



**Metro**

Los Angeles County  
Metropolitan Transportation Authority

One Gateway Plaza  
Los Angeles, CA 90012-2952

213.922.2000 Tel  
metro.net

**November 20, 2012**

**TO: BOARD OF DIRECTORS**

**THROUGH: ARTHUR T. LEAHY** *by [signature]*  
**CHIEF EXECUTIVE OFFICER**

**FROM: TERRY MATSUMOTO** *[signature]*  
**CHIEF FINANCIAL SERVICES OFFICER, AND TREASURER**

**SUBJECT: INVESTMENT TRANSACTIONS FOR THE MONTH ENDED  
OCTOBER 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 \$938.0 million, and investment sales totaled \$130.3 million, including interest. In addition, two call options were exercised against the portfolio in October. Our short and intermediate investment portfolios, valued at market plus accrued income, totaled \$1.81 billion as of October 31, 2012 versus \$1.83 billion as of September 30, 2012. The month end yield of the Operating Portfolio was 0.31%.

**NEXT STEPS**

The next update will report investment transactions for the month ended November 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  
10/01/12 TO 10/31/12

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
10/01/2012	9AMRRHU56	REPO CRED SUISSE FIR BOS INC	10/02/2012	0.280%	1,200,000.00	1,200,000.00	0.00	0.280%	CREDIT SUISSE SECURITIES (USA)
10/01/2012	06416JL76	The Bank of Nova Scotia	11/07/2012	0.000%	15,000,000.00	14,997,995.83	0.00	0.130%	CITIGROUP GLOBAL MARKETS INC.
10/02/2012	9AMRRHV30	REPO BARCLAYS BANK PLC LONDON	10/03/2012	0.290%	2,200,000.00	2,200,000.00	0.00	0.290%	BARCLAYS CAPITAL INC FIXED INC
10/02/2012	9AMRRHV63	REPO CITIGROUP GLOBAL MARKETS	10/03/2012	0.290%	5,500,000.00	5,500,000.00	0.00	0.290%	CITIGROUP GLOBAL MARKETS INC.
10/02/2012	313384N62	FED HOME LN DISCOUNT NT	11/07/2012	0.000%	10,000,000.00	9,999,000.00	0.00	0.100%	NOMURA SECURITIES/FIXED INCOME
10/02/2012	9AMRRHV89	REPO MORGAN STANLEY & CO	10/03/2012	0.300%	11,000,000.00	11,000,000.00	0.00	0.300%	Morgan Stanley
10/02/2012	313588R49	FANNIE DISCOUNT NOTE	11/29/2012	0.000%	14,000,000.00	13,997,518.89	0.00	0.110%	UBS FINANCIAL SERVICES INC.
10/02/2012	9127956S5	US TREASURY BILL	11/08/2012	0.000%	15,000,000.00	14,998,959.38	0.00	0.067%	CREDIT SUISSE SECURITIES (USA)
10/03/2012	9AMRRHW47	REPO BARCLAYS BANK PLC LONDON	10/04/2012	0.290%	2,200,000.00	2,200,000.00	0.00	0.290%	BARCLAYS CAPITAL INC FIXED INC
10/03/2012	9AMRRHW96	REPO CITIGROUP GLOBAL MARKETS	10/04/2012	0.280%	5,500,000.00	5,500,000.00	0.00	0.280%	CITIGROUP GLOBAL MARKETS INC.
10/03/2012	9AMRRHW62	REPO MORGAN STANLEY & CO	10/04/2012	0.290%	11,000,000.00	11,000,000.00	0.00	0.290%	Morgan Stanley
10/03/2012	313384J42	FED HOME LN DISCOUNT NT	10/04/2012	0.000%	47,000,000.00	46,999,895.56	0.00	0.080%	NOMURA SECURITIES/FIXED INCOME
10/04/2012	9AMRRHX87	REPO BARCLAYS BANK PLC LONDON	10/05/2012	0.270%	2,200,000.00	2,200,000.00	0.00	0.270%	BARCLAYS CAPITAL INC FIXED INC
10/04/2012	9AMRRHX95	REPO CITIGROUP GLOBAL MARKETS	10/05/2012	0.280%	5,500,000.00	5,500,000.00	0.00	0.280%	CITIGROUP GLOBAL MARKETS INC.
10/04/2012	9AMRRHY11	REPO MORGAN STANLEY & CO	10/05/2012	0.280%	11,000,000.00	11,000,000.00	0.00	0.280%	Morgan Stanley
10/04/2012	313384K32	FED HOME LN DISCOUNT NT	10/11/2012	0.000%	20,000,000.00	19,999,766.67	0.00	0.060%	BARCLAYS CAPITAL INC FIXED INC
10/05/2012	912828S05	US TREASURY N/B	05/15/2015	0.250%	1,000,000.00	999,065.85	971.47	0.250%	NOMURA SECURITIES/FIXED INCOME
10/05/2012	9AMRRHY86	REPO BARCLAYS BANK PLC LONDON	10/09/2012	0.270%	2,200,000.00	2,200,000.00	0.00	0.270%	BARCLAYS CAPITAL INC FIXED INC
10/05/2012	313384S42	FED HOME LN DISCOUNT NT	12/07/2012	0.000%	4,000,000.00	3,999,090.00	0.00	0.130%	BARCLAYS CAPITAL INC FIXED INC
10/05/2012	9AMRRHZ10	REPO CITIGROUP GLOBAL MARKETS	10/09/2012	0.270%	5,500,000.00	5,500,000.00	0.00	0.270%	CITIGROUP GLOBAL MARKETS INC.
10/05/2012	9AMRRHZ02	REPO MORGAN STANLEY & CO	10/09/2012	0.280%	11,000,000.00	11,000,000.00	0.00	0.280%	Morgan Stanley
10/09/2012	369604BE2	GENERAL ELECTRIC CO	10/09/2015	0.850%	1,000,000.00	999,730.00	0.00	0.850%	BARCLAYS CAPITAL INC FIXED INC
10/09/2012	369604BE2	GENERAL ELECTRIC CO	10/09/2015	0.850%	1,000,000.00	999,730.00	0.00	0.850%	BARCLAYS CAPITAL INC FIXED INC
10/09/2012	9AMRRJA05	REPO CITIGROUP GLOBAL MARKETS	10/10/2012	0.260%	5,500,000.00	5,500,000.00	0.00	0.260%	CITIGROUP GLOBAL MARKETS INC.
10/09/2012	9AMRRHZ85	REPO MORGAN STANLEY & CO	10/10/2012	0.260%	5,500,000.00	5,500,000.00	0.00	0.260%	Morgan Stanley
10/09/2012	9AMRRHZ93	REPO BARCLAYS BANK PLC LONDON	10/10/2012	0.250%	7,700,000.00	7,700,000.00	0.00	0.250%	BARCLAYS CAPITAL INC FIXED INC
10/09/2012	912828QW3	US TREASURY N/B	07/31/2013	0.375%	12,500,000.00	12,518,987.50	8,916.44	0.375%	Goldman Sachs
10/09/2012	9127956S5	US TREASURY BILL	11/08/2012	0.000%	17,000,000.00	16,998,441.67	0.00	0.110%	CREDIT SUISSE SECURITIES (USA)
10/09/2012	39136RN76	Great-West Life & Annuity Insur Co	01/07/2013	0.000%	19,000,000.00	18,990,500.00	0.00	0.200%	MERRILL LYNCH FIXED INCOME
10/10/2012	313396U84	FREDDIE MAC DISCOUNT NT	12/27/2012	0.000%	1,200,000.00	1,199,675.00	0.00	0.125%	HSBC SECURITIES
10/10/2012	9AMRRJB04	REPO CITIGROUP GLOBAL MARKETS	10/11/2012	0.260%	5,500,000.00	5,500,000.00	0.00	0.260%	CITIGROUP GLOBAL MARKETS INC.
10/10/2012	9AMRRJA70	REPO MORGAN STANLEY & CO	10/11/2012	0.260%	5,500,000.00	5,500,000.00	0.00	0.260%	Morgan Stanley
10/10/2012	9AMRRJA88	REPO DEUTSCHE BANK SECURITIES	10/11/2012	0.210%	7,700,000.00	7,700,000.00	0.00	0.210%	DEUTSCHE BANK SECURITIES, INC.
10/10/2012	313397AG6	FREDDIE MAC DISCOUNT NT	01/07/2013	0.000%	25,000,000.00	24,992,583.33	0.00	0.120%	HSBC SECURITIES
10/10/2012	313384S91	FED HOME LN DISCOUNT NT	12/12/2012	0.000%	25,000,000.00	24,994,750.00	0.00	0.120%	CREDIT SUISSE SECURITIES (USA)
10/10/2012	313396Q22	FREDDIE MAC DISCOUNT NT	11/19/2012	0.000%	25,000,000.00	24,996,666.67	0.00	0.120%	JP MORGAN SECURITIES LIMITED
10/10/2012	313396V42	FREDDIE MAC DISCOUNT NT	12/31/2012	0.000%	25,000,000.00	24,992,881.94	0.00	0.125%	NOMURA SECURITIES/FIXED INCOME
10/10/2012	313588T62	FANNIE DISCOUNT NOTE	12/17/2012	0.000%	25,000,000.00	24,996,222.22	0.00	0.080%	BARCLAYS CAPITAL INC FIXED INC
10/11/2012	9AMRRJB95	REPO MORGAN STANLEY & CO	10/12/2012	0.280%	2,700,000.00	2,700,000.00	0.00	0.280%	Morgan Stanley
10/11/2012	9AMRRJC03	REPO CITIGROUP GLOBAL MARKETS	10/12/2012	0.270%	5,500,000.00	5,500,000.00	0.00	0.270%	CITIGROUP GLOBAL MARKETS INC.
10/11/2012	313385AC0	FED HOME LN DISCOUNT NT	01/03/2013	0.000%	8,000,000.00	7,998,506.67	0.00	0.080%	CITIGROUP GLOBAL MARKETS INC.
10/11/2012	30229ALD9	Exxon Mobil Corporation	11/13/2012	0.000%	10,000,000.00	9,999,450.00	0.00	0.060%	MERRILL LYNCH FIXED INCOME
10/11/2012	36960LM44	General Electric Company	12/04/2012	0.000%	10,000,000.00	9,998,500.00	0.00	0.100%	MERRILL LYNCH FIXED INCOME
10/11/2012	9AMRRJB61	REPO MORGAN STANLEY & CO	10/12/2012	0.270%	10,500,000.00	10,500,000.00	0.00	0.270%	Morgan Stanley
10/11/2012	9127956V8	US TREASURY BILL	12/06/2012	0.000%	25,000,000.00	24,995,916.67	0.00	0.105%	BARCLAYS CAPITAL INC FIXED INC

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10/01/12 TO 10/31/12

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
10/12/2012	9AMRRJC94	REPO MORGAN STANLEY & CO	10/15/2012	0.290%	2,700,000.00	2,700,000.00	0.00	0.290%	Morgan Stanley
10/12/2012	9AMRRJC86	REPO CITIGROUP GLOBAL MARKETS	10/15/2012	0.280%	5,500,000.00	5,500,000.00	0.00	0.280%	CITIGROUP GLOBAL MARKETS INC.
10/12/2012	9AMRRJD02	REPO MORGAN STANLEY & CO	10/15/2012	0.280%	10,500,000.00	10,500,000.00	0.00	0.280%	Morgan Stanley
10/12/2012	64105RMB3	Nestle Finance International Ltd.	12/11/2012	0.000%	25,000,000.00	24,994,166.67	0.00	0.140%	CREDIT SUISSE SECURITIES (USA)
10/15/2012	9AMRRJD85	REPO MORGAN STANLEY & CO	10/16/2012	0.300%	2,700,000.00	2,700,000.00	0.00	0.300%	Morgan Stanley
10/15/2012	9AMRRJE35	REPO GOLDMAN SACHS GROUP INC	10/16/2012	0.270%	4,100,000.00	4,100,000.00	0.00	0.270%	Goldman Sachs
10/15/2012	9AMRRJE50	REPO CITIGROUP GLOBAL MARKETS	10/16/2012	0.300%	5,500,000.00	5,500,000.00	0.00	0.300%	CITIGROUP GLOBAL MARKETS INC.
10/15/2012	9AMRRJD77	REPO BARCLAYS BANK PLC LONDON	10/16/2012	0.280%	6,500,000.00	6,500,000.00	0.00	0.280%	BARCLAYS CAPITAL INC FIXED INC
10/15/2012	313384L31	FED HOME LN DISCOUNT NT	10/19/2012	0.000%	20,000,000.00	19,999,888.89	0.00	0.050%	NOMURA SECURITIES/FIXED INCOME
10/16/2012	010392FH6	ALABAMA POWER CO	10/15/2015	0.550%	600,000.00	599,268.00	0.00	0.550%	RBS SECURITIES INC
10/16/2012	9AMRRJF00	REPO MORGAN STANLEY & CO	10/17/2012	0.290%	2,700,000.00	2,700,000.00	0.00	0.290%	Morgan Stanley
10/16/2012	9AMRRJF67	REPO CITIGROUP GLOBAL MARKETS	10/17/2012	0.280%	5,500,000.00	5,500,000.00	0.00	0.280%	CITIGROUP GLOBAL MARKETS INC.
10/16/2012	9AMRRJE92	REPO BARCLAYS BANK PLC LONDON	10/17/2012	0.270%	10,600,000.00	10,600,000.00	0.00	0.270%	BARCLAYS CAPITAL INC FIXED INC
10/16/2012	9127955G2	US TREASURY BILL	10/18/2012	0.000%	14,000,000.00	13,999,930.00	0.00	0.090%	NOMURA SECURITIES/FIXED INCOME
10/17/2012	9127955V9	US TREASURY BILL	01/10/2013	0.000%	1,149,000.00	1,148,735.49	0.00	0.098%	NOMURA SECURITIES/FIXED INCOME
10/17/2012	9AMRRJG33	REPO MORGAN STANLEY & CO	10/18/2012	0.260%	2,700,000.00	2,700,000.00	0.00	0.260%	Morgan Stanley
10/17/2012	9AMRRJG41	REPO BARCLAYS BANK PLC LONDON	10/18/2012	0.240%	4,500,000.00	4,500,000.00	0.00	0.240%	BARCLAYS CAPITAL INC FIXED INC
10/17/2012	9AMRRJG82	REPO CITIGROUP GLOBAL MARKETS	10/18/2012	0.260%	5,500,000.00	5,500,000.00	0.00	0.260%	CITIGROUP GLOBAL MARKETS INC.
10/17/2012	9AMRRJG74	REPO MORGAN STANLEY & CO	10/18/2012	0.250%	6,100,000.00	6,100,000.00	0.00	0.250%	Morgan Stanley
10/18/2012	43813CAC4	Honda AUTO Receivable 2012-4 A3	08/18/2016	0.520%	1,750,000.00	1,749,830.60	0.00	0.520%	JP MORGAN SECURITIES LIMITED
10/18/2012	9AMRRJH65	REPO MORGAN STANLEY & CO	10/19/2012	0.280%	2,700,000.00	2,700,000.00	0.00	0.280%	Morgan Stanley
10/18/2012	9AMRRJH24	REPO DEUTSCHE BANK SECURITIES	10/19/2012	0.240%	3,300,000.00	3,300,000.00	0.00	0.240%	DEUTSCHE BANK SECURITIES, INC.
10/18/2012	9AMRRJH73	REPO CITIGROUP GLOBAL MARKETS	10/19/2012	0.270%	5,500,000.00	5,500,000.00	0.00	0.270%	CITIGROUP GLOBAL MARKETS INC.
10/18/2012	46623EJR1	JPMORGAN CHASE & CO	10/15/2015	1.100%	6,500,000.00	6,497,335.00	0.00	1.100%	JP MORGAN SECURITIES LIMITED
10/18/2012	9AMRRJH16	REPO BARCLAYS BANK PLC LONDON	10/19/2012	0.250%	7,300,000.00	7,300,000.00	0.00	0.250%	BARCLAYS CAPITAL INC FIXED INC
10/18/2012	313384L72	FED HOME LN DISCOUNT NT	10/23/2012	0.000%	10,000,000.00	9,999,902.78	0.00	0.070%	JP MORGAN SECURITIES LIMITED
10/18/2012	313384U98	FED HOME LN DISCOUNT NT	12/28/2012	0.000%	10,500,000.00	10,497,204.38	0.00	0.135%	UBS FINANCIAL SERVICES INC.
10/19/2012	06416JNG4	The Bank of Nova Scotia	01/16/2013	0.000%	1,100,000.00	1,099,442.51	0.00	0.205%	JP MORGAN SECURITIES LIMITED
10/19/2012	313589AR4	FANNIE DISCOUNT NOTE	01/16/2013	0.000%	1,200,000.00	1,199,599.50	0.00	0.135%	CITIGROUP GLOBAL MARKETS INC.
10/19/2012	9127956X4	US TREASURY BILL	12/20/2012	0.000%	1,800,000.00	1,799,641.95	0.00	0.116%	CREDIT SUISSE SECURITIES (USA)
10/19/2012	9AMRRJJ97	REPO MORGAN STANLEY & CO	10/22/2012	0.260%	2,700,000.00	2,700,000.00	0.00	0.260%	Morgan Stanley
10/19/2012	9127957C9	US TREASURY BILL	01/24/2013	0.000%	2,790,000.00	2,789,229.46	0.00	0.102%	NOMURA SECURITIES/FIXED INCOME
10/19/2012	9AMRRJK04	REPO CITIGROUP GLOBAL MARKETS	10/22/2012	0.260%	\$5,500,000.00	\$5,500,000.00	\$0.00	0.260%	CITIGROUP GLOBAL MARKETS INC.
10/19/2012	313384L80	FED HOME LN DISCOUNT NT	10/24/2012	0.000%	\$8,000,000.00	\$7,999,866.67	\$0.00	0.120%	BARCLAYS CAPITAL INC FIXED INC
10/19/2012	9AMRRJJ22	REPO MORGAN STANLEY & CO	10/22/2012	0.250%	\$14,600,000.00	\$14,600,000.00	\$0.00	0.250%	Morgan Stanley
10/22/2012	3137EACH0	FREDDIE MAC	02/09/2015	2.875%	\$500,000.00	\$528,795.00	\$2,914.93	2.875%	Morgan Stanley
10/22/2012	38141GGT5	GOLDMAN SACHS GROUP INC	05/03/2015	3.300%	\$600,000.00	\$630,786.00	\$9,295.00	3.300%	Wells Fargo
10/22/2012	912828TS9	US TREASURY N/B	09/30/2017	0.625%	\$38,200,000.00	\$37,932,898.44	\$14,429.95	0.625%	RBS SECURITIES INC
10/23/2012	9AMRRJL29	REPO JP MORGAN CHASE & CO	10/24/2012	0.180%	\$100,000.00	\$100,000.00	\$0.00	0.180%	JP MORGAN SECURITIES LIMITED
10/23/2012	912828RJ1	US TREASURY N/B	09/30/2016	1.000%	\$1,250,000.00	\$1,269,730.75	\$789.84	1.000%	BARCLAYS CAPITAL INC FIXED INC
10/23/2012	313397AX9	FREDDIE MAC DISCOUNT NT	01/22/2013	0.000%	\$2,000,000.00	\$1,999,368.06	\$0.00	0.125%	JP MORGAN SECURITIES LIMITED
10/23/2012	912828RN2	US TREASURY N/B	10/31/2013	0.250%	\$2,300,000.00	\$2,300,931.50	\$2,750.00	0.250%	CITIGROUP GLOBAL MARKETS INC.
10/23/2012	313384U23	FED HOME LN DISCOUNT NT	12/21/2012	0.000%	\$11,000,000.00	\$10,997,656.39	\$0.00	0.130%	CREDIT SUISSE SECURITIES (USA)
10/24/2012	9AMRRJL94	REPO CRED SUISSE FIR BOS INC	10/25/2012	0.210%	\$100,000.00	\$100,000.00	\$0.00	0.210%	CREDIT SUISSE SECURITIES (USA)
10/24/2012	9127957C9	US TREASURY BILL	01/24/2013	0.000%	\$1,535,000.00	\$1,534,617.53	\$0.00	0.097%	NOMURA SECURITIES/FIXED INCOME

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10/24/2012	313384U72	FED HOME LN DISCOUNT NT	12/26/2012	0.000%	\$10,500,000.00	\$10,497,427.50	\$0.00	0.140%	NOMURA SECURITIES/FIXED INCOME
10/25/2012	9AMRRJN27	REPO CRED SUISSE FIR BOS INC	10/26/2012	0.260%	\$100,000.00	\$100,000.00	\$0.00	0.260%	CREDIT SUISSE SECURITIES (USA)
10/25/2012	06406HCD9	BANK OF NEW YORK MELLON	10/23/2015	0.700%	\$675,000.00	\$674,304.75	\$0.00	0.700%	Morgan Stanley
10/26/2012	9AMRRJP66	REPO CRED SUISSE FIR BOS INC	10/29/2012	0.220%	\$100,000.00	\$100,000.00	\$0.00	0.220%	CREDIT SUISSE SECURITIES (USA)
10/26/2012	912828TQ3	US TREASURY N/B	09/30/2014	0.250%	\$2,500,000.00	\$2,497,371.66	\$446.43	0.250%	NOMURA SECURITIES/FIXED INCOME
10/26/2012	912828TT7	US TREASURY N/B	10/15/2015	0.250%	\$5,000,000.00	\$4,973,046.88	\$377.75	0.250%	Morgan Stanley
10/29/2012	64105RMJ6	Nestle Finance International Ltd.	12/18/2012	0.000%	\$1,900,000.00	\$1,899,604.17	\$0.00	0.150%	CREDIT SUISSE SECURITIES (USA)
10/29/2012	313397AH4	FREDDIE MAC DISCOUNT NT	01/08/2013	0.000%	\$3,600,000.00	\$3,599,432.00	\$0.00	0.080%	MERRILL LYNCH FIXED INCOME
10/29/2012	912828TS9	US TREASURY N/B	09/30/2017	0.625%	\$22,900,000.00	\$22,745,246.09	\$11,402.82	0.625%	CREDIT SUISSE SECURITIES (USA)
10/30/2012	605581CH8	MISSISSIPPI ST - G	12/01/2015	0.900%	\$750,000.00	\$752,505.00	\$0.00	0.900%	Morgan Stanley
10/30/2012	912828RQ5	US TREASURY N/B	11/15/2014	0.375%	\$1,000,000.00	\$1,001,562.50	\$1,711.96	0.375%	HSBC SECURITIES INC.
10/30/2012	13066KX87	CALIF ST DEPT OF WATER - AO	12/01/2015	0.650%	\$1,245,000.00	\$1,246,892.40	\$741.81	0.650%	Morgan Stanley
10/30/2012	912828RQ5	US TREASURY N/B	11/15/2014	0.375%	\$6,500,000.00	\$6,510,156.25	\$11,127.72	0.375%	HSBC SECURITIES INC.
10/30/2012	912828RQ5	US TREASURY N/B	11/15/2014	0.375%	\$7,500,000.00	\$7,512,011.70	\$12,839.67	0.375%	BARCLAYS CAPITAL INC FIXED INC
10/30/2012	912828RQ5	US TREASURY N/B	11/15/2014	0.375%	\$17,000,000.00	\$17,026,562.50	\$29,103.26	0.375%	HSBC SECURITIES INC.
10/30/2012	4RP112185	REPO BARCLAYS BANK PLC LONDON	10/31/2012	0.300%	\$25,000,000.00	\$25,000,000.00	\$0.00	0.300%	BARCLAYS CAPITAL INC FIXED INC
10/31/2012	9AMRRJR72	REPO JP MORGAN CHASE & CO	11/01/2012	0.450%	\$1,400,000.00	\$1,400,000.00	\$0.00	0.450%	JP MORGAN SECURITIES LIMITED
10/31/2012	649791CB4	NEW YORK SERIES B TAXABLE	03/01/2015	3.000%	\$1,535,000.00	\$1,621,174.90	\$7,675.00	3.000%	NATIONAL FINANCIAL SERVICES CO
10/31/2012	649791CC2	NEW YORK SERIES B TAXABLE	03/01/2016	3.250%	\$1,580,000.00	\$1,710,097.20	\$8,558.33	3.250%	NATIONAL FINANCIAL SERVICES CO
10/31/2012	912828TS9	US TREASURY N/B	09/30/2017	0.625%	\$23,700,000.00	\$23,586,781.31	\$12,615.04	0.625%	BARCLAYS CAPITAL INC FIXED INC
10/31/2012	9AMRRJQ99	REPO BARCLAYS BANK PLC LONDON	11/01/2012	0.300%	\$37,200,000.00	\$37,200,000.00	\$0.00	0.300%	BARCLAYS CAPITAL INC FIXED INC
					<b>\$938,159,000.00</b>	<b>\$937,886,836.23</b>	<b>\$136,667.42</b>		

ATTACHMENT II  
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY  
SALES DETAIL REPORT  
10/01/12 TO 10/31/12

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
10/02/2012	912828TM2	US TREASURY N/B	08/31/2017	0.625%	\$17,500,000.00	\$17,437,605.48	\$9,668.51	\$80,167.96	CITIGROUP GLOBAL MARKETS INC.
10/03/2012	912828PJ3	US TREASURY N/B	11/30/2015	1.375%	\$700,000.00	\$720,917.97	\$3,287.23	\$1,722.66	BARCLAYS CAPITAL INC FIXED INC
10/04/2012	9127956F3	US TREASURY BILL	04/04/2013	0.000%	\$2,000,000.00	\$1,996,912.50	\$0.00	\$1,768.00	BARCLAYS CAPITAL INC FIXED INC
10/05/2012	278642AD5	EBAY INC	07/15/2015	0.700%	\$500,000.00	\$500,000.00	\$690.28	\$2,660.00	Goldman Sachs
10/09/2012	9127957A3	US TREASURY BILL	07/25/2013	0.000%	\$12,500,000.00	\$12,480,476.56	\$0.00	\$3,467.88	Goldman Sachs
10/10/2012	31381P5A2	FN 467141	01/01/2016	2.780%	\$635,000.00	\$627,306.10	\$427.69	\$26,586.48	RBS SECURITIES INC
10/15/2012	913017BY4	UNITED TECHNOLOGIES CORP	06/01/2015	1.200%	\$1,400,000.00	\$1,399,216.00	\$6,253.33	\$28,770.00	MIZUHO SECURITIES USA INC.
10/16/2012	31377THS8	FANNIE MAE 386441	08/01/2013	4.220%	\$1,000,000.00	\$808,387.22	\$1,377.51	(\$15,882.53)	DUNCAN WILLIAMS INC.
10/16/2012	46623EJE0	JPMORGAN CHASE & CO	01/24/2014	2.050%	\$6,940,000.00	\$6,956,447.80	\$32,405.94	\$107,153.60	BARCLAYS CAPITAL INC FIXED INC
10/22/2012	9127957A3	US TREASURY BILL	07/25/2013	0.000%	\$7,200,000.00	\$7,188,754.50	\$0.00	\$2,468.70	BONY/TORONTO DOMINION SECUR
10/22/2012	9127956R7	US TREASURY BILL	05/30/2013	0.000%	\$8,000,000.00	\$7,985,330.56	\$0.00	\$7,531.66	BONY/TORONTO DOMINION SECUR
10/23/2012	25468PCQ7	WALT DISNEY COMPANY/THE	12/01/2014	0.875%	\$700,000.00	\$697,711.00	\$2,415.97	\$9,345.00	Merrill Lynch FIXED INCOME
10/23/2012	00206RAV4	AT&T INC	08/15/2015	2.500%	\$750,000.00	\$787,710.00	\$3,541.67	\$3,570.00	Merrill Lynch FIXED INCOME
10/23/2012	58013MEP5	MCDONALD'S CORP	05/29/2015	0.750%	\$800,000.00	\$797,800.00	\$2,400.00	\$8,704.00	JP MORGAN SECURITIES LIMITED
10/23/2012	931142CX9	WAL-MART STORES INC	10/25/2015	1.500%	\$880,000.00	\$903,856.80	\$6,526.67	\$1,962.40	JP MORGAN SECURITIES LIMITED
10/23/2012	478160AX2	JOHNSON & JOHNSON	05/15/2014	1.200%	\$1,000,000.00	\$998,830.00	\$5,266.67	\$14,800.00	CITIGROUP GLOBAL MARKETS INC.
10/23/2012	755111BV2	RAYTHEON COMPANY	12/15/2014	1.400%	\$1,000,000.00	\$998,790.00	\$4,977.78	\$21,030.00	U.S. Bank
10/23/2012	912828NN6	US TREASURY N/B	07/15/2013	1.000%	\$2,300,000.00	\$2,317,878.91	\$6,250.00	(\$4,312.50)	CITIGROUP GLOBAL MARKETS INC.
10/26/2012	9127956F3	US TREASURY BILL	04/04/2013	0.000%	\$3,000,000.00	\$2,995,368.75	\$0.00	\$2,757.92	NOMURA SECURITIES/FIXED INCOME
10/29/2012	12572QAA3	CME GROUP INC	08/01/2013	5.400%	\$800,000.00	\$882,192.00	\$10,560.00	(\$52,312.00)	MERRILL LYNCH PROF CLRING CORP
10/29/2012	912828TS9	US TREASURY N/B	09/30/2017	0.625%	\$23,700,000.00	\$23,534,285.16	\$11,801.17	\$54,621.09	BARCLAYS CAPITAL INC FIXED INC
10/31/2012	912828TS9	US TREASURY N/B	09/30/2017	0.625%	\$37,400,000.00	\$37,143,859.37	\$19,907.28	\$69,140.63	BARCLAYS CAPITAL INC FIXED INC
					\$130,705,000.00	\$130,159,636.68	\$127,757.70	\$375,720.95	

ATTACHMENT III  
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY  
CALL DETAIL REPORT  
10/01/12 TO 10/31/12

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
10/19/2012	31331KG61	FEDERAL FARM CREDIT BANK	10/19/2015	1.290%	\$1,200,000.00	\$1,200,000.00	\$0.00	\$0.00	not applicable
10/25/2012	3135G0EU3	FANNIE MAE	10/25/2013	0.625%	\$2,000,000.00	\$2,000,000.00	\$0.00	\$0.00	not applicable
					\$3,200,000.00	\$3,200,000.00	\$0.00	\$0.00	