



**Metro**

Los Angeles County  
Metropolitan Transportation Authority

One Gateway Plaza  
Los Angeles, CA 90012-2952

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metro.net

**September 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  
AUGUST 31, 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 \$1.63 billion, and investment sales totaled \$230.7 million, including interest. In addition, no call options were exercised against the portfolio in August. Our short and intermediate investment portfolios, valued at market plus accrued income, totaled \$1.68 billion as of August 31, 2012 versus \$1.72 billion as of July 31, 2012. The month end yield of the Operating Portfolio was 0.28%.

**NEXT STEPS**

The next update will report investment transactions for the quarter ended September 30, 2012.

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

**ATTACHMENT I**  
**LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY**  
**PURCHASE DETAIL REPORT**  
**08/01/12 TO 08/31/12**

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
08/01/2012	9AMRRGC17	BARCLAYS BANK PLC LONDON REPO	08/02/2012	0.150%	\$1,100,000.00	\$1,100,000.00	\$0.00	0.150%	BARCLAYS CAPITAL INC FIXED INC
08/01/2012	9AMRRGB83	JP MORGAN CHASE & CO REPO	08/02/2012	0.190%	\$4,500,000.00	\$4,500,000.00	\$0.00	0.190%	JP MORGAN SECURITIES LIMITED
08/01/2012	9127956L0	US TREASURY BILL	05/02/2013	0.000%	\$5,200,000.00	\$5,194,142.49	\$0.00	0.148%	BARCLAYS CAPITAL INC FIXED INC
08/01/2012	9AMRRGC58	CITIGROUP GLOBAL MARKETS REPO	08/02/2012	0.200%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.200%	CITIGROUP GLOBAL MARKETS INC.
08/01/2012	9AMRRGB26	MORGAN STANLEY & CO REPO	08/02/2012	0.200%	\$5,900,000.00	\$5,900,000.00	\$0.00	0.200%	Morgan Stanley
08/01/2012	9AMRRGB34	CRED SUISSE FIR BOS INC REPO	08/02/2012	0.200%	\$8,900,000.00	\$8,900,000.00	\$0.00	0.200%	CREDIT SUISSE SECURITIES (USA)
08/01/2012	9AMRRGC66	CITIGROUP GLOBAL MARKETS REPO	08/02/2012	0.160%	\$16,600,000.00	\$16,600,000.00	\$0.00	0.160%	CITIGROUP GLOBAL MARKETS INC.
08/01/2012	313384A58	FED HOME LN DISCOUNT NT	08/02/2012	0.000%	\$20,000,000.00	\$19,999,988.89	\$0.00	0.020%	UBS FINANCIAL SERVICES INC.
08/01/2012	9AMRRGC25	MERRILL LYNCH GOVT SECUR REPO	08/02/2012	0.170%	\$42,400,000.00	\$42,400,000.00	\$0.00	0.170%	Merrill Lynch Fixed Income
08/02/2012	9AMRRGD99	BARCLAYS BANK PLC LONDON REPO	08/03/2012	0.210%	\$2,200,000.00	\$2,200,000.00	\$0.00	0.210%	BARCLAYS CAPITAL INC FIXED INC
08/02/2012	9AMRRGD40	BARCLAYS BANK PLC LONDON REPO	08/03/2012	0.200%	\$4,500,000.00	\$4,500,000.00	\$0.00	0.200%	BARCLAYS CAPITAL INC FIXED INC
08/02/2012	912828NU0	US TREASURY N/B	08/15/2013	0.750%	\$4,600,000.00	\$4,627,132.81	\$16,017.86	0.750%	Morgan Stanley
08/02/2012	9AMRRGD65	BARCLAYS BANK PLC LONDON REPO	08/03/2012	0.160%	\$5,600,000.00	\$5,600,000.00	\$0.00	0.160%	BARCLAYS CAPITAL INC FIXED INC
08/02/2012	9AMRRGD73	JP MORGAN CHASE & CO REPO	08/03/2012	0.210%	\$8,700,000.00	\$8,700,000.00	\$0.00	0.210%	JP MORGAN SECURITIES LIMITED
08/02/2012	313384J34	FED HOME LN DISCOUNT NT	10/03/2012	0.000%	\$13,000,000.00	\$12,997,649.17	\$0.00	0.103%	JP MORGAN SECURITIES LIMITED
08/02/2012	9127957A3	US TREASURY BILL	07/25/2013	0.000%	\$13,200,000.00	\$13,179,710.50	\$0.00	0.155%	Morgan Stanley
08/02/2012	912828NY2	US TREASURY N/B	09/15/2013	0.750%	\$16,800,000.00	\$16,906,659.84	\$47,934.78	0.750%	DAIWA SECURITIES AMERICA INC.
08/02/2012	9127957A3	US TREASURY BILL	07/25/2013	0.000%	\$29,200,000.00	\$29,154,393.25	\$0.00	0.157%	Morgan Stanley
08/03/2012	912828RA0	US TREASURY N/B	06/30/2013	0.375%	\$900,000.00	\$901,652.34	\$311.82	0.375%	BONY/TORONTO DOMINION SECURITI
08/03/2012	9AMRRGF30	BARCLAYS BANK PLC LONDON REPO	08/06/2012	0.200%	\$2,200,000.00	\$2,200,000.00	\$0.00	0.200%	BARCLAYS CAPITAL INC FIXED INC
08/03/2012	912828NN6	US TREASURY N/B	07/15/2013	1.000%	\$2,300,000.00	\$2,317,878.91	\$1,187.50	1.000%	RBS SECURITIES INC
08/03/2012	9AMRRGE80	BARCLAYS BANK PLC LONDON REPO	08/06/2012	0.190%	\$4,500,000.00	\$4,500,000.00	\$0.00	0.190%	BARCLAYS CAPITAL INC FIXED INC
08/03/2012	9AMRRGF06	BARCLAYS BANK PLC LONDON REPO	08/06/2012	0.150%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.150%	BARCLAYS CAPITAL INC FIXED INC
08/06/2012	64952WBE2	NEW YORK LIFE GLOBAL FDG	01/12/2015	1.300%	\$750,000.00	\$760,050.00	\$650.00	1.300%	CLEARVIEW CORRESPONDENT SRVS,LI
08/06/2012	30215GKJ0	Export Development Canada	10/18/2012	0.000%	\$1,100,000.00	\$1,099,754.64	\$0.00	0.103%	RBC CAPITAL MARKETS
08/06/2012	313384J59	FED HOME LN DISCOUNT NT	10/05/2012	0.000%	\$1,200,000.00	\$1,199,800.00	\$0.00	0.092%	JP MORGAN SECURITIES LIMITED
08/06/2012	64952WBE2	NEW YORK LIFE GLOBAL FDG	01/12/2015	1.300%	\$1,325,000.00	\$1,344,623.25	\$1,148.33	1.300%	Unknown
08/06/2012	912828RK8	US TREASURY N/B	09/30/2013	0.125%	\$2,400,000.00	\$2,398,125.00	\$1,049.18	0.125%	DAIWA SECURITIES AMERICA INC.
08/06/2012	912828QW3	US TREASURY N/B	07/31/2013	0.375%	\$7,500,000.00	\$7,514,062.50	\$458.56	0.375%	CREDIT SUISSE SECURITIES (USA)
08/06/2012	912828PB0	US TREASURY N/B	10/15/2013	0.500%	\$8,400,000.00	\$8,430,843.75	\$12,967.21	0.500%	Morgan Stanley
08/07/2012	9AMRRGH20	CRED SUISSE FIR BOS INC REPO	08/08/2012	0.100%	\$100,000.00	\$100,000.00	\$0.00	0.100%	CREDIT SUISSE SECURITIES (USA)
08/07/2012	9127956A4	US TREASURY BILL	08/09/2012	0.000%	\$20,000,000.00	\$19,999,933.33	\$0.00	0.015%	NOMURA SECURITIES/FIXED INCOME
08/08/2012	9AMRRGJ51	JP MORGAN CHASE & CO REPO	08/09/2012	0.200%	\$100,000.00	\$100,000.00	\$0.00	0.200%	JP MORGAN SECURITIES LIMITED
08/08/2012	3135G0CM3	FANNIE MAE	09/28/2016	1.250%	\$1,800,000.00	\$1,839,834.00	\$8,125.00	1.250%	BARCLAYS CAPITAL INC FIXED INC
08/08/2012	64952WBH5	NEW YORK LIFE GLOBAL FDG	07/24/2015	0.750%	\$2,000,000.00	\$2,001,640.00	\$500.00	0.750%	FIRST TENNESSEE SECURITIES CORP
08/08/2012	313588J30	FANNIE DISCOUNT NOTE	10/03/2012	0.000%	\$17,500,000.00	\$17,497,550.00	\$0.00	0.080%	CITIGROUP GLOBAL MARKETS INC.
08/09/2012	4RP107284	JP MORGAN CHASE & CO	08/10/2012	0.210%	\$100,000.00	\$100,000.00	\$0.00	0.210%	JP MORGAN SECURITIES LIMITED
08/09/2012	64952WBH5	NEW YORK LIFE GLOBAL FDG	07/24/2015	0.750%	\$2,000,000.00	\$2,001,640.00	\$541.67	0.750%	FIRST TENNESSEE SECURITIES CORP
08/09/2012	9127957A3	US TREASURY BILL	07/25/2013	0.000%	\$5,200,000.00	\$5,191,279.17	\$0.00	0.169%	CITIGROUP GLOBAL MARKETS INC.
08/09/2012	313588H99	FANNIE DISCOUNT NOTE	10/01/2012	0.000%	\$9,000,000.00	\$8,998,807.50	\$0.00	0.078%	RBC CAPITAL MARKETS
08/10/2012	4RP107474	JP MORGAN CHASE & CO	08/13/2012	0.200%	\$100,000.00	\$100,000.00	\$0.00	0.200%	JP MORGAN SECURITIES LIMITED
08/13/2012	9AMRRGK59	CRED SUISSE FIR BOS INC REPO	08/14/2012	0.100%	\$200,000.00	\$200,000.00	\$0.00	0.100%	CREDIT SUISSE SECURITIES (USA)
08/13/2012	313384D89	FED HOME LN DISCOUNT NT	08/29/2012	0.000%	\$8,396,000.00	\$8,395,626.84	\$0.00	0.057%	Merrill Lynch Fixed Income
08/14/2012	9AMRRGN64	BARCLAYS BANK PLC LONDON REPO	08/15/2012	0.130%	\$200,000.00	\$200,000.00	\$0.00	0.130%	BARCLAYS CAPITAL INC FIXED INC

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**08/01/12 TO 08/31/12**

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
08/14/2012	0258M0DE6	AMERICAN EXPRESS CREDIT	06/12/2015	1.750%	\$1,000,000.00	\$1,024,100.00	\$3,013.89	1.750%	Morgan Stanley
08/15/2012	11070JM72	The Prov. of British Columbia, Govt of	12/07/2012	0.000%	\$900,000.00	\$899,615.25	\$0.00	0.120%	CREDIT SUISSE SECURITIES (USA)
08/15/2012	64105RKS8	Nestle Finance International Ltd.	10/26/2012	0.000%	\$1,900,000.00	\$1,899,544.00	\$0.00	0.100%	CREDIT SUISSE SECURITIES (USA)
08/15/2012	30215GLS9	Export Development Canada	11/26/2012	0.000%	\$2,000,000.00	\$1,999,256.11	\$0.00	0.114%	JP MORGAN SECURITIES LIMITED
08/15/2012	9AMRRGP70	BARCLAYS BANK PLC LONDON REPO	08/16/2012	0.220%	\$2,200,000.00	\$2,200,000.00	\$0.00	0.220%	BARCLAYS CAPITAL INC FIXED INC
08/15/2012	9AMRRGP05	BARCLAYS BANK PLC LONDON REPO	08/16/2012	0.180%	\$3,400,000.00	\$3,400,000.00	\$0.00	0.180%	BARCLAYS CAPITAL INC FIXED INC
08/15/2012	9AMRRGP39	BARCLAYS BANK PLC LONDON REPO	08/16/2012	0.180%	\$3,400,000.00	\$3,400,000.00	\$0.00	0.180%	BARCLAYS CAPITAL INC FIXED INC
08/15/2012	9AMRRGP13	BARCLAYS BANK PLC LONDON REPO	08/16/2012	0.200%	\$4,500,000.00	\$4,500,000.00	\$0.00	0.200%	BARCLAYS CAPITAL INC FIXED INC
08/15/2012	9AMRRGQ61	CITIGROUP GLOBAL MARKETS REPO	08/16/2012	0.230%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.230%	CITIGROUP GLOBAL MARKETS INC.
08/15/2012	9AMRRGP96	DEUTSCHE BANK SECURITIES REPO	08/16/2012	0.190%	\$6,600,000.00	\$6,600,000.00	\$0.00	0.190%	DEUTSCHE BANK SECURITIES, INC.
08/15/2012	9AMRRGP47	BARCLAYS BANK PLC LONDON REPO	08/16/2012	0.180%	\$8,000,000.00	\$8,000,000.00	\$0.00	0.180%	BARCLAYS CAPITAL INC FIXED INC
08/15/2012	313384C80	FED HOME LN DISCOUNT NT	08/21/2012	0.000%	\$10,000,000.00	\$9,999,950.00	\$0.00	0.009%	CITIGROUP GLOBAL MARKETS INC.
08/15/2012	9AMRRGQ04	MORGAN STANLEY & CO REPO	08/16/2012	0.210%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.210%	Morgan Stanley
08/15/2012	9AMRRGQ46	CITIGROUP GLOBAL MARKETS REPO	08/16/2012	0.170%	\$36,900,000.00	\$36,900,000.00	\$0.00	0.170%	CITIGROUP GLOBAL MARKETS INC.
08/16/2012	313384K99	FED HOME LN DISCOUNT NT	10/17/2012	0.000%	\$1,200,000.00	\$1,199,752.00	\$0.00	0.097%	JP MORGAN SECURITIES LIMITED
08/16/2012	313312H52	FED FARM CRD DISCOUNT NT	09/27/2012	0.000%	\$4,790,000.00	\$4,789,385.28	\$0.00	0.081%	NOMURA SECURITIES/FIXED INCOME
08/16/2012	9AMRRGR78	CITIGROUP GLOBAL MARKETS REPO	08/17/2012	0.190%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.190%	CITIGROUP GLOBAL MARKETS INC.
08/16/2012	9AMRRGR86	MORGAN STANLEY & CO REPO	08/17/2012	0.180%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.180%	Morgan Stanley
08/16/2012	313384K24	FED HOME LN DISCOUNT NT	10/10/2012	0.000%	\$18,000,000.00	\$17,997,525.00	\$0.00	0.071%	BARCLAYS CAPITAL INC FIXED INC
08/16/2012	313588K87	FANNIE DISCOUNT NOTE	10/16/2012	0.000%	\$20,000,000.00	\$19,995,933.33	\$0.00	0.096%	JP MORGAN SECURITIES LIMITED
08/16/2012	9AMRRGQ79	MERRILL LYNCH GOVT SECUR REPO	08/17/2012	0.160%	\$28,100,000.00	\$28,100,000.00	\$0.00	0.160%	Merrill Lynch Fixed Income
08/16/2012	9AMRRGR45	CITIGROUP GLOBAL MARKETS REPO	08/17/2012	0.150%	\$36,900,000.00	\$36,900,000.00	\$0.00	0.150%	CITIGROUP GLOBAL MARKETS INC.
08/17/2012	9127956T3	US TREASURY BILL	11/23/2012	0.000%	\$1,963,000.00	\$1,962,545.78	\$0.00	0.073%	HSBC SECURITIES
08/17/2012	3135G0NV1	FANNIE MAE	09/28/2015	0.500%	\$4,000,000.00	\$3,996,560.00	\$0.00	0.500%	DEUTSCHE BANK SECURITIES, INC.
08/17/2012	9AMRRGS93	CITIGROUP GLOBAL MARKETS REPO	08/20/2012	0.180%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.180%	CITIGROUP GLOBAL MARKETS INC.
08/17/2012	9AMRRGS69	MORGAN STANLEY & CO REPO	08/20/2012	0.170%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.170%	Morgan Stanley
08/17/2012	9AMRRGS51	DEUTSCHE BANK SECURITIES REPO	08/20/2012	0.150%	\$6,600,000.00	\$6,600,000.00	\$0.00	0.150%	DEUTSCHE BANK SECURITIES, INC.
08/17/2012	9AMRRGS28	DEUTSCHE BANK SECURITIES REPO	08/20/2012	0.150%	\$6,600,000.00	\$6,600,000.00	\$0.00	0.150%	DEUTSCHE BANK SECURITIES, INC.
08/17/2012	9AMRRGT19	CITIGROUP GLOBAL MARKETS REPO	08/20/2012	0.140%	\$8,300,000.00	\$8,300,000.00	\$0.00	0.140%	CITIGROUP GLOBAL MARKETS INC.
08/17/2012	9AMRRGS85	CITIGROUP GLOBAL MARKETS REPO	08/20/2012	0.150%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.150%	CITIGROUP GLOBAL MARKETS INC.
08/17/2012	9AMRRGT01	MORGAN STANLEY & CO REPO	08/20/2012	0.170%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.170%	Morgan Stanley
08/17/2012	9AMRRGS44	MERRILL LYNCH GOVT SECUR REPO	08/20/2012	0.150%	\$26,900,000.00	\$26,900,000.00	\$0.00	0.150%	Merrill Lynch Fixed Income
08/20/2012	574193GJ1	MARYLAND ST	08/01/2015	0.400%	\$1,000,000.00	\$995,320.00	\$66.67	0.400%	MERRILL LYNCH PIERCE FENNER
08/20/2012	713448BX5	PEPSICO INC	03/05/2015	0.750%	\$2,900,000.00	\$2,906,931.00	\$9,968.75	0.750%	NATIONAL FINANCIAL SERVICES CO
08/20/2012	9AMRRGU90	CITIGROUP GLOBAL MARKETS REPO	08/21/2012	0.170%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.170%	CITIGROUP GLOBAL MARKETS INC.
08/20/2012	9AMRRGV16	JP MORGAN CHASE & CO REPO	08/21/2012	0.160%	\$6,900,000.00	\$6,900,000.00	\$0.00	0.160%	JP MORGAN SECURITIES LIMITED
08/20/2012	9AMRRGU41	MORGAN STANLEY & CO REPO	08/21/2012	0.160%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.160%	Morgan Stanley
08/20/2012	313384G37	FED HOME LN DISCOUNT NT	09/17/2012	0.000%	\$12,447,000.00	\$12,446,419.14	\$0.00	0.036%	BARCLAYS CAPITAL INC FIXED INC
08/20/2012	74977KHM4	Rabobank USA Financial Corporation	08/21/2012	0.000%	\$20,000,000.00	\$19,999,938.89	\$0.00	0.005%	JP MORGAN SECURITIES LIMITED
08/20/2012	9AMRRGT92	MERRILL LYNCH GOVT SECUR REPO	08/21/2012	0.140%	\$21,300,000.00	\$21,300,000.00	\$0.00	0.140%	Merrill Lynch Fixed Income
08/20/2012	9AMRRGV08	CITIGROUP GLOBAL MARKETS REPO	08/21/2012	0.130%	\$36,900,000.00	\$36,900,000.00	\$0.00	0.130%	CITIGROUP GLOBAL MARKETS INC.
08/21/2012	9127957C9	US TREASURY BILL	01/24/2013	0.000%	\$1,500,000.00	\$1,499,220.00	\$0.00	0.106%	UBS FINANCIAL SERVICES INC.
08/21/2012	9AMRRGW15	BARCLAYS BANK PLC LONDON REPO	08/22/2012	0.170%	\$2,200,000.00	\$2,200,000.00	\$0.00	0.170%	BARCLAYS CAPITAL INC FIXED INC
08/21/2012	9127957A3	US TREASURY BILL	07/25/2013	0.000%	\$2,600,000.00	\$2,595,679.23	\$0.00	0.167%	DEUTSCHE BANK SECURITIES, INC.

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08/21/2012	9127956F3	US TREASURY BILL	04/04/2013	0.000%	\$4,400,000.00	\$4,396,063.83	\$0.00	0.131%	RBS SECURITIES INC
08/21/2012	9127957A3	US TREASURY BILL	07/25/2013	0.000%	\$4,500,000.00	\$4,492,395.00	\$0.00	0.170%	CREDIT SUISSE SECURITIES (USA)
08/21/2012	9AMRRGW49	BARCLAYS BANK PLC LONDON REPO	08/22/2012	0.160%	\$4,500,000.00	\$4,500,000.00	\$0.00	0.160%	BARCLAYS CAPITAL INC FIXED INC
08/21/2012	9AMRRGX14	MORGAN STANLEY & CO REPO	08/22/2012	0.160%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.160%	Morgan Stanley
08/21/2012	9AMRRGW72	CITIGROUP GLOBAL MARKETS REPO	08/22/2012	0.130%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.130%	CITIGROUP GLOBAL MARKETS INC.
08/21/2012	9AMRRGW80	CITIGROUP GLOBAL MARKETS REPO	08/22/2012	0.170%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.170%	CITIGROUP GLOBAL MARKETS INC.
08/21/2012	9AMRRGW31	BARCLAYS BANK PLC LONDON REPO	08/22/2012	0.120%	\$5,600,000.00	\$5,600,000.00	\$0.00	0.120%	BARCLAYS CAPITAL INC FIXED INC
08/21/2012	9127956F3	US TREASURY BILL	04/04/2013	0.000%	\$5,700,000.00	\$5,694,811.42	\$0.00	0.133%	Merrill Lynch Fixed Income
08/21/2012	9AMRRGW98	DEUTSCHE BANK SECURITIES REPO	08/22/2012	0.130%	\$6,600,000.00	\$6,600,000.00	\$0.00	0.130%	DEUTSCHE BANK SECURITIES, INC.
08/21/2012	9AMRRGX06	MORGAN STANLEY & CO REPO	08/22/2012	0.160%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.160%	Morgan Stanley
08/21/2012	9AMRRGW64	CITIGROUP GLOBAL MARKETS REPO	08/22/2012	0.130%	\$16,600,000.00	\$16,600,000.00	\$0.00	0.130%	CITIGROUP GLOBAL MARKETS INC.
08/22/2012	9AMRRGX71	BARCLAYS BANK PLC LONDON REPO	08/23/2012	0.170%	\$2,200,000.00	\$2,200,000.00	\$0.00	0.170%	BARCLAYS CAPITAL INC FIXED INC
08/22/2012	9AMRRGX30	BARCLAYS BANK PLC LONDON REPO	08/23/2012	0.110%	\$4,500,000.00	\$4,500,000.00	\$0.00	0.110%	BARCLAYS CAPITAL INC FIXED INC
08/22/2012	36959HKF3	General Electric Capital Corporation	10/15/2012	0.000%	\$5,000,000.00	\$4,999,025.00	\$0.00	0.094%	Merrill Lynch Fixed Income
08/22/2012	9AMRRGY39	CITIGROUP GLOBAL MARKETS REPO	08/23/2012	0.130%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.130%	CITIGROUP GLOBAL MARKETS INC.
08/22/2012	9AMRRGY05	MORGAN STANLEY & CO REPO	08/23/2012	0.150%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.150%	Morgan Stanley
08/22/2012	9AMRRGY54	CITIGROUP GLOBAL MARKETS REPO	08/23/2012	0.170%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.170%	CITIGROUP GLOBAL MARKETS INC.
08/22/2012	9AMRRGY21	BARCLAYS BANK PLC LONDON REPO	08/23/2012	0.110%	\$5,600,000.00	\$5,600,000.00	\$0.00	0.110%	BARCLAYS CAPITAL INC FIXED INC
08/22/2012	9AMRRGX48	DEUTSCHE BANK SECURITIES REPO	08/23/2012	0.130%	\$6,600,000.00	\$6,600,000.00	\$0.00	0.130%	DEUTSCHE BANK SECURITIES, INC.
08/22/2012	9AMRRGX97	MORGAN STANLEY & CO REPO	08/23/2012	0.150%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.150%	Morgan Stanley
08/22/2012	06416JHX4	The Bank of Nova Scotia	08/31/2012	0.000%	\$14,000,000.00	\$13,999,650.00	\$0.00	0.030%	JP MORGAN SECURITIES LIMITED
08/22/2012	36960LHU2	General Electric Company	08/28/2012	0.000%	\$15,000,000.00	\$14,999,725.00	\$0.00	0.024%	Merrill Lynch Fixed Income
08/22/2012	9AMRRGY47	CITIGROUP GLOBAL MARKETS REPO	08/23/2012	0.130%	\$16,600,000.00	\$16,600,000.00	\$0.00	0.130%	CITIGROUP GLOBAL MARKETS INC.
08/22/2012	313384J26	FED HOME LN DISCOUNT NT	10/02/2012	0.000%	\$20,000,000.00	\$19,997,266.66	\$0.00	0.079%	CITIGROUP GLOBAL MARKETS INC.
08/22/2012	313384J91	FED HOME LN DISCOUNT NT	10/09/2012	0.000%	\$20,000,000.00	\$19,997,600.00	\$0.00	0.063%	CITIGROUP GLOBAL MARKETS INC.
08/22/2012	313384J59	FED HOME LN DISCOUNT NT	10/05/2012	0.000%	\$20,000,000.00	\$19,997,800.00	\$0.00	0.061%	BARCLAYS CAPITAL INC FIXED INC
08/22/2012	313384G52	FED HOME LN DISCOUNT NT	09/19/2012	0.000%	\$20,000,000.00	\$19,998,288.89	\$0.00	0.063%	NOMURA SECURITIES/FIXED INCOME
08/22/2012	74977KHP7	Rabobank USA Financial Corporation	08/23/2012	0.000%	\$20,000,000.00	\$19,999,938.89	\$0.00	0.005%	Merrill Lynch Fixed Income
08/23/2012	313384L31	FED HOME LN DISCOUNT NT	10/19/2012	0.000%	\$3,530,000.00	\$3,529,385.19	\$0.00	0.079%	NOMURA SECURITIES/FIXED INCOME
08/23/2012	313384L80	FED HOME LN DISCOUNT NT	10/24/2012	0.000%	\$3,600,000.00	\$3,599,318.00	\$0.00	0.081%	JP MORGAN SECURITIES LIMITED
08/23/2012	9AMRRGZ04	CITIGROUP GLOBAL MARKETS REPO	08/24/2012	0.150%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.150%	CITIGROUP GLOBAL MARKETS INC.
08/23/2012	9AMRRGY96	CITIGROUP GLOBAL MARKETS REPO	08/24/2012	0.190%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.190%	CITIGROUP GLOBAL MARKETS INC.
08/23/2012	313380L96	FEDERAL HOME LOAN BANK	11/20/2015	0.500%	\$6,000,000.00	\$5,998,080.00	\$0.00	0.500%	JP MORGAN SECURITIES LIMITED
08/23/2012	9127957E5	US TREASURY BILL	08/22/2013	0.000%	\$6,300,000.00	\$6,288,056.25	\$0.00	0.177%	CITIGROUP GLOBAL MARKETS INC.
08/23/2012	313384E21	FED HOME LN DISCOUNT NT	08/31/2012	0.000%	\$9,000,000.00	\$8,999,800.00	\$0.00	0.027%	BARCLAYS CAPITAL INC FIXED INC
08/23/2012	11070JJS0	The Prov. of British Columbia, Govt of	09/26/2012	0.000%	\$10,000,000.00	\$9,999,055.56	\$0.00	0.061%	BARCLAYS CAPITAL INC FIXED INC
08/23/2012	9AMRRGZ12	CITIGROUP GLOBAL MARKETS REPO	08/24/2012	0.150%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.150%	CITIGROUP GLOBAL MARKETS INC.
08/23/2012	9AMRRGY88	MORGAN STANLEY & CO REPO	08/24/2012	0.170%	\$13,500,000.00	\$13,500,000.00	\$0.00	0.170%	Morgan Stanley
08/23/2012	06416JTT1	The Bank of Nova Scotia	09/27/2012	0.000%	\$15,000,000.00	\$14,998,395.90	\$0.00	0.068%	CITIGROUP GLOBAL MARKETS INC.
08/23/2012	9127957G0	US TREASURY BILL	02/21/2013	0.000%	\$21,200,000.00	\$21,184,995.11	\$0.00	0.125%	CREDIT SUISSE SECURITIES (USA)
08/24/2012	9127956P1	US TREASURY BILL	11/01/2012	0.000%	\$830,000.00	\$829,876.71	\$0.00	0.058%	CREDIT SUISSE SECURITIES (USA)
08/24/2012	9127957A3	US TREASURY BILL	07/25/2013	0.000%	\$3,600,000.00	\$3,594,388.75	\$0.00	0.157%	CITIGROUP GLOBAL MARKETS INC.
08/24/2012	9AMRRGZ61	CITIGROUP GLOBAL MARKETS REPO	08/27/2012	0.210%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.210%	CITIGROUP GLOBAL MARKETS INC.
08/24/2012	9AMRRGZ53	CITIGROUP GLOBAL MARKETS REPO	08/27/2012	0.170%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.170%	CITIGROUP GLOBAL MARKETS INC.

ATTACHMENT I  
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY  
PURCHASE DETAIL REPORT  
08/01/12 TO 08/31/12

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
08/24/2012	9127956H9	US TREASURY BILL	09/13/2012	0.000%	\$7,000,000.00	\$6,999,659.72	\$0.00	0.041%	CREDIT SUISSE SECURITIES (USA)
08/24/2012	9127955C1	US TREASURY BILL	09/20/2012	0.000%	\$8,000,000.00	\$7,999,475.00	\$0.00	0.047%	CREDIT SUISSE SECURITIES (USA)
08/24/2012	9AMRRGZ46	CITIGROUP GLOBAL MARKETS REPO	08/27/2012	0.170%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.170%	CITIGROUP GLOBAL MARKETS INC.
08/24/2012	9AMRRGZ79	MORGAN STANLEY & CO REPO	08/27/2012	0.200%	\$20,000,000.00	\$20,000,000.00	\$0.00	0.200%	Morgan Stanley
08/24/2012	912828TG5	US TREASURY N/B	07/31/2017	0.500%	\$30,600,000.00	\$30,316,710.94	\$9,978.26	0.500%	CITIGROUP GLOBAL MARKETS INC.
08/27/2012	9AMRRHA17	JP MORGAN CHASE & CO REPO	08/28/2012	0.200%	\$4,500,000.00	\$4,500,000.00	\$0.00	0.200%	JP MORGAN SECURITIES LIMITED
08/27/2012	9AMRRHA09	BARCLAYS BANK PLC LONDON REPO	08/28/2012	0.200%	\$4,500,000.00	\$4,500,000.00	\$0.00	0.200%	BARCLAYS CAPITAL INC FIXED INC
08/27/2012	9AMRRHA41	CRED SUISSE FIR BOS INC REPO	08/28/2012	0.190%	\$10,900,000.00	\$10,900,000.00	\$0.00	0.190%	CREDIT SUISSE SECURITIES (USA)
08/27/2012	9AMRRHA58	CITIGROUP GLOBAL MARKETS REPO	08/28/2012	0.150%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.150%	CITIGROUP GLOBAL MARKETS INC.
08/27/2012	9AMRRHA66	MORGAN STANLEY & CO REPO	08/28/2012	0.200%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.200%	Morgan Stanley
08/27/2012	9AMRRHA25	BARCLAYS BANK PLC LONDON REPO	08/28/2012	0.190%	\$30,300,000.00	\$30,300,000.00	\$0.00	0.190%	BARCLAYS CAPITAL INC FIXED INC
08/28/2012	9127957E5	US TREASURY BILL	08/22/2013	0.000%	\$6,700,000.00	\$6,688,474.60	\$0.00	0.160%	BNP Paribas
08/28/2012	9AMRRHB57	CITIGROUP GLOBAL MARKETS REPO	08/29/2012	0.140%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.140%	CITIGROUP GLOBAL MARKETS INC.
08/28/2012	9AMRRHB08	MORGAN STANLEY & CO REPO	08/29/2012	0.170%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.170%	Morgan Stanley
08/28/2012	9AMRRHB32	DEUTSCHE BANK SECURITIES REPO	08/29/2012	0.150%	\$13,200,000.00	\$13,200,000.00	\$0.00	0.150%	DEUTSCHE BANK SECURITIES, INC.
08/28/2012	9AMRRHB24	BARCLAYS BANK PLC LONDON REPO	08/29/2012	0.180%	\$30,300,000.00	\$30,300,000.00	\$0.00	0.180%	BARCLAYS CAPITAL INC FIXED INC
08/28/2012	912828TG5	US TREASURY N/B	07/31/2017	0.500%	\$30,600,000.00	\$30,312,675.49	\$11,641.30	0.500%	BARCLAYS CAPITAL INC FIXED INC
08/29/2012	9127957E5	US TREASURY BILL	08/22/2013	0.000%	\$4,600,000.00	\$4,592,109.08	\$0.00	0.160%	Unknown
08/29/2012	9AMRRHC07	CITIGROUP GLOBAL MARKETS REPO	08/30/2012	0.120%	\$11,100,000.00	\$11,100,000.00	\$0.00	0.120%	CITIGROUP GLOBAL MARKETS INC.
08/29/2012	9AMRRHB73	MORGAN STANLEY & CO REPO	08/30/2012	0.150%	\$19,700,000.00	\$19,700,000.00	\$0.00	0.150%	Morgan Stanley
08/29/2012	912828TG5	US TREASURY N/B	07/31/2017	0.500%	\$30,600,000.00	\$30,331,690.94	\$12,057.07	0.500%	BARCLAYS CAPITAL INC FIXED INC
08/30/2012	30215GLT7	Export Development Canada	11/27/2012	0.000%	\$1,350,000.00	\$1,349,599.50	\$0.00	0.091%	RBC CAPITAL MARKETS
08/30/2012	313384M71	FED HOME LN DISCOUNT NT	10/31/2012	0.000%	\$3,800,000.00	\$3,799,280.11	\$0.00	0.075%	Merrill Lynch Fixed Income
08/30/2012	9AMRRHC80	CITIGROUP GLOBAL MARKETS REPO	08/31/2012	0.200%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.200%	CITIGROUP GLOBAL MARKETS INC.
08/30/2012	9127957E5	US TREASURY BILL	08/22/2013	0.000%	\$8,700,000.00	\$8,685,117.56	\$0.00	0.160%	JP MORGAN SECURITIES LIMITED
08/30/2012	9AMRRHC72	MORGAN STANLEY & CO REPO	08/31/2012	0.190%	\$16,600,000.00	\$16,600,000.00	\$0.00	0.190%	Morgan Stanley
08/30/2012	313384K99	FED HOME LN DISCOUNT NT	10/17/2012	0.000%	\$25,000,000.00	\$24,996,666.67	\$0.00	0.062%	CITIGROUP GLOBAL MARKETS INC.
08/30/2012	9AMRRHC64	BARCLAYS BANK PLC LONDON REPO	08/31/2012	0.180%	\$30,300,000.00	\$30,300,000.00	\$0.00	0.180%	BARCLAYS CAPITAL INC FIXED INC
08/31/2012	912828RD4	US TREASURY N/B	08/31/2013	0.125%	\$1,000,000.00	\$999,300.22	\$0.00	0.125%	DEUTSCHE BANK SECURITIES, INC.
08/31/2012	313384M97	FED HOME LN DISCOUNT NT	11/02/2012	0.000%	\$1,750,000.00	\$1,749,632.50	\$0.00	0.081%	HSBC SECURITIES
08/31/2012	9127955G2	US TREASURY BILL	10/18/2012	0.000%	\$2,641,000.00	\$2,640,725.34	\$0.00	0.048%	NOMURA SECURITIES/FIXED INCOME
08/31/2012	9AMRRHD30	CITIGROUP GLOBAL MARKETS REPO	09/04/2012	0.230%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.230%	CITIGROUP GLOBAL MARKETS INC.
08/31/2012	11070JJU5	The Prov. of British Columbia, Govt of	09/28/2012	0.000%	\$15,000,000.00	\$14,998,833.30	\$0.00	0.048%	RBC CAPITAL MARKETS
08/31/2012	9AMRRHD22	MORGAN STANLEY & CO REPO	09/04/2012	0.220%	\$16,600,000.00	\$16,600,000.00	\$0.00	0.220%	Morgan Stanley
08/31/2012	912828TG5	US TREASURY N/B	07/31/2017	0.500%	\$30,600,000.00	\$30,341,354.72	\$12,888.59	0.500%	BARCLAYS CAPITAL INC FIXED INC
					<b>\$1,633,872,000.00</b>	<b>\$1,632,855,675.03</b>	<b>\$150,506.44</b>		

**ATTACHMENT II**  
**LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY**  
**SALES DETAIL REPORT**  
**08/01/12 TO 08/31/12**

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
08/02/2012	3137EACJ6	FREDDIE MAC	04/15/2013	1.625%	\$2,050,000.00	\$2,046,156.25	\$9,901.22	\$24,323.25	Morgan Stanley
08/06/2012	9127956M8	US TREASURY BILL	10/11/2012	0.000%	\$700,000.00	\$699,859.51	\$0.00	\$63.49	JP Morgan Chase
08/06/2012	3137EACJ6	FREDDIE MAC	04/15/2013	1.625%	\$1,900,000.00	\$1,896,437.50	\$9,519.79	\$22,182.50	Morgan Stanley
08/07/2012	912828RA0	US TREASURY N/B	06/30/2013	0.375%	\$2,000,000.00	\$1,998,671.88	\$774.46	\$4,921.87	Morgan Stanley
08/08/2012	31339X2M5	FEDERAL HOME LOAN BANK	06/14/2013	3.875%	\$1,800,000.00	\$1,928,414.00	\$10,462.50	(\$72,470.00)	CITIGROUP GLOBAL MARKETS INC.
08/09/2012	9127956L0	US TREASURY BILL	05/02/2013	0.000%	\$5,200,000.00	\$5,194,142.49	\$0.00	(\$193.99)	CITIGROUP GLOBAL MARKETS INC.
08/15/2012	912828QR4	US TREASURY N/B	06/30/2016	1.500%	\$7,650,000.00	\$7,572,304.69	\$14,343.75	\$360,087.89	Morgan Stanley
08/15/2012	912828QR4	US TREASURY N/B	06/30/2016	1.500%	\$7,650,000.00	\$7,569,531.25	\$14,343.75	\$362,861.33	CREDIT SUISSE SECURITIES (USA)
08/15/2012	912828RU6	US TREASURY N/B	11/30/2016	0.875%	\$16,950,000.00	\$16,960,987.33	\$30,797.13	\$174,403.30	JP MORGAN SECURITIES LIMITED
08/15/2012	912828RU6	US TREASURY N/B	11/30/2016	0.875%	\$16,950,000.00	\$17,015,394.11	\$30,797.13	\$119,334.41	DEUTSCHE BANK SECURITIES, INC.
08/15/2012	912828SJ0	US TREASURY N/B	02/28/2017	0.875%	\$25,000,000.00	\$25,054,128.00	\$99,864.13	\$180,247.00	JP MORGAN SECURITIES LIMITED
08/16/2012	912828RA0	US TREASURY N/B	06/30/2013	0.375%	\$2,900,000.00	\$2,898,074.22	\$1,388.93	\$6,230.47	Morgan Stanley
08/17/2012	3135G0KM4	FANNIE MAE	05/27/2015	0.500%	\$2,000,000.00	\$1,994,220.00	\$2,222.22	\$7,276.00	BARCLAYS CAPITAL INC FIXED INC
08/17/2012	3135G0FY4	FANNIE MAE	12/19/2014	0.750%	\$2,000,000.00	\$1,999,940.00	\$2,416.67	\$17,788.00	DEUTSCHE BANK SECURITIES, INC.
08/23/2012	3133762C8	FEDERAL HOME LOAN BANK	11/27/2013	0.375%	\$4,000,000.00	\$3,992,308.00	\$3,583.33	\$13,148.00	DEUTSCHE BANK SECURITIES, INC.
08/24/2012	912828QR4	US TREASURY N/B	06/30/2016	1.500%	\$8,300,000.00	\$8,212,460.94	\$18,607.34	\$409,488.28	DEUTSCHE BANK SECURITIES, INC.
08/24/2012	912828QP8	US TREASURY N/B	05/31/2016	1.750%	\$30,200,000.00	\$30,388,155.20	\$122,739.07	\$1,258,141.68	JP MORGAN SECURITIES LIMITED
08/27/2012	912828TG5	US TREASURY N/B	07/31/2017	0.500%	\$30,600,000.00	\$30,316,710.94	\$11,225.54	(\$3,585.94)	BARCLAYS CAPITAL INC FIXED INC
08/28/2012	452308AH2	ILLINOIS TOOL WORKS INC	04/01/2014	5.150%	\$815,000.00	\$903,730.90	\$17,138.77	(\$28,820.25)	Stifel Nicolaus & Co.
08/28/2012	912828TG5	US TREASURY N/B	07/31/2017	0.500%	\$30,600,000.00	\$30,312,675.49	\$11,641.30	\$19,574.51	BARCLAYS CAPITAL INC FIXED INC
08/30/2012	912828TG5	US TREASURY N/B	07/31/2017	0.500%	\$30,600,000.00	\$30,331,690.94	\$12,472.83	\$10,121.56	BARCLAYS CAPITAL INC FIXED INC
08/31/2012	91412GFC4	UNIV CA TAXABLE	07/01/2013	0.887%	\$1,000,000.00	\$1,000,000.00	\$1,502.97	\$3,770.00	Loop Capital Markets
					\$230,865,000.00	\$230,285,993.63	\$425,742.83	\$2,888,893.37	

ATTACHMENT III  
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY  
CALL DETAIL REPORT  
08/01/12 TO 08/31/12

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 August 2012