Bank of Nova Scotia	02/10/2012	0.000%	\$18,000,000.00	\$17,999,790.00	\$0.00	0.060%	CITIGROUP GLOBAL MARKETS INC.
02/06/2012	459200HB0	IBM CORP	02/06/2015	0.550%	\$437,200.00	\$435,062.09	\$0.00	0.550%	Merrill Lynch PFS INC FIXED INCOME
02/06/2012	742718DU0	PROCTER & GAMBLE CO/THE	08/15/2014	0.700%	\$700,000.00	\$704,865.00	\$2,327.50	0.700%	JP MORGAN SECURITIES LIMITED
02/06/2012	459200HB0	IBM CORP	02/06/2015	0.550%	\$1,000,000.00	\$995,110.00	\$0.00	0.550%	PERSHING LLC
02/06/2012	459200HB0	IBM CORP	02/06/2015	0.550%	\$2,250,000.00	\$2,238,997.50	\$0.00	0.550%	Merrill Lynch PFS INC FIXED INCOME
02/06/2012	912828RD4	US TREASURY N/B	08/31/2013	0.125%	\$2,500,000.00	\$2,496,688.05	\$1,365.04	0.125%	DEUTSCHE BANK SECURITIES, INC.
02/06/2012	3135G0HG1	FANNIE MAE	03/16/2015	0.375%	\$2,500,000.00	\$2,493,600.00	\$0.00	0.375%	DEUTSCHE BANK SECURITIES, INC.
02/06/2012	9AMRRAI71	BARCLAYS BANK PLC LONDON REPO	02/07/2012	0.130%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.130%	BARCLAYS CAPITAL INC FIXED INC
02/06/2012	9AMRRAI14	BARCLAYS BANK PLC LONDON REPO	02/07/2012	0.140%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.140%	BARCLAYS CAPITAL INC FIXED INC
02/06/2012	9AMRRAI48	BARCLAYS BANK PLC LONDON REPO	02/07/2012	0.120%	\$8,200,000.00	\$8,200,000.00	\$0.00	0.120%	BARCLAYS CAPITAL INC FIXED INC
02/06/2012	9AMRRAI63	MERRILL LYNCH GOV'T SECUR REPO	02/07/2012	0.120%	\$16,600,000.00	\$16,600,000.00	\$0.00	0.120%	Merrill Lynch PFS INC FIXED INCOME
02/07/2012	9AMRRAJ96	BARCLAYS BANK PLC LONDON REPO	02/08/2012	0.130%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.130%	BARCLAYS CAPITAL INC FIXED INC
02/07/2012	9AMRRAK11	BARCLAYS BANK PLC LONDON REPO	02/08/2012	0.120%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.120%	BARCLAYS CAPITAL INC FIXED INC
02/07/2012	9AMRRAJ21	BARCLAYS BANK PLC LONDON REPO	02/08/2012	0.110%	\$8,200,000.00	\$8,200,000.00	\$0.00	0.110%	BARCLAYS CAPITAL INC FIXED INC
02/07/2012	74977KB81	Rabobank Nederland	02/08/2012	0.000%	\$16,000,000.00	\$15,999,964.44	\$0.00	0.080%	JP MORGAN SECURITIES LIMITED
02/07/2012	9AMRRAJ88	MERRILL LYNCH GOV'T SECUR REPO	02/08/2012	0.120%	\$16,600,000.00	\$16,600,000.00	\$0.00	0.120%	Merrill Lynch PFS INC FIXED INCOME
02/08/2012	9AMRRAK52	BARCLAYS BANK PLC LONDON REPO	02/09/2012	0.120%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.120%	BARCLAYS CAPITAL INC FIXED INC
02/08/2012	9AMRRAL10	BARCLAYS BANK PLC LONDON REPO	02/09/2012	0.110%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.110%	BARCLAYS CAPITAL INC FIXED INC
02/08/2012	9AMRRAK60	BARCLAYS BANK PLC LONDON REPO	02/09/2012	0.100%	\$8,200,000.00	\$8,200,000.00	\$0.00	0.100%	BARCLAYS CAPITAL INC FIXED INC
02/08/2012	9AMRRAL02	MERRILL LYNCH GOV'T SECUR REPO	02/09/2012	0.110%	\$16,600,000.00	\$16,600,000.00	\$0.00	0.110%	Merrill Lynch PFS INC FIXED INCOME
02/08/2012	06416JB93	The Bank of Nova Scotia	02/09/2012	0.000%	\$18,000,000.00	\$17,999,965.00	\$0.00	0.070%	Merrill Lynch PFS INC FIXED INCOME
02/08/2012	74977KB99	Rabobank Nederland	02/09/2012	0.000%	\$25,000,000.00	\$24,999,944.44	\$0.00	0.080%	BARCLAYS CAPITAL INC FIXED INC
02/09/2012	9AMRRAL85	BARCLAYS BANK PLC LONDON REPO	02/10/2012	0.120%	\$1,000,000.00	\$1,000,000.00	\$0.00	0.120%	BARCLAYS CAPITAL INC FIXED INC
02/09/2012	313384V10	FED HOME LN DISCOUNT NT	04/11/2012	0.000%	\$3,630,000.00	\$3,629,499.87	\$0.00	0.080%	JP MORGAN SECURITIES LIMITED
02/09/2012	9AMRRAL69	BARCLAYS BANK PLC LONDON REPO	02/10/2012	0.150%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.150%	BARCLAYS CAPITAL INC FIXED INC
02/09/2012	9AMRRAM50	BARCLAYS BANK PLC LONDON REPO	02/10/2012	0.130%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.130%	BARCLAYS CAPITAL INC FIXED INC
02/09/2012	9AMRRAL51	BARCLAYS BANK PLC LONDON REPO	02/10/2012	0.120%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.120%	BARCLAYS CAPITAL INC FIXED INC

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02/09/2012	9AMRRAM68	MERRILL LYNCH GOVT SECUR REPO	02/10/2012	0.130%	\$18,800,000.00	\$18,800,000.00	\$0.00	0.130%	Merrill Lynch PFS INC FIXED INCOME
02/09/2012	0556N0BA2	BNP Paribas Finance Inc.	02/10/2012	0.000%	\$20,000,000.00	\$19,999,927.78	\$0.00	0.130%	JP MORGAN SECURITIES LIMITED
02/10/2012	31381S3Q3	FANNIE MAE 469807	12/01/2016	2.250%	\$1,495,751.93	\$1,553,829.17	\$841.36	2.250%	PERSHING LLC
02/10/2012	9AMRRAO33	BARCLAYS BANK PLC LONDON REPO	02/13/2012	0.160%	\$2,000,000.00	\$2,000,000.00	\$0.00	0.160%	BARCLAYS CAPITAL INC FIXED INC
02/10/2012	9AMRRAN59	JP MORGAN CHASE & CO REPO	02/13/2012	0.180%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.180%	JP MORGAN SECURITIES LIMITED
02/10/2012	9AMRRAO09	BARCLAYS BANK PLC LONDON REPO	02/13/2012	0.180%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.180%	BARCLAYS CAPITAL INC FIXED INC
02/10/2012	9AMRRAN83	BARCLAYS BANK PLC LONDON REPO	02/13/2012	0.200%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.200%	BARCLAYS CAPITAL INC FIXED INC
02/10/2012	9AMRRAN67	JP MORGAN CHASE & CO REPO	02/13/2012	0.200%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.200%	JP MORGAN SECURITIES LIMITED
02/10/2012	9AMRRAN91	BARCLAYS BANK PLC LONDON REPO	02/13/2012	0.170%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.170%	BARCLAYS CAPITAL INC FIXED INC
02/10/2012	9AMRRAN00	CRED SUISSE FIR BOS INC REPO	02/13/2012	0.180%	\$7,800,000.00	\$7,800,000.00	\$0.00	0.180%	CREDIT SUISSE SECURITIES (USA)
02/10/2012	06416JBT9	The Bank of Nova Scotia	02/27/2012	0.000%	\$21,000,000.00	\$20,999,206.67	\$0.00	0.080%	CITIGROUP GLOBAL MARKETS INC.
02/13/2012	00206RAV4	AT&T INC	08/15/2015	2.500%	\$750,000.00	\$787,710.00	\$9,270.83	2.500%	Wells Fargo
02/13/2012	40428HPG1	HSBC USA INC	02/13/2015	2.375%	\$3,350,000.00	\$3,342,864.50	\$0.00	2.375%	HSBC SECURITIES INC.
02/13/2012	9AMRRAP16	BARCLAYS BANK PLC LONDON REPO	02/14/2012	0.170%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.170%	BARCLAYS CAPITAL INC FIXED INC
02/13/2012	9AMRRAP73	BARCLAYS BANK PLC LONDON REPO	02/14/2012	0.190%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.190%	BARCLAYS CAPITAL INC FIXED INC
02/13/2012	9AMRRAP65	BARCLAYS BANK PLC LONDON REPO	02/14/2012	0.180%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.180%	BARCLAYS CAPITAL INC FIXED INC
02/13/2012	9AMRRAO82	BARCLAYS BANK PLC LONDON REPO	02/14/2012	0.150%	\$7,300,000.00	\$7,300,000.00	\$0.00	0.150%	BARCLAYS CAPITAL INC FIXED INC
02/13/2012	9AMRRAP32	BARCLAYS BANK PLC LONDON REPO	02/14/2012	0.150%	\$12,500,000.00	\$12,500,000.00	\$0.00	0.150%	BARCLAYS CAPITAL INC FIXED INC
02/14/2012	677521HS8	OHIO-E-BABS	08/01/2014	2.177%	\$1,500,000.00	\$1,556,640.00	\$1,179.21	2.177%	Southwest Securities
02/14/2012	9AMRRAQ31	BARCLAYS BANK PLC LONDON REPO	02/15/2012	0.120%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.120%	BARCLAYS CAPITAL INC FIXED INC
02/14/2012	9AMRRAQ80	BARCLAYS BANK PLC LONDON REPO	02/15/2012	0.150%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.150%	BARCLAYS CAPITAL INC FIXED INC
02/14/2012	9AMRRAQ64	BARCLAYS BANK PLC LONDON REPO	02/15/2012	0.120%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.120%	BARCLAYS CAPITAL INC FIXED INC
02/14/2012	9AMRRAR06	BARCLAYS BANK PLC LONDON REPO	02/15/2012	0.160%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.160%	BARCLAYS CAPITAL INC FIXED INC
02/14/2012	9AMRRAR22	BARCLAYS BANK PLC LONDON REPO	02/15/2012	0.170%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.170%	BARCLAYS CAPITAL INC FIXED INC
02/14/2012	9AMRRAQ98	BARCLAYS BANK PLC LONDON REPO	02/15/2012	0.120%	\$9,800,000.00	\$9,800,000.00	\$0.00	0.120%	BARCLAYS CAPITAL INC FIXED INC
02/14/2012	06416JC50	The Bank of Nova Scotia	03/05/2012	0.000%	\$13,000,000.00	\$12,999,422.22	\$0.00	0.080%	Merrill Lynch PFS INC FIXED INCOME
02/15/2012	94974BFA3	WELLS FARGO & COMPANY	02/13/2015	1.250%	\$5,000,000.00	\$997,160.00	\$0.00	1.250%	Wells Fargo
02/15/2012	57582PTY6	MASS ST TXB-CONS LN-SER D	07/01/2015	3.250%	\$1,100,000.00	\$1,191,157.00	\$4,369.44	3.250%	Southwest Securities
02/15/2012	9AMRRAS13	JP MORGAN CHASE & CO REPO	02/16/2012	0.180%	\$1,400,000.00	\$1,400,000.00	\$0.00	0.180%	JP MORGAN SECURITIES LIMITED
02/15/2012	9AMRRAR97	BARCLAYS BANK PLC LONDON REPO	02/16/2012	0.190%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.190%	BARCLAYS CAPITAL INC FIXED INC
02/15/2012	9AMRRAR71	BARCLAYS BANK PLC LONDON REPO	02/16/2012	0.210%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.210%	BARCLAYS CAPITAL INC FIXED INC
02/15/2012	9AMRRAS62	BARCLAYS BANK PLC LONDON REPO	02/16/2012	0.200%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.200%	BARCLAYS CAPITAL INC FIXED INC
02/15/2012	9AMRRAR89	JP MORGAN CHASE & CO REPO	02/16/2012	0.150%	\$7,500,000.00	\$7,500,000.00	\$0.00	0.150%	JP MORGAN SECURITIES LIMITED
02/15/2012	9AMRRAS47	CITIGROUP GLOBAL MARKETS REPO	02/16/2012	0.150%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.150%	CITIGROUP GLOBAL MARKETS INC.
02/15/2012	24850CCE2	Kingdom of Denmark	03/14/2012	0.000%	\$15,000,000.00	\$14,998,600.00	\$0.00	0.120%	BARCLAYS CAPITAL INC FIXED INC
02/16/2012	9AMRRAT95	BARCLAYS BANK PLC LONDON REPO	02/17/2012	0.160%	\$2,500,000.00	\$2,500,000.00	\$0.00	0.160%	BARCLAYS CAPITAL INC FIXED INC
02/16/2012	9AMRRAT61	BARCLAYS BANK PLC LONDON REPO	02/17/2012	0.100%	\$3,000,000.00	\$3,000,000.00	\$0.00	0.100%	BARCLAYS CAPITAL INC FIXED INC
02/16/2012	9AMRRAT12	JP MORGAN CHASE & CO REPO	02/17/2012	0.140%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.140%	JP MORGAN SECURITIES LIMITED
02/16/2012	9AMRRAT04	JP MORGAN CHASE & CO REPO	02/17/2012	0.130%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.130%	JP MORGAN SECURITIES LIMITED
02/16/2012	9AMRRAU02	BARCLAYS BANK PLC LONDON REPO	02/17/2012	0.160%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.160%	BARCLAYS CAPITAL INC FIXED INC
02/16/2012	9AMRRAU10	BARCLAYS BANK PLC LONDON REPO	02/17/2012	0.150%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.150%	BARCLAYS CAPITAL INC FIXED INC
02/16/2012	9AMRRAT38	CRED SUISSE FIR BOS INC REPO	02/17/2012	0.130%	\$9,500,000.00	\$9,500,000.00	\$0.00	0.130%	CREDIT SUISSE SECURITIES (USA)
02/16/2012	74977KBH1	Rabobank Nederland	02/17/2012	0.000%	\$20,500,000.00	\$20,499,943.06	\$0.00	0.100%	JP MORGAN SECURITIES LIMITED
02/17/2012	912795J6	TREASURY BILL	04/19/2012	0.000%	\$400,000.00	\$399,951.78	\$0.00	0.070%	CITIGROUP GLOBAL MARKETS INC.
02/17/2012	9AMRRAV84	BARCLAYS BANK PLC LONDON REPO	02/21/2012	0.130%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.130%	BARCLAYS CAPITAL INC FIXED INC
02/17/2012	9AMRRAV92	BARCLAYS BANK PLC LONDON REPO	02/21/2012	0.110%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.110%	BARCLAYS CAPITAL INC FIXED INC
02/17/2012	9AMRRAV35	JP MORGAN CHASE & CO REPO	02/21/2012	0.110%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.110%	JP MORGAN SECURITIES LIMITED

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02/17/2012	9AMRRAV01	JP MORGAN CHASE & CO REPO	02/21/2012	0.120%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.120%	JP MORGAN SECURITIES LIMITED
02/17/2012	89233P5Z5	TOYOTA MOTOR CREDIT CORP	02/17/2015	1.000%	\$5,925,000.00	\$5,916,112.50	\$0.00	1.000%	BARCLAYS CAPITAL INC FIXED INC
02/17/2012	313396TX1	FREDDIE MAC DISCOUNT NT	03/05/2012	0.000%	\$15,000,000.00	\$14,999,752.08	\$0.00	0.035%	CITIGROUP GLOBAL MARKETS INC.
02/17/2012	9AMRRAU85	CRED SUISSE FIR BOS INC REPO	02/21/2012	0.110%	\$15,000,000.00	\$15,000,000.00	\$0.00	0.110%	CREDIT SUISSE SECURITIES (USA)
02/17/2012	74977KBM0	Rabobank Nederland	02/21/2012	0.000%	\$20,000,000.00	\$19,999,777.78	\$0.00	0.100%	BARCLAYS CAPITAL INC FIXED INC
02/21/2012	06406HCC1	BANK OF NEW YORK MELLON	02/20/2015	1.200%	\$435,000.00	\$434,604.15	\$0.00	1.200%	Goldman Sachs
02/21/2012	3137EADD8	FREDDIE MAC	04/17/2015	0.500%	\$1,500,000.00	\$1,495,920.00	\$0.00	0.500%	CITIGROUP GLOBAL MARKETS INC.
02/21/2012	9AMRRAW75	BARCLAYS BANK PLC LONDON REPO	02/22/2012	0.070%	\$3,700,000.00	\$3,700,000.00	\$0.00	0.070%	BARCLAYS CAPITAL INC FIXED INC
02/21/2012	06406HCC1	BANK OF NEW YORK MELLON	02/20/2015	1.200%	\$4,400,000.00	\$4,395,996.00	\$0.00	1.200%	Goldman Sachs
02/21/2012	9AMRRAX09	BARCLAYS BANK PLC LONDON REPO	02/22/2012	0.080%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.080%	BARCLAYS CAPITAL INC FIXED INC
02/21/2012	9AMRRAX01	BARCLAYS BANK PLC LONDON REPO	02/22/2012	0.080%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.080%	BARCLAYS CAPITAL INC FIXED INC
02/21/2012	9AMRRAW67	BARCLAYS BANK PLC LONDON REPO	02/22/2012	0.100%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.100%	BARCLAYS CAPITAL INC FIXED INC
02/21/2012	9AMRRAX33	BARCLAYS BANK PLC LONDON REPO	02/22/2012	0.060%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.060%	BARCLAYS CAPITAL INC FIXED INC
02/21/2012	9AMRRAX17	BARCLAYS BANK PLC LONDON REPO	02/22/2012	0.060%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.060%	BARCLAYS CAPITAL INC FIXED INC
02/21/2012	24850CCE2	Kingdom of Denmark	03/14/2012	0.000%	\$5,000,000.00	\$4,999,694.44	\$0.00	0.100%	BARCLAYS CAPITAL INC FIXED INC
02/21/2012	9AMRRAW59	BARCLAYS BANK PLC LONDON REPO	02/22/2012	0.050%	\$6,400,000.00	\$6,400,000.00	\$0.00	0.050%	BARCLAYS CAPITAL INC FIXED INC
02/21/2012	24850CCK8	Kingdom of Denmark	03/19/2012	0.000%	\$18,000,000.00	\$17,998,920.00	\$0.00	0.080%	Merrill Lynch PFS INC FIXED INCOME
02/22/2012	9AMRRAX82	BARCLAYS BANK PLC LONDON REPO	02/23/2012	0.040%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.040%	BARCLAYS CAPITAL INC FIXED INC
02/22/2012	9AMRRAY40	BARCLAYS BANK PLC LONDON REPO	02/23/2012	0.070%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.070%	BARCLAYS CAPITAL INC FIXED INC
02/22/2012	9AMRRAY57	BARCLAYS BANK PLC LONDON REPO	02/23/2012	0.080%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.080%	BARCLAYS CAPITAL INC FIXED INC
02/22/2012	9AMRRAX74	MORGAN STANLEY & CO REPO	02/23/2012	0.070%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.070%	Morgan Stanley
02/22/2012	9AMRRAY08	BARCLAYS BANK PLC LONDON REPO	02/23/2012	0.040%	\$5,900,000.00	\$5,900,000.00	\$0.00	0.040%	BARCLAYS CAPITAL INC FIXED INC
02/22/2012	9AMRRAX58	BARCLAYS BANK PLC LONDON REPO	02/23/2012	0.030%	\$8,700,000.00	\$8,700,000.00	\$0.00	0.030%	BARCLAYS CAPITAL INC FIXED INC
02/22/2012	313396VT7	FREDDIE MAC DISCOUNT NT	04/18/2012	0.000%	\$10,000,000.00	\$9,999,222.22	\$0.00	0.050%	CITIGROUP GLOBAL MARKETS INC.
02/22/2012	313396VR1	FREDDIE MAC DISCOUNT NT	04/16/2012	0.000%	\$11,500,000.00	\$11,498,878.75	\$0.00	0.065%	NOMURA SECURITIES/FIXED INCOME
02/22/2012	313384VS5	FED HOME LN DISCOUNT NT	04/17/2012	0.000%	\$15,000,000.00	\$14,999,312.50	\$0.00	0.030%	NOMURA SECURITIES/FIXED INCOME
02/22/2012	313384VU0	FED HOME LN DISCOUNT NT	04/19/2012	0.000%	\$15,000,000.00	\$14,999,287.50	\$0.00	0.030%	HSBC SECURITIES INC.
02/22/2012	313384UP2	FED HOME LN DISCOUNT NT	03/21/2012	0.000%	\$15,000,000.00	\$14,999,300.00	\$0.00	0.060%	UBS FINANCIAL SERVICES INC.
02/22/2012	313396VV2	FREDDIE MAC DISCOUNT NT	04/20/2012	0.000%	\$15,000,000.00	\$14,998,791.67	\$0.00	0.050%	BARCLAYS CAPITAL INC FIXED INC
02/22/2012	06416JD34	The Bank of Nova Scotia	04/03/2012	0.000%	\$18,000,000.00	\$17,997,950.00	\$0.00	0.100%	CITIGROUP GLOBAL MARKETS INC.
02/22/2012	9127955F4	TREASURY BILL	03/29/2012	0.000%	\$20,000,000.00	\$19,999,300.00	\$0.00	0.035%	BARCLAYS CAPITAL INC FIXED INC
02/22/2012	9127955E7	TREASURY BILL	03/22/2012	0.000%	\$20,000,000.00	\$19,999,355.56	\$0.00	0.040%	BARCLAYS CAPITAL INC FIXED INC
02/22/2012	313384VK2	FED HOME LN DISCOUNT NT	04/10/2012	0.000%	\$30,000,000.00	\$29,999,200.00	\$0.00	0.020%	JP MORGAN SECURITIES LIMITED
02/23/2012	43813UAC4	HONDA AUTO REC 2012-1 A3	01/15/2016	0.770%	\$825,000.00	\$824,950.50	\$0.00	0.770%	Merrill Lynch PFS INC FIXED INCOME
02/23/2012	9AMRRAZ23	BARCLAYS BANK PLC LONDON REPO	02/24/2012	0.100%	\$2,500,000.00	\$2,500,000.00	\$0.00	0.100%	BARCLAYS CAPITAL INC FIXED INC
02/23/2012	9AMRRAY81	BARCLAYS BANK PLC LONDON REPO	02/24/2012	0.110%	\$2,500,000.00	\$2,500,000.00	\$0.00	0.110%	BARCLAYS CAPITAL INC FIXED INC
02/23/2012	43813UAB6	HONDA AUTO REC 2012-1 A2	08/15/2014	0.570%	\$4,400,000.00	\$4,399,599.16	\$0.00	0.570%	Merrill Lynch PFS INC FIXED INCOME
02/23/2012	9AMRRAY99	BARCLAYS BANK PLC LONDON REPO	02/24/2012	0.080%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.080%	BARCLAYS CAPITAL INC FIXED INC
02/23/2012	9AMRRAZ15	BARCLAYS BANK PLC LONDON REPO	02/24/2012	0.120%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.120%	BARCLAYS CAPITAL INC FIXED INC
02/23/2012	9AMRRAZ64	BARCLAYS BANK PLC LONDON REPO	02/24/2012	0.080%	\$9,000,000.00	\$9,000,000.00	\$0.00	0.080%	BARCLAYS CAPITAL INC FIXED INC
02/23/2012	9AMRRAZ49	CITIGROUP GLOBAL MARKETS REPO	02/24/2012	0.090%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.090%	CITIGROUP GLOBAL MARKETS INC.
02/23/2012	30215GD58	Export Development Canada	04/05/2012	0.000%	\$15,000,000.00	\$14,998,775.00	\$0.00	0.070%	JP MORGAN SECURITIES LIMITED
02/23/2012	30215GD41	Export Development Canada	04/04/2012	0.000%	\$15,000,000.00	\$14,999,145.83	\$0.00	0.050%	Merrill Lynch PFS INC FIXED INCOME
02/24/2012	9127955P2	TREASURY BILL	05/24/2012	0.000%	\$1,000,000.00	\$999,800.00	\$0.00	0.080%	BARCLAYS CAPITAL INC FIXED INC
02/24/2012	9127955M9	TREASURY BILL	05/10/2012	0.000%	\$1,700,000.00	\$1,699,784.67	\$0.00	0.060%	BARCLAYS CAPITAL INC FIXED INC
02/24/2012	31398AYY2	FANNIE MAE	09/16/2014	3.000%	\$1,700,000.00	\$1,808,817.00	\$22,383.33	3.000%	MORGAN STANLEY DEAN WITTER
02/24/2012	9AMRRBA69	BARCLAYS BANK PLC LONDON REPO	02/27/2012	0.130%	\$2,500,000.00	\$2,500,000.00	\$0.00	0.130%	BARCLAYS CAPITAL INC FIXED INC

ATTACHMENT I
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
PURCHASE DETAIL REPORT
02/01/12 TO 02/29/12

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
02/24/2012	9AMRRBA44	BARCLAYS BANK PLC LONDON REPO	02/27/2012	0.140%	\$2,500,000.00	\$2,500,000.00	\$0.00	0.140%	BARCLAYS CAPITAL INC FIXED INC
02/24/2012	9AMRRBA85	BARCLAYS BANK PLC LONDON REPO	02/27/2012	0.100%	\$2,500,000.00	\$2,500,000.00	\$0.00	0.100%	BARCLAYS CAPITAL INC FIXED INC
02/24/2012	9AMRRBA28	BARCLAYS BANK PLC LONDON REPO	02/27/2012	0.150%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.150%	BARCLAYS CAPITAL INC FIXED INC
02/24/2012	9AMRRBA10	BARCLAYS BANK PLC LONDON REPO	02/27/2012	0.100%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.100%	BARCLAYS CAPITAL INC FIXED INC
02/24/2012	9AMRRAZ98	BARCLAYS BANK PLC LONDON REPO	02/27/2012	0.100%	\$6,500,000.00	\$6,500,000.00	\$0.00	0.100%	BARCLAYS CAPITAL INC FIXED INC
02/24/2012	9AMRRBA93	CITIGROUP GLOBAL MARKETS REPO	02/27/2012	0.100%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.100%	CITIGROUP GLOBAL MARKETS INC.
02/24/2012	313384TS8	FED HOME LN DISCOUNT NT	02/29/2012	0.000%	\$19,000,000.00	\$18,999,973.61	\$0.00	0.010%	NOMURA SECURITIES/FIXED INCOME
02/24/2012	912828SB7	US TREASURY N/B	01/31/2014	0.250%	\$20,000,000.00	\$19,982,031.25	\$3,296.70	0.250%	Morgan Stanley
02/24/2012	313384UR8	FED HOME LN DISCOUNT NT	03/23/2012	0.000%	\$27,000,000.00	\$26,998,949.97	\$0.00	0.050%	CITIGROUP GLOBAL MARKETS INC.
02/27/2012	31381TLT5	FANNIE MAE 470238	02/01/2017	1.890%	\$750,000.00	\$763,242.19	\$1,023.75	1.890%	SunTrust Robinson-Humphrey
02/27/2012	9AMRRBC18	BARCLAYS BANK PLC LONDON REPO	02/28/2012	0.160%	\$3,000,000.00	\$3,000,000.00	\$0.00	0.160%	BARCLAYS CAPITAL INC FIXED INC
02/27/2012	9AMRRBB43	BARCLAYS BANK PLC LONDON REPO	02/28/2012	0.160%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.160%	BARCLAYS CAPITAL INC FIXED INC
02/27/2012	9AMRRBC00	BARCLAYS BANK PLC LONDON REPO	02/28/2012	0.180%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.180%	BARCLAYS CAPITAL INC FIXED INC
02/27/2012	9AMRRBB50	BARCLAYS BANK PLC LONDON REPO	02/28/2012	0.140%	\$7,500,000.00	\$7,500,000.00	\$0.00	0.140%	BARCLAYS CAPITAL INC FIXED INC
02/27/2012	36960LCF0	General Electric Company	03/15/2012	0.000%	\$10,000,000.00	\$9,999,669.44	\$0.00	0.070%	Merrill Lynch PFS INC FIXED INCOME
02/27/2012	9AMRRBB84	BARCLAYS BANK PLC LONDON REPO	02/28/2012	0.140%	\$14,600,000.00	\$14,600,000.00	\$0.00	0.140%	BARCLAYS CAPITAL INC FIXED INC
02/27/2012	912828SB7	US TREASURY N/B	01/31/2014	0.250%	\$26,000,000.00	\$25,977,656.25	\$4,821.43	0.250%	Morgan Stanley
02/28/2012	9AMRRBC67	BARCLAYS BANK PLC LONDON REPO	02/29/2012	0.100%	\$200,000.00	\$200,000.00	\$0.00	0.100%	BARCLAYS CAPITAL INC FIXED INC
02/28/2012	912795Y96	TREASURY BILL	08/23/2012	0.000%	\$3,800,000.00	\$3,797,477.75	\$0.00	0.135%	Merrill Lynch PFS INC FIXED INCOME
02/28/2012	9AMRRBD33	BARCLAYS BANK PLC LONDON REPO	02/29/2012	0.160%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.160%	BARCLAYS CAPITAL INC FIXED INC
02/28/2012	9AMRRBC91	BARCLAYS BANK PLC LONDON REPO	02/29/2012	0.140%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.140%	BARCLAYS CAPITAL INC FIXED INC
02/28/2012	9AMRRBD17	BARCLAYS BANK PLC LONDON REPO	02/29/2012	0.090%	\$5,000,000.00	\$5,000,000.00	\$0.00	0.090%	BARCLAYS CAPITAL INC FIXED INC
02/28/2012	9AMRRBD58	BARCLAYS BANK PLC LONDON REPO	02/29/2012	0.080%	\$6,300,000.00	\$6,300,000.00	\$0.00	0.080%	BARCLAYS CAPITAL INC FIXED INC
02/28/2012	9AMRRBC83	BARCLAYS BANK PLC LONDON REPO	02/29/2012	0.080%	\$9,800,000.00	\$9,800,000.00	\$0.00	0.080%	BARCLAYS CAPITAL INC FIXED INC
02/28/2012	313384UB3	FED HOME LN DISCOUNT NT	03/09/2012	0.000%	\$19,100,000.00	\$19,099,893.89	\$0.00	0.020%	BARCLAYS CAPITAL INC FIXED INC
02/29/2012	912795A4	TREASURY SEC	08/09/2012	0.000%	\$2,400,000.00	\$2,398,650.00	\$0.00	0.125%	MHSCJPJT MIZUHO SEC LTD TOKYO
02/29/2012	9AMRRBE16	BARCLAYS BANK PLC LONDON REPO	03/01/2012	0.180%	\$3,500,000.00	\$3,500,000.00	\$0.00	0.180%	BARCLAYS CAPITAL INC FIXED INC
02/29/2012	39136RCM5	Great-West Life & Annuity Insurance Company	03/21/2012	0.000%	\$5,100,000.00	\$5,099,643.00	\$0.00	0.120%	Merrill Lynch PFS INC FIXED INCOME
02/29/2012	313384UW7	FED HOME LN DISCOUNT NT	03/28/2012	0.000%	\$18,000,000.00	\$17,999,160.00	\$0.00	0.060%	BARCLAYS CAPITAL INC FIXED INC
02/29/2012	9AMRRBE32	DEUTSCHE BANK SECURITIES REPO	03/01/2012	0.170%	\$25,400,000.00	\$25,400,000.00	\$0.00	0.170%	DEUTSCHE BANK SECURITIES, INC.
					\$1,335,797,951.93	\$1,336,047,746.65	\$50,878.59		

ATTACHMENT II
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
SALES DETAIL REPORT
02/01/12 TO 02/29/12

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
02/02/2012	3137EACE7	FREDDIE MAC	09/21/2012	2.125	500,000.00	499,795.00	3,866.32	6,411.65	BNP Paribas
02/02/2012	3135G0BR3	FANNIE MAE	08/09/2013	0.500	500,000.00	499,150.00	1,201.39	3,105.50	CITIGROUP GLOBAL MARKETS INC.
02/02/2012	3137EACE7	FREDDIE MAC	09/21/2012	2.125%	600,000.00	599,754.00	4,639.58	7,657.98	BNP Paribas
02/02/2012	3135G0AK9	FANNIE MAE	02/26/2013	0.750%	700,000.00	703,671.50	2,275.00	633.50	BNP Paribas
02/03/2012	3135G0DW0	FANNIE MAE	10/30/2014	0.625%	2,260,000.00	2,258,892.60	3,648.96	15,955.60	Morgan Stanley
02/03/2012	3137EACY3	FREDDIE MAC	11/25/2014	0.750%	3,000,000.00	2,995,770.00	4,250.00	33,720.00	Nomura International Trust Co
02/06/2012	66989HAB4	NOVARTIS CAPITAL CORP	04/24/2013	1.900%	250,000.00	252,048.50	1,345.83	2,694.00	JP MORGAN SECURITIES LIMITED
02/06/2012	039483AK8	ARCHER DANIELS	03/01/2013	7.125%	460,000.00	506,538.20	14,111.46	(13,275.60)	BNP Paribas
02/06/2012	377372AC1	GLAXOSMITHKLINE CAP INC	05/15/2013	4.850%	750,000.00	797,400.00	8,184.38	(4,552.50)	JP MORGAN SECURITIES LIMITED
02/06/2012	912828RS1	US TREASURY N/B	11/30/2013	0.250%	1,000,000.00	999,573.66	464.48	1,008.93	HSBC SECURITIES INC.
02/06/2012	594918AB0	MICROSOFT CORP	06/01/2014	2.950%	1,000,000.00	1,037,110.00	5,326.39	24,000.00	Wells Fargo
02/06/2012	459200GT2	IBM CORP	08/05/2013	1.000%	1,700,000.00	1,693,047.00	47.22	22,525.00	U.S. Bank
02/10/2012	31385XDG9	FANNIE MAE 555503	05/01/2013	4.350%	455,000.00	205,872.92	217.96	62.63	PERSHING LLC
02/10/2012	31377SM21	FANNIE MAE 385677	12/01/2012	4.680%	600,000.00	516,192.99	595.39	(1,272.19)	PERSHING LLC
02/10/2012	31385XHZ3	FANNIE MAE 555648	06/01/2013	4.542%	625,000.00	487,728.87	601.77	59,289.28	PERSHING LLC
02/10/2012	31385XBC0	FANNIE MAE 555435	05/01/2013	4.501%	670,000.00	404,824.58	441.06	(1,883.26)	MERRILL LYNCH PFS INC FIXED INCOME
02/10/2012	912828PR5	US TREASURY N/B	01/31/2013	0.625%	1,000,000.00	995,976.56	171.70	8,554.69	Morgan Stanley
02/10/2012	3137EACE7	FREDDIE MAC	09/21/2012	2.125%	1,400,000.00	1,399,426.00	11,486.81	17,066.59	CITIGROUP GLOBAL MARKETS INC.
02/13/2012	92343VBA1	VERIZON COMMUNICATIONS	03/28/2014	1.950%	425,000.00	424,434.75	3,107.81	12,643.75	Wells Fargo
02/13/2012	459200HB0	IBM CORP	02/06/2015	0.550%	437,200.00	435,062.09	46.76	463.43	Wells Fargo
02/13/2012	92976WBJ4	WACHOVIA CORP	05/01/2013	5.500%	940,000.00	1,033,812.00	14,648.33	(40,156.80)	BARCLAYS CAPITAL INC FIXED INC
02/13/2012	3135G0BR3	FANNIE MAE	08/09/2013	0.500%	2,000,000.00	1,996,600.00	111.11	9,670.00	CITIGROUP GLOBAL MARKETS INC.
02/15/2012	31331G2R9	FEDERAL FARM CREDIT BANK	12/07/2012	1.875%	9,000,000.00	9,091,350.00	31,875.00	31,320.00	Societe Generale
02/16/2012	06406HBK4	BANK OF NEW YORK MELLON	08/27/2013	5.125%	5,000,000.00	5,450,500.00	120,295.14	(118,700.00)	U.S. Bank
02/17/2012	9127953H2	WI TREASURY SEC.	04/05/2012	0.000%	400,000.00	399,927.20	0.00	46.13	CITIGROUP GLOBAL MARKETS INC.
02/17/2012	31377TDC7	FANNIE MAE 386299	07/01/2013	4.100%	850,000.00	698,034.83	1,231.94	(1,690.16)	PERSHING LLC
02/17/2012	3137EADA4	FREDDIE MAC	12/29/2014	0.625%	1,500,000.00	1,495,905.00	1,588.54	7,602.00	Morgan Stanley
02/21/2012	912828PJ3	US TREASURY N/B	11/30/2015	1.375%	1,600,000.00	1,644,843.75	4,688.52	5,593.75	SCOTIA CAPITAL USA INC
02/24/2012	912828PR5	US TREASURY N/B	01/31/2013	0.625%	9,800,000.00	9,760,570.31	4,038.46	80,007.82	Morgan Stanley
02/24/2012	912828MT4	US TREASURY N/B	03/15/2013	1.375%	10,000,000.00	9,925,781.25	61,195.05	197,265.63	Morgan Stanley
02/27/2012	31377TDT0	FANNIE MAE 386314	07/01/2013	3.790%	1,215,000.00	953,995.62	2,541.02	(1,450.50)	PERSHING LLC
02/27/2012	17313YAG6	CITIGROUP FUNDING INC TLGP	07/12/2012	2.125%	5,000,000.00	4,988,450.00	13,281.25	48,400.00	Societe Generale
02/27/2012	3133XX7F8	FEDERAL HOME LOAN BANK	03/20/2013	1.625%	21,000,000.00	21,014,490.00	148,822.92	296,730.00	BARCLAYS CAPITAL INC FIXED INC
					\$86,637,200.00	\$86,166,529.19	\$470,347.55	\$709,446.83	

ATTACHMENT III
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
CALL DETAIL REPORT
02/01/12 TO 02/29/12

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
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THERE WERE NO SECURITIES CALLED AWAY IN THE MONTH OF FERUARY 2012.