



Metro


Los Angeles County
Metropolitan Transportation Authority


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August 22, 2011

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
JULY 31, 2011**

ISSUE

The attached investment transactions reports are provided in accordance with our Investment Policy approved January 27, 2011, and the California Government Code.

DISCUSSION

During the month, investment purchases totaled \$772.8 million, and investment sales totaled \$34.0 million, including interest. In addition, a call option was exercised against the portfolio in July. Our short and intermediate investment portfolios, valued at market plus accrued income, totaled \$1.40 billion as of July 31, 2011 versus \$1.44 billion as of June 30, 2011. The month end yield of the Operating Portfolio was 0.88%.

NEXT STEPS

The next update will be the report for the month ended August 31, 2011.

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
07/01/11 TO 07/31/11

| Settle Date | Cusip | Description | Maturity Date | Face Rate | Par Value | Book Value | Accrued Income | Yield | Broker/Dealer |
|-------------|-----------|--|---------------|-----------|---------------|---------------|----------------|-------|--------------------------------|
| 07/01/2011 | 29878SWW2 | Banque Europeenne d'Investissements CP | 09/30/2011 | 0.00% | 1,100,000.00 | 1,099,555.11 | 0.00 | 0.16% | BARCLAYS CAPITAL INC FIXED INC |
| 07/01/2011 | 313384KQ1 | FED HOME LN DISCOUNT NT | 08/19/2011 | 0.00% | 2,100,000.00 | 2,099,885.67 | 0.00 | 0.04% | JP MORGAN SECURITIES LIMITED |
| 07/01/2011 | 9AMRQWD95 | BARCLAYS BANK PLC LONDON | 07/05/2011 | 0.07% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.07% | BARCLAYS CAPITAL INC FIXED INC |
| 07/01/2011 | 9AMRQWD20 | CITIGROUP GLOBAL MARKETS | 07/05/2011 | 0.06% | 6,600,000.00 | 6,600,000.00 | 0.00 | 0.06% | CITIGROUP GLOBAL MARKETS INC. |
| 07/01/2011 | 9AMRQWE11 | GOLDMAN SACHS GROUP INC | 07/05/2011 | 0.09% | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.09% | Goldman Sachs |
| 07/01/2011 | 9AMRQWD79 | JP MORGAN CHASE & CO | 07/05/2011 | 0.05% | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.05% | JP MORGAN SECURITIES LIMITED |
| 07/01/2011 | 9AMRQWD87 | MERRILL LYNCH GOVT SECUR | 07/05/2011 | 0.05% | 18,600,000.00 | 18,600,000.00 | 0.00 | 0.05% | MLPFS INC FIXED INCOME |
| 07/05/2011 | 9AMRQWF28 | BARCLAYS BANK PLC LONDON | 07/06/2011 | 0.05% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.05% | BARCLAYS CAPITAL INC FIXED INC |
| 07/05/2011 | 9AMRQWF10 | BARCLAYS BANK PLC LONDON | 07/06/2011 | 0.05% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.05% | BARCLAYS CAPITAL INC FIXED INC |
| 07/05/2011 | 9AMRQWF02 | CITIGROUP GLOBAL MARKETS | 07/06/2011 | 0.05% | 6,600,000.00 | 6,600,000.00 | 0.00 | 0.05% | CITIGROUP GLOBAL MARKETS INC. |
| 07/05/2011 | 9AMRQWE60 | JP MORGAN CHASE & CO | 07/06/2011 | 0.04% | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.04% | JP MORGAN SECURITIES LIMITED |
| 07/05/2011 | 9AMRQWF36 | MERRILL LYNCH GOVT SECUR | 07/06/2011 | 0.03% | 23,700,000.00 | 23,700,000.00 | 0.00 | 0.03% | MLPFS INC FIXED INCOME |
| 07/06/2011 | 9AMRQWF51 | JP MORGAN CHASE & CO | 07/07/2011 | 0.01% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.01% | JP MORGAN SECURITIES LIMITED |
| 07/06/2011 | 9AMRQWF44 | JP MORGAN CHASE & CO | 07/07/2011 | 0.01% | 7,500,000.00 | 7,500,000.00 | 0.00 | 0.01% | JP MORGAN SECURITIES LIMITED |
| 07/06/2011 | 9AMRQWG27 | CRED SUISSE FIR BOS INC | 07/07/2011 | 0.01% | 7,800,000.00 | 7,800,000.00 | 0.00 | 0.01% | CREDIT SUISSE SECURITIES (USA) |
| 07/06/2011 | 4611K1U86 | Intesa Funding LLC | 07/08/2011 | 0.00% | 14,000,000.00 | 13,999,922.22 | 0.00 | 0.10% | UBS FINANCIAL SERVICES INC. |
| 07/06/2011 | 912828QR4 | US TREASURY Note | 06/30/2016 | 1.50% | 14,900,000.00 | 14,748,671.88 | 3,644.02 | 1.50% | Goldman Sachs |
| 07/06/2011 | 912828QR4 | US TREASURY Note | 06/30/2016 | 1.50% | 15,400,000.00 | 15,237,578.13 | 3,766.30 | 1.50% | CITIGROUP GLOBAL MARKETS INC. |
| 07/07/2011 | 9AMRQWH18 | BARCLAYS BANK PLC LONDON | 07/08/2011 | 0.01% | 2,500,000.00 | 2,500,000.00 | 0.00 | 0.01% | BARCLAYS CAPITAL INC FIXED INC |
| 07/07/2011 | 912828RA0 | US TREASURY Note | 06/30/2013 | 0.38% | 5,000,000.00 | 4,995,329.25 | 356.66 | 0.38% | Goldman Sachs |
| 07/07/2011 | 9AMRQWH42 | JP MORGAN CHASE & CO | 07/08/2011 | 0.02% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.02% | JP MORGAN SECURITIES LIMITED |
| 07/07/2011 | 9AMRQWH34 | BARCLAYS BANK PLC LONDON | 07/08/2011 | 0.03% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.03% | BARCLAYS CAPITAL INC FIXED INC |
| 07/07/2011 | 9AMRQWG50 | CRED SUISSE FIR BOS INC | 07/08/2011 | 0.01% | 7,800,000.00 | 7,800,000.00 | 0.00 | 0.01% | CREDIT SUISSE SECURITIES (USA) |
| 07/08/2011 | 9AMRQWI17 | JP MORGAN CHASE & CO | 07/11/2011 | 0.02% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.02% | JP MORGAN SECURITIES LIMITED |
| 07/08/2011 | 9AMRQWI25 | BARCLAYS BANK PLC LONDON | 07/11/2011 | 0.01% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.01% | BARCLAYS CAPITAL INC FIXED INC |
| 07/08/2011 | 9AMRQWH75 | BARCLAYS BANK PLC LONDON | 07/11/2011 | 0.02% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.02% | BARCLAYS CAPITAL INC FIXED INC |
| 07/08/2011 | 9AMRQWI58 | BARCLAYS BANK PLC LONDON | 07/11/2011 | 0.01% | 5,300,000.00 | 5,300,000.00 | 0.00 | 0.01% | BARCLAYS CAPITAL INC FIXED INC |
| 07/11/2011 | 9AMRQWI66 | BARCLAYS BANK PLC LONDON | 07/12/2011 | 0.01% | 2,500,000.00 | 2,500,000.00 | 0.00 | 0.01% | BARCLAYS CAPITAL INC FIXED INC |
| 07/11/2011 | 9AMRQWJ24 | JP MORGAN CHASE & CO | 07/12/2011 | 0.01% | 2,500,000.00 | 2,500,000.00 | 0.00 | 0.01% | JP MORGAN SECURITIES LIMITED |
| 07/11/2011 | 9AMRQWJ40 | CITIGROUP GLOBAL MARKETS | 07/12/2011 | 0.01% | 3,300,000.00 | 3,300,000.00 | 0.00 | 0.01% | CITIGROUP GLOBAL MARKETS INC. |
| 07/11/2011 | 9AMRQWI82 | BARCLAYS BANK PLC LONDON | 07/12/2011 | 0.02% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.02% | BARCLAYS CAPITAL INC FIXED INC |
| 07/11/2011 | 9AMRQWJ81 | DEUTSCHE BANK SECURITIES | 07/12/2011 | 0.01% | 9,300,000.00 | 9,300,000.00 | 0.00 | 0.01% | DEUTSCHE BANK SECURITIES, INC. |
| 07/12/2011 | 369550AS7 | GENERAL DYNAMICS CORP | 01/15/2015 | 1.38% | 240,000.00 | 240,156.00 | 0.00 | 1.38% | BANC OF AMERICA SECURITIES LLC |
| 07/12/2011 | 369550AS7 | GENERAL DYNAMICS CORP | 01/15/2015 | 1.38% | 460,000.00 | 459,264.00 | 0.00 | 1.38% | RBS SECURITIES INC |
| 07/12/2011 | 22532CY99 | Credit Agricole North America, Inc. | 11/09/2011 | 0.00% | 850,000.00 | 849,065.00 | 0.00 | 0.33% | CITIGROUP GLOBAL MARKETS INC. |
| 07/12/2011 | 22532CY99 | Credit Agricole North America, Inc. | 11/09/2011 | 0.00% | 1,400,000.00 | 1,398,460.00 | 0.00 | 0.33% | CITIGROUP GLOBAL MARKETS INC. |
| 07/12/2011 | 313588NJ0 | FANNIE DISCOUNT NOTE | 10/24/2011 | 0.00% | 1,950,000.00 | 1,949,774.67 | 0.00 | 0.04% | FTN FINANCIAL SECURITIES |
| 07/12/2011 | 9AMRQWK89 | BARCLAYS BANK PLC LONDON | 07/13/2011 | 0.01% | 2,500,000.00 | 2,500,000.00 | 0.00 | 0.01% | BARCLAYS CAPITAL INC FIXED INC |
| 07/12/2011 | 313396NT6 | FREDDIE MAC DISCOUNT NT | 11/02/2011 | 0.00% | 3,900,000.00 | 3,899,387.92 | 0.00 | 0.05% | NOMURA SECURITIES/FIXED INCOME |
| 07/12/2011 | 9AMRQWJ99 | JP MORGAN CHASE & CO | 07/13/2011 | 0.01% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.01% | JP MORGAN SECURITIES LIMITED |
| 07/12/2011 | 9AMRQWK71 | BARCLAYS BANK PLC LONDON | 07/13/2011 | 0.02% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.02% | BARCLAYS CAPITAL INC FIXED INC |
| 07/12/2011 | 9AMRQWK06 | CRED SUISSE FIR BOS INC | 07/13/2011 | 0.01% | 10,100,000.00 | 10,100,000.00 | 0.00 | 0.01% | CREDIT SUISSE SECURITIES (USA) |
| 07/13/2011 | 9AMRQWL70 | BARCLAYS BANK PLC LONDON | 07/14/2011 | 0.01% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.01% | BARCLAYS CAPITAL INC FIXED INC |
| 07/13/2011 | 313396LQ4 | FREDDIE MAC DISCOUNT NT | 09/12/2011 | 0.00% | 6,300,000.00 | 6,299,786.50 | 0.00 | 0.02% | BARCLAYS CAPITAL INC FIXED INC |
| 07/13/2011 | 313396KT9 | FREDDIE MAC DISCOUNT NT | 08/22/2011 | 0.00% | 6,800,000.00 | 6,799,924.44 | 0.00 | 0.01% | BARCLAYS CAPITAL INC FIXED INC |

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PURCHASE DETAIL REPORT
07/01/11 TO 07/31/11

| Settle Date | Cusip | Description | Maturity Date | Face Rate | Par Value | Book Value | Accrued Income | Yield | Broker/Dealer |
|-------------|-----------|--|---------------|-----------|---------------|---------------|----------------|-------|--------------------------------|
| 07/13/2011 | 9AMRQWL62 | JP MORGAN CHASE & CO | 07/14/2011 | 0.01% | 7,500,000.00 | 7,500,000.00 | 0.00 | 0.01% | JP MORGAN SECURITIES LIMITED |
| 07/13/2011 | 313588LC7 | FANNIE DISCOUNT NOTE | 08/31/2011 | 0.00% | 8,000,000.00 | 7,999,891.11 | 0.00 | 0.01% | BARCLAYS CAPITAL INC FIXED INC |
| 07/13/2011 | 313384LS6 | FED HOME LN DISCOUNT NT | 09/14/2011 | 0.00% | 9,000,000.00 | 8,999,685.00 | 0.00 | 0.02% | NOMURA SECURITIES/FIXED INCOME |
| 07/13/2011 | 313588LR4 | FANNIE DISCOUNT NOTE | 09/13/2011 | 0.00% | 10,000,000.00 | 9,999,827.78 | 0.00 | 0.01% | HSBC SECURITIES |
| 07/13/2011 | 9AMRQWK97 | CRED SUISSE FIR BOS INC | 07/14/2011 | 0.01% | 10,100,000.00 | 10,100,000.00 | 0.00 | 0.01% | CREDIT SUISSE SECURITIES (USA) |
| 07/13/2011 | 4611K1UJ2 | Intesa Funding LLC | 07/18/2011 | 0.00% | 14,000,000.00 | 13,999,786.11 | 0.00 | 0.11% | MLPFS INC FIXED INCOME |
| 07/13/2011 | 06737JUR4 | Barclays US Funding LLC | 07/25/2011 | 0.00% | 14,000,000.00 | 13,999,720.00 | 0.00 | 0.06% | BARCLAYS CAPITAL INC FIXED INC |
| 07/14/2011 | 313396MM2 | FREDDIE MAC DISCOUNT NT | 10/03/2011 | 0.00% | 1,200,000.00 | 1,199,919.00 | 0.00 | 0.03% | BANC OF AMERICA SECURITIES LLC |
| 07/14/2011 | 9AMRQWM38 | BARCLAYS BANK PLC LONDON | 07/15/2011 | 0.02% | 2,500,000.00 | 2,500,000.00 | 0.00 | 0.02% | BARCLAYS CAPITAL INC FIXED INC |
| 07/14/2011 | 9AMRQWM53 | JP MORGAN CHASE & CO | 07/15/2011 | 0.02% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.02% | JP MORGAN SECURITIES LIMITED |
| 07/14/2011 | 9AMRQWM46 | BARCLAYS BANK PLC LONDON | 07/15/2011 | 0.01% | 7,500,000.00 | 7,500,000.00 | 0.00 | 0.01% | BARCLAYS CAPITAL INC FIXED INC |
| 07/14/2011 | 9AMRQWM20 | BARCLAYS BANK PLC LONDON | 07/15/2011 | 0.01% | 7,600,000.00 | 7,600,000.00 | 0.00 | 0.01% | BARCLAYS CAPITAL INC FIXED INC |
| 07/14/2011 | 06416KV23 | The Bank of Nova Scotia | 08/02/2011 | 0.00% | 9,000,000.00 | 8,999,810.00 | 0.00 | 0.04% | CITIGROUP GLOBAL MARKETS INC. |
| 07/15/2011 | 9AMRQWM95 | JP MORGAN CHASE & CO | 07/18/2011 | 0.03% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.03% | JP MORGAN SECURITIES LIMITED |
| 07/15/2011 | 9AMRQWN52 | BARCLAYS BANK PLC LONDON | 07/18/2011 | 0.04% | 7,500,000.00 | 7,500,000.00 | 0.00 | 0.04% | BARCLAYS CAPITAL INC FIXED INC |
| 07/15/2011 | 9AMRQWN60 | MERRILL LYNCH GOVT SECUR | 07/18/2011 | 0.03% | 10,700,000.00 | 10,700,000.00 | 0.00 | 0.03% | MLPFS INC FIXED INCOME |
| 07/18/2011 | 87612EAW6 | TARGET CORP | 07/18/2014 | 1.13% | 1,500,000.00 | 1,499,730.00 | 0.00 | 1.13% | BARCLAYS CAPITAL INC FIXED INC |
| 07/18/2011 | 3135G0BY8 | FANNIE MAE | 08/28/2014 | 0.88% | 1,760,000.00 | 1,756,832.00 | 0.00 | 0.88% | Goldman Sachs |
| 07/18/2011 | 9AMRQWO85 | BARCLAYS BANK PLC LONDON | 07/19/2011 | 0.03% | 2,500,000.00 | 2,500,000.00 | 0.00 | 0.03% | BARCLAYS CAPITAL INC FIXED INC |
| 07/18/2011 | 9AMRQWN86 | JP MORGAN CHASE & CO | 07/19/2011 | 0.02% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.02% | JP MORGAN SECURITIES LIMITED |
| 07/18/2011 | 9AMRQWO69 | BARCLAYS BANK PLC LONDON | 07/19/2011 | 0.01% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.01% | BARCLAYS CAPITAL INC FIXED INC |
| 07/18/2011 | 4611K1UK9 | Intesa Funding LLC | 07/19/2011 | 0.00% | 10,000,000.00 | 9,999,969.44 | 0.00 | 0.11% | MLPFS INC FIXED INCOME |
| 07/18/2011 | 9AMRQWO36 | JP MORGAN CHASE & CO | 07/19/2011 | 0.01% | 10,700,000.00 | 10,700,000.00 | 0.00 | 0.01% | JP MORGAN SECURITIES LIMITED |
| 07/19/2011 | 6555P1Z18 | Nordea Investment Mgmt North America, Inc. | 12/01/2011 | 0.00% | 585,000.00 | 584,451.56 | 0.00 | 0.25% | UBS FINANCIAL SERVICES INC. |
| 07/19/2011 | 3135G0BY8 | FANNIE MAE | 08/28/2014 | 0.88% | 740,000.00 | 739,141.60 | 17.99 | 0.88% | BNP Paribas |
| 07/19/2011 | 9AMRQWP43 | BARCLAYS BANK PLC LONDON | 07/20/2011 | 0.02% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.02% | BARCLAYS CAPITAL INC FIXED INC |
| 07/19/2011 | 9AMRQWP19 | JP MORGAN CHASE & CO | 07/20/2011 | 0.02% | 7,500,000.00 | 7,500,000.00 | 0.00 | 0.02% | JP MORGAN SECURITIES LIMITED |
| 07/19/2011 | 9AMRQWP35 | MERRILL LYNCH GOVT SECUR | 07/20/2011 | 0.01% | 10,700,000.00 | 10,700,000.00 | 0.00 | 0.01% | MLPFS INC FIXED INCOME |
| 07/20/2011 | 313384ND7 | FED HOME LN DISCOUNT NT | 10/19/2011 | 0.00% | 3,900,000.00 | 3,899,605.67 | 0.00 | 0.04% | UBS FINANCIAL SERVICES INC. |
| 07/20/2011 | 9AMRQWP92 | BARCLAYS BANK PLC LONDON | 07/21/2011 | 0.01% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.01% | BARCLAYS CAPITAL INC FIXED INC |
| 07/20/2011 | 4611K1UM5 | Intesa Funding LLC | 07/21/2011 | 0.00% | 15,880,000.00 | 15,879,951.48 | 0.00 | 0.11% | CITIGROUP GLOBAL MARKETS INC. |
| 07/20/2011 | 9AMRQWP68 | JP MORGAN CHASE & CO | 07/21/2011 | 0.01% | 18,200,000.00 | 18,200,000.00 | 0.00 | 0.01% | JP MORGAN SECURITIES LIMITED |
| 07/21/2011 | 313374Y61 | FEDERAL HOME LOAN BANK | 08/28/2013 | 0.50% | 5,000,000.00 | 4,993,050.00 | 0.00 | 0.50% | CITIGROUP GLOBAL MARKETS INC. |
| 07/21/2011 | 9AMRQWQ91 | BARCLAYS BANK PLC LONDON | 07/22/2011 | 0.03% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.03% | BARCLAYS CAPITAL INC FIXED INC |
| 07/21/2011 | 9AMRQWQ26 | BARCLAYS BANK PLC LONDON | 07/22/2011 | 0.02% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.02% | BARCLAYS CAPITAL INC FIXED INC |
| 07/21/2011 | 9AMRQWQ59 | JP MORGAN CHASE & CO | 07/22/2011 | 0.02% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.02% | JP MORGAN SECURITIES LIMITED |
| 07/21/2011 | 4611K1UU7 | Intesa Funding LLC | 07/28/2011 | 0.00% | 7,000,000.00 | 6,999,700.56 | 0.00 | 0.22% | UBS FINANCIAL SERVICES INC. |
| 07/21/2011 | 22532CUU6 | Credit Agricole North America, Inc. | 07/28/2011 | 0.00% | 7,000,000.00 | 6,999,877.50 | 0.00 | 0.09% | MLPFS INC FIXED INCOME |
| 07/21/2011 | 3134G2MC3 | FREDDIE MAC | 09/27/2013 | 0.80% | 8,000,000.00 | 8,000,000.00 | 4,266.67 | 0.80% | MIZUHO SECURITIES USA INC. |
| 07/21/2011 | 9AMRQWQ83 | JP MORGAN CHASE & CO | 07/22/2011 | 0.02% | 8,200,000.00 | 8,200,000.00 | 0.00 | 0.02% | JP MORGAN SECURITIES LIMITED |
| 07/22/2011 | 9127953Q2 | US TREASURY BILL | 10/27/2011 | 0.00% | 1,000,000.00 | 999,919.17 | 0.00 | 0.03% | BARCLAYS CAPITAL INC FIXED INC |
| 07/22/2011 | 9127953B5 | US TREASURY BILL | 08/04/2011 | 0.00% | 1,850,000.00 | 1,849,973.28 | 0.00 | 0.04% | BARCLAYS CAPITAL INC FIXED INC |
| 07/22/2011 | 4RP081984 | BARCLAYS BANK PLC LONDON | 07/25/2011 | 0.04% | 2,500,000.00 | 2,500,000.00 | 0.00 | 0.04% | BARCLAYS CAPITAL INC FIXED INC |
| 07/22/2011 | 9127953Q2 | US TREASURY BILL | 10/27/2011 | 0.00% | 3,850,000.00 | 3,849,688.79 | 0.00 | 0.03% | BARCLAYS CAPITAL INC FIXED INC |
| 07/22/2011 | 4611K1UU7 | Intesa Funding LLC | 07/28/2011 | 0.00% | 6,000,000.00 | 5,999,890.00 | 0.00 | 0.11% | JP MORGAN SECURITIES LIMITED |

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PURCHASE DETAIL REPORT
07/01/11 TO 07/31/11

| Settle Date | Cusip | Description | Maturity Date | Face Rate | Par Value | Book Value | Accrued Income | Yield | Broker/Dealer |
|-------------|-----------|--|---------------|-----------|------------------|------------------|----------------|-------|--------------------------------|
| 07/22/2011 | 4RP082008 | JP MORGAN CHASE & CO | 07/25/2011 | 0.03% | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.03% | JP MORGAN SECURITIES LIMITED |
| 07/22/2011 | 4RP082057 | MERRILL LYNCH GOVT SECUR | 07/25/2011 | 0.02% | 10,500,000.00 | 10,500,000.00 | 0.00 | 0.02% | MLPFS INC FIXED INCOME |
| 07/25/2011 | 4RP082164 | JP MORGAN CHASE & CO | 07/26/2011 | 0.02% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.02% | JP MORGAN SECURITIES LIMITED |
| 07/25/2011 | 4RP082131 | BARCLAYS BANK PLC LONDON | 07/26/2011 | 0.01% | 8,000,000.00 | 8,000,000.00 | 0.00 | 0.01% | BARCLAYS CAPITAL INC FIXED INC |
| 07/25/2011 | 4RP082180 | BARCLAYS BANK PLC LONDON | 07/26/2011 | 0.03% | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.03% | BARCLAYS CAPITAL INC FIXED INC |
| 07/26/2011 | 4RP082347 | BARCLAYS BANK PLC LONDON | 07/27/2011 | 0.04% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.04% | BARCLAYS CAPITAL INC FIXED INC |
| 07/26/2011 | 4RP082354 | JP MORGAN CHASE & CO | 07/27/2011 | 0.03% | 18,000,000.00 | 18,000,000.00 | 0.00 | 0.03% | JP MORGAN SECURITIES LIMITED |
| 07/27/2011 | 91412GFC4 | UNIVERSITY OF CA REVS | 07/01/2013 | 0.89% | 1,000,000.00 | 1,000,000.00 | 0.00 | 0.89% | MERRILL LYNCH PIERCE FENNER |
| 07/27/2011 | 4RP082453 | BARCLAYS BANK PLC LONDON | 07/28/2011 | 0.08% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.08% | BARCLAYS CAPITAL INC FIXED INC |
| 07/27/2011 | 4RP082461 | JP MORGAN CHASE & CO | 07/28/2011 | 0.09% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.09% | JP MORGAN SECURITIES LIMITED |
| 07/27/2011 | 4RP082503 | BARCLAYS BANK PLC LONDON | 07/28/2011 | 0.09% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.09% | BARCLAYS CAPITAL INC FIXED INC |
| 07/27/2011 | 91412GFC4 | UNIVERSITY OF CA REVS | 07/01/2013 | 0.89% | 6,000,000.00 | 6,000,000.00 | 0.00 | 0.89% | MERRILL LYNCH PIERCE FENNER |
| 07/27/2011 | 4RP082529 | DEUTSCHE BANK SECURITIES | 07/28/2011 | 0.08% | 8,000,000.00 | 8,000,000.00 | 0.00 | 0.08% | DEUTSCHE BANK SECURITIES, INC. |
| 07/27/2011 | 06737JUJ7 | Barclays US Funding LLC | 07/28/2011 | 0.00% | 15,000,000.00 | 14,999,966.67 | 0.00 | 0.08% | BARCLAYS CAPITAL INC FIXED INC |
| 07/28/2011 | 313384MW6 | FED HOME LN DISCOUNT NT | 10/12/2011 | 0.00% | 1,200,000.00 | 1,199,620.00 | 0.00 | 0.15% | BARCLAYS CAPITAL INC FIXED INC |
| 07/28/2011 | 6555P1XE2 | Nordea Investment Mgmt North America, Inc. | 10/14/2011 | 0.00% | 1,800,000.00 | 1,799,220.00 | 0.00 | 0.20% | MLPFS INC FIXED INCOME |
| 07/28/2011 | 4RP082677 | BARCLAYS BANK PLC LONDON | 07/29/2011 | 0.10% | 2,500,000.00 | 2,500,000.00 | 0.00 | 0.10% | BARCLAYS CAPITAL INC FIXED INC |
| 07/28/2011 | 313384PA1 | FED HOME LN DISCOUNT NT | 11/09/2011 | 0.00% | 4,000,000.00 | 3,998,035.56 | 0.00 | 0.17% | CITIGROUP GLOBAL MARKETS INC. |
| 07/28/2011 | 4RP082693 | BARCLAYS BANK PLC LONDON | 07/29/2011 | 0.08% | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.08% | BARCLAYS CAPITAL INC FIXED INC |
| 07/28/2011 | 4RP082651 | CRED SUISSE FIR BOS INC | 07/29/2011 | 0.10% | 5,500,000.00 | 5,500,000.00 | 0.00 | 0.10% | CREDIT SUISSE SECURITIES (USA) |
| 07/28/2011 | 06737JUV5 | Barclays US Funding LLC | 07/29/2011 | 0.00% | 10,000,000.00 | 9,999,977.78 | 0.00 | 0.08% | BARCLAYS CAPITAL INC FIXED INC |
| 07/28/2011 | 4RP082644 | JP MORGAN CHASE & CO | 07/29/2011 | 0.11% | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.11% | JP MORGAN SECURITIES LIMITED |
| 07/29/2011 | 4RP082792 | JP MORGAN CHASE & CO | 08/01/2011 | 0.20% | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.20% | JP MORGAN SECURITIES LIMITED |
| 07/29/2011 | 4RP082800 | DEUTSCHE BANK SECURITIES | 08/01/2011 | 0.16% | 13,000,000.00 | 13,000,000.00 | 0.00 | 0.16% | DEUTSCHE BANK SECURITIES, INC. |
| 07/29/2011 | 912828RA0 | US TREASURY Note | 06/30/2013 | 0.38% | 14,750,000.00 | 14,740,205.08 | 4,358.87 | 0.38% | Morgan Stanley |
| | | | | | \$773,215,000.00 | \$772,864,205.93 | \$16,410.51 | | |

ATTACHMENT II
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
SALES DETAIL REPORT
07/01/11 TO 07/31/11

| Settle Date | Cusip | Description | Maturity Date | Face Rate | Par Value | Book Value | Accrued Income | Gain / (Loss) | Broker/Dealer |
|-------------|-----------|--------------------------|---------------|-----------|---------------|---------------|----------------|---------------|--------------------------------|
| 07/07/2011 | 912828PH7 | US TREASURY NOTE | 08/31/2012 | 0.38% | 5,000,000.00 | 4,997,477.69 | 6,572.69 | 10,122.76 | HSBC SECURITIES INC. |
| 07/11/2011 | 36962G3K8 | GENERAL ELEC CAP CORP | 10/19/2012 | 0.53% | 2,200,000.00 | 2,136,750.00 | 26,308.33 | 188,364.00 | BARCLAYS CAPITAL INC FIXED INC |
| 07/15/2011 | 3135G0AP8 | FANNIE MAE | 02/27/2014 | 0.13% | 1,760,000.00 | 1,760,563.20 | 8,433.33 | 23,615.68 | JP MORGAN SECURITIES INC. |
| 07/21/2011 | 3137EACS6 | FREDDIE MAC | 03/28/2013 | 0.75% | 5,000,000.00 | 4,987,900.00 | 11,770.83 | 39,290.00 | Morgan Stanley |
| 07/25/2011 | 912828MU1 | US TREASURY NOTE | 03/31/2012 | 1.00% | 10,000.00 | 9,995.31 | 31.69 | 62.50 | Morgan Stanley |
| 07/25/2011 | 912828NB2 | US TREASURY NOTE | 04/30/2012 | 1.00% | 150,000.00 | 149,917.97 | 350.54 | 1,019.53 | Morgan Stanley |
| 07/26/2011 | 31331YZ86 | FEDERAL FARM CREDIT BANK | 08/25/2011 | 3.88% | 5,000,000.00 | 5,022,250.00 | 81,267.36 | (7,171.44) | BNP Paribas |
| 07/29/2011 | 912828NB2 | US TREASURY NOTE | 04/30/2012 | 1.00% | 14,850,000.00 | 14,841,878.91 | 36,317.93 | 95,712.89 | RBS SECURITIES INC |
| | | | | | 33,970,000.00 | 33,906,733.08 | 171,052.70 | 351,015.92 | |

ATTACHMENT III
 LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
 CALL DETAIL REPORT
 07/01/11 TO 07/31/11

| Settle Date | Cusip | Description | Maturity Date | Face Rate | Par Value | Book Value | Accrued Income | Gain / (Loss) | Broker/Dealer |
|-------------|-----------|----------------------|---------------|-----------|--------------|--------------|----------------|---------------|----------------|
| 07/01/2011 | 786107JS2 | SACRAMENTO ARPT-SR-C | 07/01/2012 | 5.20% | \$260,000.00 | \$263,640.00 | \$0.00 | (\$3,640.00) | NOT APPLICABLE |