



**Metro**

Los Angeles County  
Metropolitan Transportation Authority

One Gateway Plaza  
Los Angeles, CA 90012-2952

213.922.2000 Tel  
metro.net

**February 19, 2015**

**TO:** BOARD OF DIRECTORS

**THROUGH:** ARTHUR T. LEAHY *ATL*  
CHIEF EXECUTIVE OFFICER

**FROM:** NALINI AHUJA *Nalini Ahuja*  
EXECUTIVE DIRECTOR, FINANCE AND BUDGET

**SUBJECT:** INVESTMENT TRANSACTIONS FOR THE MONTH ENDED  
JANUARY 31, 2015

**ISSUE**

The attached investment transactions reports are provided in accordance with our Investment Policy approved January 23, 2014, and the California Government Code.

**DISCUSSION**

During the month, investment purchases totaled \$771.7 million and investment sales totaled \$58.7 million, including interest. No call options were exercised in the portfolio for the month of January. Following is a summary of transactions made by the respective Portfolio Managers.

Account Name	amounts in 000's		
	Purchases	Sales	Calls
Internally Managed			
Accounts	\$275,627.34	\$0.00	\$0.00
LACMTA-LM Capital	\$4,075.03	\$3,596.38	\$0.00
LACMTA-Pimco	\$452,898.27	\$29,428.38	\$0.00
LACMTA-RBC	\$24,360.68	\$21,946.70	\$0.00
LACMTA-Chandler AM	\$3,493.93	\$0.00	\$0.00
LACMTA-US Bancorp AM	\$11,250.44	\$3,708.19	\$0.00
	<b>\$771,705.69</b>	<b>\$58,679.65</b>	<b>\$0.00</b>

Our short and intermediate investment portfolios, valued at market plus accrued income, totaled \$1.25 billion as of January 31, 2015 versus \$1.34 billion as of December 31, 2014. The change was due to monthly fund expenditures in excess of sales tax and other revenues. After accounting for withdrawals, the month end yield of the Operating Portfolio was 0.56%.

**NEXT STEPS**

The next update will report investment transactions for the month ended February 28, 2015.

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**  
**01/01/15 TO 01/31/15**

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
01/02/2015	9AMRRHG78	REPOS	DEUTSCHE BANK SECURITIES REPO	01/05/2015	0.150%	\$5,600,000.00	\$5,600,000.00	\$0.00	0.150%	DEUTSCHE BANK SECURITIES, INC.
01/02/2015	9AMRRHG86	REPOS	TD SECURITIES (USA) LLC REPO	01/05/2015	0.160%	\$6,200,000.00	\$6,200,000.00	\$0.00	0.160%	BONY/TORONTO DOMINION SECUR
01/05/2015	912828UR9	US TREASURY	US TREASURY N/B	02/28/2018	0.750%	\$3,400,000.00	\$3,354,843.75	\$8,946.13	0.750%	CITIGROUP GLOBAL MARKETS INC.
01/05/2015	313588FD2	AGENCY	FANNIE DISCOUNT NOTE	05/04/2015	0.000%	\$1,950,000.00	\$1,949,484.34	\$0.00	0.080%	CITIGROUP GLOBAL MARKETS INC.
01/05/2015	9AMRRHHL6	REPOS	Morgan Stanley & Co. LLC REPO	01/06/2015	0.130%	\$3,400,000.00	\$3,400,000.00	\$0.00	0.130%	Morgan Stanley
01/05/2015	9AMRRHHC6	REPOS	CITIGROUP GLOBAL MARKETS REPO	01/06/2015	0.120%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.120%	CITIGROUP GLOBAL MARKETS INC.
01/05/2015	313384AF6	AGENCY	FED HOME LN DISCOUNT NT	01/06/2015	0.000%	\$25,000,000.00	\$24,999,993.00	\$0.00	0.010%	Wells Fargo
01/06/2015	912796FK0	US TREASURY	US TREASURY BILL	06/04/2015	0.000%	\$901,000.00	\$900,783.71	\$0.00	0.058%	RBC CAPITAL MARKETS
01/06/2015	912796FC8	US TREASURY	US TREASURY BILL	04/09/2015	0.000%	\$1,000,000.00	\$999,935.42	\$0.00	0.025%	RBC CAPITAL MARKETS
01/06/2015	912828B74	US TREASURY	US TREASURY N/B	02/15/2017	0.625%	\$2,000,000.00	\$1,995,162.95	\$4,891.30	0.625%	DEUTSCHE BANK SECURITIES, INC.
01/06/2015	9AMRRHHX0	REPOS	DEUTSCHE BANK SECURITIES REPO	01/07/2015	0.100%	\$3,400,000.00	\$3,400,000.00	\$0.00	0.100%	DEUTSCHE BANK SECURITIES, INC.
01/06/2015	9AMRRHHO0	REPOS	CITIGROUP GLOBAL MARKETS REPO	01/07/2015	0.100%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.100%	CITIGROUP GLOBAL MARKETS INC.
01/06/2015	313384AG4	AGENCY	FED HOME LN DISCOUNT NT	01/07/2015	0.000%	\$25,000,000.00	\$24,999,993.00	\$0.00	0.010%	DAIWA SECURITIES AMERICA INC.
01/07/2015	912828UU2	US TREASURY	US TREASURY N/B	03/31/2018	0.750%	\$1,000,000.00	\$986,253.35	\$2,039.84	0.750%	CITIGROUP GLOBAL MARKETS INC.
01/07/2015	313384DZ9	AGENCY	FED HOME LN DISCOUNT NT	04/06/2015	0.000%	\$8,000,000.00	\$7,998,615.60	\$0.00	0.070%	Wells Fargo
01/07/2015	11070KPL5	COMM'L PAPER	The Province of British Columbia	02/20/2015	0.000%	\$8,000,000.00	\$7,999,022.24	\$0.00	0.100%	RBC CAPITAL MARKETS
01/07/2015	9AMRRHH51	REPOS	CRED SUISSE FIR BOS INC REPO	01/08/2015	0.100%	\$3,400,000.00	\$3,400,000.00	\$0.00	0.100%	CITIGROUP GLOBAL MARKETS INC.
01/07/2015	9AMRRHH28	REPOS	CRED SUISSE FIR BOS INC REPO	01/08/2015	0.100%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.100%	Morgan Stanley
01/08/2015	912796FJ3	US TREASURY	US TREASURY BILL	05/21/2015	0.000%	\$6,000,000.00	\$5,999,046.84	\$0.00	0.043%	RBC CAPITAL MARKETS
01/08/2015	313384EJ4	AGENCY	FED HOME LN DISCOUNT NT	04/15/2015	0.000%	\$7,500,000.00	\$7,498,787.48	\$0.00	0.060%	CITIGROUP GLOBAL MARKETS INC.
01/08/2015	9AMRRHJJ9	REPOS	CITIGROUP GLOBAL MARKETS REPO	01/09/2015	0.110%	\$500,000.00	\$500,000.00	\$0.00	0.110%	CITIGROUP GLOBAL MARKETS INC.
01/08/2015	9AMRRHH93	REPOS	CRED SUISSE FIR BOS INC REPO	01/09/2015	0.120%	\$2,000,000.00	\$2,000,000.00	\$0.00	0.120%	JP MORGAN SECURITIES LIMITED
01/08/2015	9AMRRHJE0	REPOS	DEUTSCHE BANK SECURITIES REPO	01/09/2015	0.110%	\$6,800,000.00	\$6,800,000.00	\$0.00	0.110%	DEUTSCHE BANK SECURITIES, INC.
01/08/2015	313384CX5	AGENCY	FED HOME LN DISCOUNT NT	03/11/2015	0.000%	\$13,400,000.00	\$13,398,384.56	\$0.00	0.070%	Wells Fargo
01/08/2015	9AMRRHJA8	REPOS	Morgan Stanley & Co. LLC REPO	01/09/2015	0.110%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.110%	Morgan Stanley
01/08/2015	313384AJ8	AGENCY	FED HOME LN DISCOUNT NT	01/09/2015	0.000%	\$23,000,000.00	\$22,999,993.56	\$0.00	0.010%	First Tennessee Bank
01/09/2015	9AMRRHJO8	REPOS	DEUTSCHE BANK SECURITIES REPO	01/12/2015	0.120%	\$500,000.00	\$500,000.00	\$0.00	0.120%	DEUTSCHE BANK SECURITIES, INC.
01/09/2015	9AMRRHJY6	REPOS	Morgan Stanley & Co. LLC REPO	01/12/2015	0.130%	\$2,000,000.00	\$2,000,000.00	\$0.00	0.130%	JP MORGAN SECURITIES LIMITED
01/09/2015	9AMRRHJR1	REPOS	BARCLAYS BANK PLC LONDON REPO	01/12/2015	0.120%	\$2,700,000.00	\$2,700,000.00	\$0.00	0.120%	BARCLAYS CAPITAL INC FIXED INC
01/09/2015	9AMRRHJN0	REPOS	Morgan Stanley & Co. LLC REPO	01/12/2015	0.120%	\$4,000,000.00	\$4,000,000.00	\$0.00	0.120%	JP MORGAN SECURITIES LIMITED
01/09/2015	9AMRRHJL4	REPOS	CITIGROUP GLOBAL MARKETS REPO	01/12/2015	0.130%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.130%	CITIGROUP GLOBAL MARKETS INC.
01/09/2015	313384AM1	AGENCY	FED HOME LN DISCOUNT NT	01/12/2015	0.000%	\$18,000,000.00	\$17,999,985.00	\$0.00	0.010%	UBS FINANCIAL SERVICES INC.
01/12/2015	89236TCA1	CORP NOTES	TOYOTA MOTOR CREDIT CORP	01/12/2018	1.450%	\$1,000,000.00	\$998,630.00	\$0.00	1.450%	Merrill Lynch FIXED INCOME
01/12/2015	912796EZ8	US TREASURY	US TREASURY BILL	03/19/2015	0.000%	\$5,000,000.00	\$4,999,885.42	\$0.00	0.012%	BMO CAPITAL MARKETS
01/12/2015	9AMRRHJ18	REPOS	CITIGROUP GLOBAL MARKETS REPO	01/13/2015	0.110%	\$9,300,000.00	\$9,300,000.00	\$0.00	0.110%	CITIGROUP GLOBAL MARKETS INC.
01/12/2015	9AMRRHJ26	REPOS	Morgan Stanley & Co. LLC REPO	01/13/2015	0.110%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.110%	Morgan Stanley
01/13/2015	9AMRRHKA6	REPOS	CITIGROUP GLOBAL MARKETS REPO	01/14/2015	0.120%	\$9,300,000.00	\$9,300,000.00	\$0.00	0.120%	CITIGROUP GLOBAL MARKETS INC.
01/13/2015	9AMRRHK73	REPOS	RBS SECURITIES INC REPO	01/14/2015	0.120%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.120%	Morgan Stanley
01/14/2015	05580PAD3	ASSET BACKED	BMW VEHICLE LEASE 2015-1 A3	12/20/2017	1.240%	\$2,000,000.00	\$1,999,608.40	\$0.00	1.240%	JP MORGAN SECURITIES LIMITED
01/14/2015	58768LAD5	ASSET BACKED	MERCEDES BENZ 2015-A A3	08/15/2017	1.100%	\$2,400,000.00	\$2,399,638.32	\$0.00	1.100%	BARCLAYS CAPITAL INC FIXED INC
01/14/2015	36962G7G3	CORP NOTES	GENERAL ELEC CAP CORP	01/14/2019	2.300%	\$2,000,000.00	\$2,044,340.00	\$0.00	2.300%	JP MORGAN SECURITIES LIMITED

**ATTACHMENT I**  
**LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY**  
**PURCHASE DETAIL REPORT**  
**01/01/15 TO 01/31/15**

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
01/14/2015	913017BU2	CORP NOTES	UNITED TECHNOLOGIES CORP	06/01/2017	1.800%	\$2,000,000.00	\$2,036,920.00	\$4,300.00	1.800%	Morgan Stanley
01/14/2015	313384ER6	AGENCY	FED HOME LN DISCOUNT NT	04/22/2015	0.000%	\$1,365,000.00	\$1,364,665.58	\$0.00	0.090%	CITIGROUP GLOBAL MARKETS INC.
01/14/2015	40427SU23	CORP NOTES	HSBC Bank USA, National Association	07/02/2015	0.000%	\$5,000,000.00	\$4,993,662.50	\$0.00	0.270%	Merrill Lynch FIXED INCOME
01/14/2015	89233HWA8	CORP NOTES	Toyota Motor Credit Corporation	09/10/2015	0.000%	\$5,000,000.00	\$4,990,041.67	\$0.00	0.300%	JPMORGAN CHASE BANK/RBS SECUR
01/14/2015	313384CZ0	AGENCY	FED HOME LN DISCOUNT NT	03/13/2015	0.000%	\$5,500,000.00	\$5,499,335.44	\$0.00	0.075%	Wells Fargo
01/14/2015	9AMRRHLA5	REPOS	DEUTSCHE BANK SECURITIES REPO	01/15/2015	0.100%	\$1,600,000.00	\$1,600,000.00	\$0.00	0.100%	DEUTSCHE BANK SECURITIES, INC.
01/14/2015	9AMRRHLN7	REPOS	Morgan Stanley & Co. LLC REPO	01/15/2015	0.130%	\$2,000,000.00	\$2,000,000.00	\$0.00	0.130%	JP MORGAN SECURITIES LIMITED
01/14/2015	9AMRRHLB3	REPOS	DEUTSCHE BANK SECURITIES REPO	01/15/2015	0.120%	\$5,700,000.00	\$5,700,000.00	\$0.00	0.120%	DEUTSCHE BANK SECURITIES, INC.
01/14/2015	9AMRRHLD9	REPOS	Morgan Stanley & Co. LLC REPO	01/15/2015	0.120%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.120%	Morgan Stanley
01/15/2015	25468PDA1	CORP NOTES	WALT DISNEY COMPANY/THE	05/30/2019	1.850%	\$2,000,000.00	\$2,012,920.00	\$4,625.00	1.850%	BNY CAPITAL MARKETS, INC.
01/15/2015	9AMRRHLR8	REPOS	Morgan Stanley & Co. LLC REPO	01/16/2015	0.150%	\$2,000,000.00	\$2,000,000.00	\$0.00	0.150%	JP MORGAN SECURITIES LIMITED
01/15/2015	9AMRRHLOS	REPOS	DEUTSCHE BANK SECURITIES REPO	01/16/2015	0.140%	\$21,200,000.00	\$21,200,000.00	\$0.00	0.140%	DEUTSCHE BANK SECURITIES, INC.
01/16/2015	24422EST7	CORP NOTES	JOHN DEERE CAPITAL CORP	01/16/2018	1.350%	\$1,000,000.00	\$999,500.00	\$0.00	1.350%	BARCLAYS CAPITAL INC FIXED INC
01/16/2015	3137EADU0	AGENCY	FREDDIE MAC	01/27/2017	0.500%	\$5,000,000.00	\$4,991,250.00	\$0.00	0.500%	BARCLAYS CAPITAL INC FIXED INC
01/16/2015	9AMRRHL15	REPOS	CRED SUISSE FIR BOS INC REPO	01/20/2015	0.170%	\$2,000,000.00	\$2,000,000.00	\$0.00	0.170%	JP MORGAN SECURITIES LIMITED
01/16/2015	9AMRRHLZ0	REPOS	Morgan Stanley & Co. LLC REPO	01/20/2015	0.160%	\$7,000,000.00	\$7,000,000.00	\$0.00	0.160%	JP MORGAN SECURITIES LIMITED
01/16/2015	9AMRRHL49	REPOS	JP MORGAN CHASE & CO REPO	01/20/2015	0.160%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.160%	CITIGROUP GLOBAL MARKETS INC.
01/20/2015	912796EC9	US TREASURY	US TREASURY BILL	05/28/2015	0.000%	\$3,540,000.00	\$3,539,446.20	\$0.00	0.044%	CITIGROUP GLOBAL MARKETS INC.
01/20/2015	9AMRRHKB4	REPOS	Morgan Stanley & Co. LLC REPO	01/21/2015	0.140%	\$2,000,000.00	\$2,000,000.00	\$0.00	0.140%	JP MORGAN SECURITIES LIMITED
01/20/2015	9AMRRHKN8	REPOS	DEUTSCHE BANK SECURITIES REPO	01/21/2015	0.130%	\$7,300,000.00	\$7,300,000.00	\$0.00	0.130%	DEUTSCHE BANK SECURITIES, INC.
01/20/2015	9AMRRHKD0	REPOS	CITIGROUP GLOBAL MARKETS REPO	01/21/2015	0.130%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.130%	CITIGROUP GLOBAL MARKETS INC.
01/21/2015	94974BFG0	CORP NOTES	WELLS FARGO & COMPANY	01/16/2018	1.500%	\$2,700,000.00	\$2,706,831.00	\$562.50	1.500%	Wells Fargo
01/21/2015	36959JP23	COMM'L PAPER	General Electric Capital Corporation	02/02/2015	0.000%	\$5,000,000.00	\$4,999,833.33	\$0.00	0.100%	Merrill Lynch FIXED INCOME
01/21/2015	313384BM0	AGENCY	FED HOME LN DISCOUNT NT	02/05/2015	0.000%	\$25,000,000.00	\$24,999,479.25	\$0.00	0.050%	Wells Fargo
01/21/2015	912796ER6	US TREASURY	US TREASURY BILL	01/29/2015	0.000%	\$25,000,000.00	\$24,999,986.00	\$0.00	0.003%	First Tennessee Bank
01/21/2015	89233HVK7	CORP NOTES	Toyota Motor Credit Corporation	08/19/2015	0.000%	\$2,000,000.00	\$1,996,733.33	\$0.00	0.280%	JPMORGAN CHASE BANK/RBS SECUR
01/21/2015	9AMRRHKR9	REPOS	CITIGROUP GLOBAL MARKETS REPO	01/22/2015	0.110%	\$9,300,000.00	\$9,300,000.00	\$0.00	0.110%	CITIGROUP GLOBAL MARKETS INC.
01/21/2015	313384BF5	AGENCY	FED HOME LN DISCOUNT NT	01/30/2015	0.000%	\$11,857,000.00	\$11,856,911.07	\$0.00	0.030%	CITIGROUP GLOBAL MARKETS INC.
01/21/2015	9AMRRHKP3	REPOS	Morgan Stanley & Co. LLC REPO	01/22/2015	0.110%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.110%	Morgan Stanley
01/22/2015	67616SNT6	COMM'L PAPER	Oesterreichische Kontrollbank	01/27/2015	0.000%	\$11,000,000.00	\$10,999,847.21	\$0.00	0.100%	JP MORGAN SECURITIES LIMITED
01/22/2015	9AMRRHOD6	REPOS	BARCLAYS BANK PLC LONDON REPO	01/23/2015	0.090%	\$400,000.00	\$400,000.00	\$0.00	0.090%	BARCLAYS CAPITAL INC FIXED INC
01/22/2015	9AMRRHOB0	REPOS	DEUTSCHE BANK SECURITIES REPO	01/23/2015	0.090%	\$8,900,000.00	\$8,900,000.00	\$0.00	0.090%	DEUTSCHE BANK SECURITIES, INC.
01/22/2015	9AMRRHK16	REPOS	BARCLAYS BANK PLC LONDON REPO	01/23/2015	0.090%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.090%	Morgan Stanley
01/22/2015	313384AY5	AGENCY	FED HOME LN DISCOUNT NT	01/23/2015	0.000%	\$20,000,000.00	\$19,999,994.44	\$0.00	0.010%	CITIGROUP GLOBAL MARKETS INC.
01/23/2015	9AMRRHOS3	REPOS	DEUTSCHE BANK SECURITIES REPO	01/26/2015	0.100%	\$9,300,000.00	\$9,300,000.00	\$0.00	0.100%	DEUTSCHE BANK SECURITIES, INC.
01/23/2015	9AMRRHOT1	REPOS	Morgan Stanley & Co. LLC REPO	01/26/2015	0.110%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.110%	Morgan Stanley
01/23/2015	313384BB4	AGENCY	FED HOME LN DISCOUNT NT	01/26/2015	0.000%	\$32,000,000.00	\$31,999,973.33	\$0.00	0.010%	Wells Fargo
01/26/2015	89231MAC9	ASSET BACKED	TOYOTA AUTO 2014-A A3	12/15/2017	0.670%	\$1,500,000.00	\$1,496,894.52	\$307.08	0.670%	JP MORGAN SECURITIES LIMITED
01/26/2015	3135GOCM3	AGENCY	FANNIE MAE	09/28/2016	1.250%	\$2,000,000.00	\$2,025,620.00	\$8,194.45	1.250%	JP MORGAN CLEARING CORP
01/26/2015	9AMRRHPG8	REPOS	Morgan Stanley & Co. LLC REPO	01/27/2015	0.110%	\$2,000,000.00	\$2,000,000.00	\$0.00	0.110%	JP MORGAN SECURITIES LIMITED
01/26/2015	9AMRRHPK9	REPOS	DEUTSCHE BANK SECURITIES REPO	01/27/2015	0.100%	\$5,600,000.00	\$5,600,000.00	\$0.00	0.100%	DEUTSCHE BANK SECURITIES, INC.

**ATTACHMENT I**  
**LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY**  
**PURCHASE DETAIL REPORT**  
**01/01/15 TO 01/31/15**

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
01/26/2015	9AMRRHPB9	REPOS	DEUTSCHE BANK SECURITIES REPO	01/27/2015	0.070%	\$6,400,000.00	\$6,400,000.00	\$0.00	0.070%	DEUTSCHE BANK SECURITIES, INC.
01/26/2015	9AMRRHPC7	REPOS	DEUTSCHE BANK SECURITIES REPO	01/27/2015	0.080%	\$9,200,000.00	\$9,200,000.00	\$0.00	0.080%	DEUTSCHE BANK SECURITIES, INC.
01/27/2015	9AMRRHPU7	REPOS	CITIGROUP GLOBAL MARKETS REPO	01/28/2015	0.100%	\$9,600,000.00	\$9,600,000.00	\$0.00	0.100%	CITIGROUP GLOBAL MARKETS INC.
01/27/2015	9AMRRHPT0	REPOS	Morgan Stanley & Co. LLC REPO	01/28/2015	0.110%	\$13,600,000.00	\$13,600,000.00	\$0.00	0.110%	Morgan Stanley
01/28/2015	9AMRRHP78	REPOS	Morgan Stanley & Co. LLC REPO	01/29/2015	0.100%	\$2,000,000.00	\$2,000,000.00	\$0.00	0.100%	JP MORGAN SECURITIES LIMITED
01/28/2015	9AMRRHP94	REPOS	RBS SECURITIES INC REPO	01/29/2015	0.050%	\$7,300,000.00	\$7,300,000.00	\$0.00	0.050%	DEUTSCHE BANK SECURITIES, INC.
01/28/2015	9AMRRHP86	REPOS	BARCLAYS BANK PLC LONDON REPO	01/29/2015	0.080%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.080%	CITIGROUP GLOBAL MARKETS INC.
01/29/2015	89231MAC9	ASSET BACKED	TOYOTA AUTO 2014-A A3	12/15/2017	0.670%	\$500,000.00	\$498,847.66	\$130.28	0.670%	Wells Fargo
01/29/2015	31679MAD8	ASSET BACKED	FIFTH THIRD 2014-3 A3	03/15/2019	0.960%	\$620,000.00	\$618,159.38	\$231.47	0.960%	BNP Paribas
01/29/2015	9AMRRHQ44	REPOS	Morgan Stanley & Co. LLC REPO	01/30/2015	0.080%	\$2,000,000.00	\$2,000,000.00	\$0.00	0.080%	JP MORGAN SECURITIES LIMITED
01/29/2015	9AMRRHQ77	REPOS	DEUTSCHE BANK SECURITIES REPO	01/30/2015	0.060%	\$7,300,000.00	\$7,300,000.00	\$0.00	0.060%	DEUTSCHE BANK SECURITIES, INC.
01/29/2015	9AMRRHQ69	REPOS	CITIGROUP GLOBAL MARKETS REPO	01/30/2015	0.070%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.070%	CITIGROUP GLOBAL MARKETS INC.
01/30/2015	64105STA6	COMM'L PAPER	NESTLE FINANCE FRANCE	06/10/2015	0.000%	\$2,502,000.00	\$2,500,816.40	\$0.00	0.130%	CITIGROUP GLOBAL MARKETS INC.
01/30/2015	912796FW4	US TREASURY	US TREASURY BILL	07/16/2015	0.000%	\$2,525,000.00	\$2,524,396.78	\$0.00	0.051%	CITIGROUP GLOBAL MARKETS INC.
01/30/2015	64105STH1	COMM'L PAPER	NESTLE FINANCE FRANCE	06/17/2015	0.000%	\$6,000,000.00	\$5,997,010.00	\$0.00	0.130%	Merrill Lynch FIXED INCOME
01/30/2015	9AMRRHQAO	REPOS	Morgan Stanley & Co. LLC REPO	02/02/2015	0.120%	\$9,300,000.00	\$9,300,000.00	\$0.00	0.120%	Morgan Stanley
01/30/2015	9AMRRHR68	REPOS	CITIGROUP GLOBAL MARKETS REPO	02/02/2015	0.110%	\$13,900,000.00	\$13,900,000.00	\$0.00	0.110%	CITIGROUP GLOBAL MARKETS INC.
						<b>\$771,660,000.00</b>	<b>\$771,671,462.03</b>	<b>\$34,228.05</b>		

**ATTACHMENT II**  
**LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY**  
**SALES DETAIL REPORT**  
**01/01/15 TO 01/31/15**

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
01/05/2015	3135G0VA8	AGENCY	FANNIE MAE	03/30/2016	0.500	\$3,000,000.00	\$3,002,130.00	\$3,958.33	\$4,560.00	MIZUHO SECURITIES USA INC.
01/05/2015	912828F39	US TREASURY	US TREASURY N/B	09/30/2019	1.750	\$5,500,000.00	\$5,540,175.78	\$25,649.04	(\$25,671.88)	RBS SECURITIES INC
01/08/2015	02006EAC3	ASSET BACKED	ALLY AUTO 2012-4 A3	01/17/2017	0.590	\$312,747.93	\$312,686.85	\$117.89	(\$354.28)	JP MORGAN SECURITIES LIMITED
01/08/2015	02006TAA4	ASSET BACKED	ALLY AUTO 2014-1 A2	02/15/2017	0.480	\$2,800,000.00	\$2,797,046.87	\$858.67	(\$2,716.25)	CREDIT SUISSE SECURITIES (USA)
01/08/2015	06050TL7	CORP NOTES	BANK OF AMERICA NA	02/14/2017	1.250	\$1,900,000.00	\$1,896,504.00	\$9,500.00	(\$6,688.00)	BNP Paribas
01/08/2015	17305EFE0	ASSET BACKED	CITIBANK 2013-A6 A6	09/07/2018	1.320	\$2,500,000.00	\$2,512,011.73	\$11,091.67	(\$16,699.21)	CREDIT SUISSE SECURITIES (USA)
01/08/2015	161571GC2	ASSET BACKED	CHASE ISSUANCE 2013-A8 A8	10/15/2018	1.010	\$800,000.00	\$799,437.50	\$516.22	(\$3,593.75)	JP Morgan Chase
01/08/2015	31381PHK7	AGENCY	FANNIE MAE 466534	11/01/2015	2.040	\$0.00	\$0.00	\$0.00	\$0.00	PERSHING LLC
01/08/2015	36962G3U6	CORP NOTES	GENERAL ELEC CAP CORP	05/01/2018	5.625	\$2,100,000.00	\$2,365,104.00	\$21,984.38	(\$51,471.00)	NOMURA SECUR/FIXED INC
01/08/2015	65477NAB2	ASSET BACKED	NISSAN AUTO 2014-A A2A	09/15/2016	0.480	\$2,800,000.00	\$2,794,531.26	\$858.67	(\$5,210.02)	NOMURA SECUR/FIXED INC
01/08/2015	828807CA3	CORP NOTES	SIMON PROPERTY GROUP LP	04/01/2019	10.350	\$1,500,000.00	\$1,966,230.00	\$41,831.25	(\$79,770.00)	Wells Fargo
01/08/2015	89231RAB0	ASSET BACKED	TOYOTA AUTO 2014-B A2	12/15/2016	0.400	\$2,800,000.00	\$2,796,281.26	\$715.56	(\$3,475.98)	CREDIT SUISSE SECURITIES (USA)
01/08/2015	89837RAA0	MUNICIPAL	TRUSTEE DARTMOUTH COLL	06/01/2019	4.750	\$500,000.00	\$558,580.00	\$2,440.97	(\$7,430.00)	Wells Fargo
01/08/2015	912828B82	US TREASURY	US TREASURY N/B	02/29/2016	0.250	\$500,000.00	\$499,588.17	\$448.90	(\$393.97)	NOMURA SECUR/FIXED INC
01/09/2015	48121CYK6	CORP NOTES	JP MORGAN CHASE BANK NA	10/01/2017	6.000	\$2,200,000.00	\$2,447,236.00	\$35,933.33	(\$72,722.00)	JP MORGAN SECUR LTD
01/09/2015	92976GAH4	CORP NOTES	WACHOVIA BANK NA	11/15/2017	6.000	\$2,200,000.00	\$2,471,260.00	\$19,800.00	(\$67,100.00)	Wells Fargo
01/12/2015	713448CE6	CORP NOTES	PEPSICO INC	02/26/2016	0.700	\$2,000,000.00	\$2,003,680.00	\$5,288.89	\$4,380.00	MERRILL LYNCH PIERCE FENNER
01/12/2015	89231MAC9	ASSET BACKED	TOYOTA AUTO 2014-A A3	12/15/2017	0.670	\$2,000,000.00	\$1,994,375.00	\$1,005.00	(\$5,255.40)	Wells Fargo
01/12/2015	912828WF3	US TREASURY	US TREASURY N/B	11/15/2016	0.625	\$2,000,000.00	\$2,003,118.30	\$2,002.76	\$4,908.48	BARCLAYS CAPITAL INC FIXED INC
01/14/2015	369604BE2	CORP NOTES	GENERAL ELECTRIC CO	10/09/2015	0.850	\$1,000,000.00	\$1,003,050.00	\$2,243.06	\$3,320.00	BARCLAYS CAPITAL INC FIXED INC
01/14/2015	912828B82	US TREASURY	US TREASURY N/B	02/29/2016	0.250	\$4,500,000.00	\$4,499,809.14	\$4,226.52	(\$30.16)	CITIGROUP GLOBAL MKTS INC.
01/14/2015	912828C81	US TREASURY	US TREASURY N/B	04/30/2016	0.375	\$5,000,000.00	\$5,004,670.75	\$3,884.67	\$6,997.75	CITIGROUP GLOBAL MKTS INC.
01/15/2015	268648AP7	CORP NOTES	EMC CORP	06/01/2018	1.875	\$400,000.00	\$402,024.00	\$916.67	\$2,252.00	JP MORGAN SECURITIES LIMITED
01/16/2015	912828WF3	US TREASURY	US TREASURY N/B	11/15/2016	0.625	\$5,000,000.00	\$5,016,194.19	\$5,352.21	\$17,310.25	DEUTSCHE BANK SECURITIES, INC.
01/16/2015	912828VC1	US TREASURY	US TREASURY N/B	05/15/2016	0.250	\$500,000.00	\$499,900.67	\$214.09	\$2,106.03	CITIGROUP GLOBAL MKTS INC.
01/20/2015	912828PA2	US TREASURY	US TREASURY N/B	09/30/2017	1.875	\$2,500,000.00	\$2,576,660.16	\$14,423.08	\$19,042.97	CREDIT SUISSE SECURITIES (USA)
01/29/2015	912828VG2	US TREASURY	US TREASURY N/B	06/15/2016	0.500	\$700,000.00	\$701,667.97	\$432.69	\$3,390.63	SCOTIA CAPITAL USA INC
						<b>\$57,012,747.93</b>	<b>\$58,463,953.60</b>	<b>\$215,694.52</b>	<b>(\$280,313.80)</b>	

**ATTACHMENT III  
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY  
CALL DETAIL REPORT  
01/01/15 TO 01/31/15**

<b>Settle Date</b>	<b>Cusip</b>	<b>Type</b>	<b>Description</b>	<b>Maturity Date</b>	<b>Face Rate</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Accrued Income</b>	<b>Gain / (Loss)</b>	<b>Broker/ Dealer</b>
------------------------	--------------	-------------	--------------------	--------------------------	----------------------	------------------	-------------------	---------------------------	--------------------------	---------------------------

No securities in the portfolio were called during the month of January