



Metro

Los Angeles County
Metropolitan Transportation Authority

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November 28, 2011

TO: BOARD OF DIRECTORS

THROUGH: ARTHUR T. LEAHY *by per*
CHIEF EXECUTIVE OFFICER

FROM: TERRY MATSUMOTO *matsumoto*
CHIEF FINANCIAL SERVICES OFFICER, AND TREASURER

**SUBJECT: INVESTMENT TRANSACTIONS FOR THE MONTH ENDED
OCTOBER 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 \$852.0 million, and investment sales totaled \$52.6 million, including interest. In addition, a call option was exercised against the portfolio in October. Our short and intermediate investment portfolios, valued at market plus accrued income, totaled \$1.58 billion as of October 31, 2011 versus \$1.48 billion as of September 30, 2011. The month end yield of the Operating Portfolio was 0.46%.

NEXT STEPS

The next update will report investment transactions for the month ended November 30, 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
10/01/11 TO 10/31/11

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
10/03/2011	9AMRQXU86	MORGAN STANLEY & CO Repo	10/04/2011	0.100%	5,000,000.00	5,000,000.00	0.00	0.100%	Morgan Stanley
10/04/2011	4611K1XC4	Intesa Funding LLC	10/12/2011	0.000%	10,000,000.00	9,999,288.89	0.00	0.320%	MLPFS INC FIXED INCOME
10/04/2011	9AMRQXU94	MERRILL LYNCH GOVT SECUR Repo	10/05/2011	0.070%	11,000,000.00	11,000,000.00	0.00	0.070%	MLPFS INC FIXED INCOME
10/05/2011	313384QW2	FED HOME LN DISCOUNT NT	12/23/2011	0.000%	1,200,000.00	1,199,947.33	0.00	0.020%	BARCLAYS CAPITAL INC FIXED INC
10/05/2011	9AMRQXV10	MERRILL LYNCH GOVT SECUR Repo	10/06/2011	0.080%	11,000,000.00	11,000,000.00	0.00	0.080%	MLPFS INC FIXED INCOME
10/05/2011	313384NT2	FED HOME LN DISCOUNT NT	11/02/2011	0.000%	20,000,000.00	19,999,984.44	0.00	0.001%	NOMURA SECURITIES/FIXED INCOME
10/06/2011	9127953H2	US TREASURY SEC.	04/05/2012	0.000%	2,000,000.00	1,999,636.00	0.00	0.036%	JP MORGAN SECURITIES INC.
10/06/2011	9127953H2	US TREASURY SEC.	04/05/2012	0.000%	2,300,000.00	2,299,558.14	0.00	0.038%	JEFFERIES & COMPANY, INC.
10/06/2011	9AMRQXV44	MERRILL LYNCH GOVT SECUR Repo	10/07/2011	0.080%	11,000,000.00	11,000,000.00	0.00	0.080%	MLPFS INC FIXED INCOME
10/06/2011	06737JX75	Barclays US Funding LLC	10/07/2011	0.000%	20,000,000.00	19,999,944.44	0.00	0.100%	BARCLAYS CAPITAL INC FIXED INC
10/07/2011	9127955D9	US TREASURY BILL	03/15/2012	0.000%	1,500,000.00	1,499,933.33	0.00	0.010%	BARCLAYS CAPITAL INC FIXED INC
10/07/2011	912828RK8	US TREASURY N/B	09/30/2013	0.125%	5,000,000.00	4,986,540.19	119.54	0.125%	Goldman Sachs
10/07/2011	06737JXB6	Barclays US Funding LLC	10/11/2011	0.000%	9,000,000.00	8,999,920.00	0.00	0.080%	BARCLAYS CAPITAL INC FIXED INC
10/07/2011	9AMRQXV51	MERRILL LYNCH GOVT SECUR Repo	10/11/2011	0.060%	11,000,000.00	11,000,000.00	0.00	0.060%	MLPFS INC FIXED INCOME
10/11/2011	9AMRQXW19	BNP PARIBAS Repo	10/12/2011	0.060%	11,000,000.00	11,000,000.00	0.00	0.060%	BNP Paribas
10/11/2011	0556N1XR9	BNP Paribas Finance Inc.	10/25/2011	0.000%	15,000,000.00	14,998,016.67	0.00	0.340%	MLPFS INC FIXED INCOME
10/12/2011	39136RA62	Great-West Life & Annuity Insur Co.	01/06/2012	0.000%	585,000.00	584,720.50	0.00	0.200%	MLPFS INC FIXED INCOME
10/12/2011	39136RA62	Great-West Life & Annuity Insur Co.	01/06/2012	0.000%	1,000,000.00	999,522.22	0.00	0.200%	MLPFS INC FIXED INCOME
10/12/2011	313588RJ6	FANNIE DISCOUNT NOTE	01/04/2012	0.000%	1,200,000.00	1,199,916.00	0.00	0.030%	MLPFS INC FIXED INCOME
10/12/2011	9AMRQXW50	BARCLAYS BANK PLC LONDON Repo	10/13/2011	0.080%	5,000,000.00	5,000,000.00	0.00	0.080%	BARCLAYS CAPITAL INC FIXED INC
10/12/2011	9AMRQXW43	BARCLAYS BANK PLC LONDON Repo	10/13/2011	0.060%	6,000,000.00	6,000,000.00	0.00	0.060%	BARCLAYS CAPITAL INC FIXED INC
10/12/2011	912828MN7	US TREASURY N/B	02/15/2013	1.375%	8,500,000.00	8,626,532.38	18,420.51	1.375%	JP MORGAN SECURITIES INC.
10/12/2011	313384NM7	FED HOME LN DISCOUNT NT	10/27/2011	0.000%	15,000,000.00	14,999,993.75	0.00	0.001%	JP MORGAN SECURITIES LIMITED
10/12/2011	313384PA1	FED HOME LN DISCOUNT NT	11/09/2011	0.000%	20,000,000.00	19,999,844.44	0.00	0.010%	JP MORGAN SECURITIES LIMITED
10/13/2011	912828HQ6	US TREASURY N/B	01/31/2013	2.875%	1,500,000.00	1,551,210.95	8,671.88	2.875%	BARCLAYS CAPITAL INC FIXED INC
10/13/2011	9127953Z2	US TREASURY BILL	12/29/2011	0.000%	2,000,000.00	1,999,957.22	0.00	0.010%	BARCLAYS CAPITAL INC FIXED INC
10/13/2011	06416KXQ8	The Bank of Nova Scotia	10/24/2011	0.000%	8,000,000.00	7,999,853.33	0.00	0.060%	MLPFS INC FIXED INCOME
10/13/2011	6555P1XL6	Nordea Investment Mgmt N.A., Inc.	10/20/2011	0.000%	8,800,000.00	8,799,880.22	0.00	0.070%	UBS FINANCIAL SERVICES INC.
10/13/2011	22532CYA6	Credit Agricole North America, Inc.	11/10/2011	0.000%	10,000,000.00	9,996,927.80	0.00	0.395%	First Tennessee Bank
10/13/2011	9AMRQXW84	MORGAN STANLEY & CO Repo	10/14/2011	0.050%	11,000,000.00	11,000,000.00	0.00	0.050%	Morgan Stanley
10/13/2011	313588NS0	FANNIE DISCOUNT NOTE	11/01/2011	0.000%	20,000,000.00	19,999,947.22	0.00	0.005%	UBS FINANCIAL SERVICES INC.
10/13/2011	313384NV7	FED HOME LN DISCOUNT NT	11/04/2011	0.000%	20,000,000.00	19,999,938.88	0.00	0.005%	CITIGROUP GLOBAL MARKETS INC.
10/14/2011	9127955F4	US TREASURY BILL	03/29/2012	0.000%	950,000.00	949,889.83	0.00	0.025%	BARCLAYS CAPITAL INC FIXED INC
10/14/2011	9AMRQXX26	JP MORGAN CHASE & CO Repo	10/17/2011	0.120%	5,000,000.00	5,000,000.00	0.00	0.120%	BARCLAYS CAPITAL INC FIXED INC
10/14/2011	3137EACY3	FREDDIE MAC	11/25/2014	0.750%	6,000,000.00	5,991,540.00	1,000.00	0.750%	BARCLAYS CAPITAL INC FIXED INC
10/14/2011	9AMRQXX42	BARCLAYS BANK PLC LONDON Repo	10/17/2011	0.100%	6,000,000.00	6,000,000.00	0.00	0.100%	BARCLAYS CAPITAL INC FIXED INC
10/14/2011	0556N1XH1	BNP Paribas Finance Inc.	10/17/2011	0.000%	7,000,000.00	6,999,924.17	0.00	0.130%	JP MORGAN SECURITIES LIMITED
10/17/2011	912828JG6	US TREASURY N/B	07/31/2013	3.375%	600,000.00	633,304.69	4,292.12	3.375%	MLPFS INC FIXED INCOME

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10/01/11 TO 10/31/11

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10/17/2011	9AMRQXX59	MORGAN STANLEY & CO Repo	10/18/2011	0.140%	16,200,000.00	16,200,000.00	0.00	0.140%	Morgan Stanley
10/18/2011	39136RA62	Great-West Life & Annuity Insur Co.	01/06/2012	0.000%	1,800,000.00	1,799,200.00	0.00	0.200%	MLPFS INC FIXED INCOME
10/18/2011	9AMRQXY41	BARCLAYS BANK PLC LONDON Repo	10/19/2011	0.150%	5,000,000.00	5,000,000.00	0.00	0.150%	BARCLAYS CAPITAL INC FIXED INC
10/18/2011	9AMRQXY33	JP MORGAN CHASE & CO Repo	10/19/2011	0.140%	5,000,000.00	5,000,000.00	0.00	0.140%	JP MORGAN SECURITIES LIMITED
10/18/2011	9AMRQXY58	BNP PARIBAS Repo	10/19/2011	0.110%	6,200,000.00	6,200,000.00	0.00	0.110%	BNP Paribas
10/18/2011	0556N1XK4	BNP Paribas Finance Inc.	10/19/2011	0.000%	16,500,000.00	16,499,940.42	0.00	0.130%	MLPFS INC FIXED INCOME
10/19/2011	31331KG61	FEDERAL FARM CREDIT BANK	10/19/2015	1.290%	1,200,000.00	1,200,000.00	0.00	1.290%	PERSHING LLC
10/19/2011	313588QS7	FANNIE DISCOUNT NOTE	12/19/2011	0.000%	4,200,000.00	4,199,786.50	0.00	0.030%	UBS FINANCIAL SERVICES INC.
10/19/2011	9AMRQXZ16	BARCLAYS BANK PLC LONDON Repo	10/20/2011	0.100%	5,000,000.00	5,000,000.00	0.00	0.100%	BARCLAYS CAPITAL INC FIXED INC
10/19/2011	9AMRQXY90	JP MORGAN CHASE & CO Repo	10/20/2011	0.080%	11,200,000.00	11,200,000.00	0.00	0.080%	JP MORGAN SECURITIES LIMITED
10/19/2011	3134G2U42	FREDDIE MAC	10/15/2013	0.375%	11,500,000.00	11,472,515.00	479.17	0.375%	GX CLARKE & CO.
10/19/2011	74977LXL6	Rabobank Nederland	10/20/2011	0.000%	19,000,000.00	18,999,984.17	0.00	0.030%	JP MORGAN SECURITIES LIMITED
10/20/2011	9127955J6	US TREASURY BILL	04/19/2012	0.000%	5,400,000.00	5,398,225.50	0.00	0.065%	DEUTSCHE BANK SECURITIES, INC.
10/20/2011	9AMRQXZ57	MERRILL LYNCH GOVT SECUR Repo	10/21/2011	0.040%	10,800,000.00	10,800,000.00	0.00	0.040%	MLPFS INC FIXED INCOME
10/21/2011	43811AAB2	Honda Auto Receivable OT 2011-3 A2	04/21/2014	0.670%	700,000.00	699,953.59	0.00	0.670%	JP MORGAN CLEARING CORP
10/21/2011	06416JAH6	The Bank of Nova Scotia	01/17/2012	0.000%	2,800,000.00	2,798,186.22	0.00	0.265%	JP MORGAN SECURITIES LIMITED
10/21/2011	9AMRQXZ81	MERRILL LYNCH GOVT SECUR Repo	10/24/2011	0.060%	11,000,000.00	11,000,000.00	0.00	0.060%	MLPFS INC FIXED INCOME
10/24/2011	912828RA0	US TREASURY N/B	06/30/2013	0.375%	6,500,000.00	6,513,224.90	7,683.42	0.375%	Goldman Sachs
10/24/2011	9AMRQYA29	MERRILL LYNCH GOVT SECUR Repo	10/25/2011	0.060%	11,000,000.00	11,000,000.00	0.00	0.060%	MLPFS INC FIXED INCOME
10/25/2011	6555P1YU5	Nordea Investment Mgmt N.A., Inc.	11/28/2011	0.000%	2,200,000.00	2,199,750.67	0.00	0.120%	UBS FINANCIAL SERVICES INC.
10/25/2011	39136SYN7	Great-West Life & Annuity Insur Co.	11/22/2011	0.000%	3,900,000.00	3,899,696.67	0.00	0.100%	MLPFS INC FIXED INCOME
10/25/2011	9AMRQYA78	JP MORGAN CHASE & CO Repo	10/26/2011	0.100%	5,000,000.00	5,000,000.00	0.00	0.100%	JP MORGAN SECURITIES LIMITED
10/25/2011	9AMRQYB02	JP MORGAN CHASE & CO Repo	10/26/2011	0.100%	6,100,000.00	6,100,000.00	0.00	0.100%	JP MORGAN SECURITIES LIMITED
10/25/2011	78009BYV8	Royal Bank of Canada	11/29/2011	0.000%	8,000,000.00	7,999,766.67	0.00	0.030%	JP MORGAN SECURITIES LIMITED
10/25/2011	06416KYW4	The Bank of Nova Scotia	11/30/2011	0.000%	9,000,000.00	8,999,820.00	0.00	0.020%	MLPFS INC FIXED INCOME
10/25/2011	313384PF0	FED HOME LN DISCOUNT NT	11/14/2011	0.000%	12,000,000.00	11,999,933.33	0.00	0.010%	MLPFS INC FIXED INCOME
10/25/2011	06416KXS4	The Bank of Nova Scotia	10/26/2011	0.000%	24,000,000.00	23,999,986.67	0.00	0.020%	CITIGROUP GLOBAL MARKETS INC.
10/26/2011	313588QE8	FANNIE DISCOUNT NOTE	12/07/2011	0.000%	4,500,000.00	4,499,895.00	0.00	0.020%	NOMURA SECURITIES/FIXED INCOME
10/26/2011	9AMRQYB44	JP MORGAN CHASE & CO Repo	10/27/2011	0.070%	5,000,000.00	5,000,000.00	0.00	0.070%	JP MORGAN SECURITIES LIMITED
10/26/2011	9AMRQYB93	DEUTSCHE BANK SECURITIES Repo	10/27/2011	0.050%	5,900,000.00	5,900,000.00	0.00	0.050%	DEUTSCHE BANK SECURITIES, INC.
10/26/2011	313396SD6	FREDDIE MAC DISCOUNT NT	01/23/2012	0.000%	8,000,000.00	7,999,505.56	0.00	0.025%	First Tennessee Bank
10/26/2011	313396RJ4	FREDDIE MAC DISCOUNT NT	01/04/2012	0.000%	8,000,000.00	7,999,844.44	0.00	0.010%	BARCLAYS CAPITAL INC FIXED INC
10/26/2011	313588NY7	FANNIE DISCOUNT NOTE	11/07/2011	0.000%	10,000,000.00	9,999,983.33	0.00	0.005%	NOMURA SECURITIES/FIXED INCOME
10/26/2011	30215HYG9	Export Development Canada	11/16/2011	0.000%	10,000,000.00	9,999,941.67	0.00	0.010%	JP MORGAN SECURITIES LIMITED
10/26/2011	313384QW2	FED HOME LN DISCOUNT NT	12/23/2011	0.000%	12,000,000.00	11,999,516.67	0.00	0.025%	BARCLAYS CAPITAL INC FIXED INC
10/27/2011	9AMRQYC35	JP MORGAN CHASE & CO Repo	10/28/2011	0.070%	5,000,000.00	5,000,000.00	0.00	0.070%	JP MORGAN SECURITIES LIMITED
10/27/2011	9AMRQYC19	DEUTSCHE BANK SECURITIES Repo	10/28/2011	0.050%	5,900,000.00	5,900,000.00	0.00	0.050%	DEUTSCHE BANK SECURITIES, INC.
10/27/2011	06416KXU9	The Bank of Nova Scotia	10/28/2011	0.000%	29,000,000.00	28,999,983.76	0.00	0.020%	CITIGROUP GLOBAL MARKETS INC.

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10/01/11 TO 10/31/11

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
10/28/2011	912795Y70	US TREASURY BILL	01/26/2012	0.000%	1,000,000.00	999,975.00	0.00	0.010%	BARCLAYS CAPITAL INC FIXED INC
10/28/2011	912795Y70	US TREASURY BILL	01/26/2012	0.000%	3,000,000.00	2,999,925.00	0.00	0.010%	BARCLAYS CAPITAL INC FIXED INC
10/28/2011	9AMRQCY88	JP MORGAN CHASE & CO Repo	10/31/2011	0.070%	5,000,000.00	5,000,000.00	0.00	0.070%	JP MORGAN SECURITIES LIMITED
10/28/2011	9AMRQYC92	DEUTSCHE BANK SECURITIES Repo	10/31/2011	0.050%	5,900,000.00	5,900,000.00	0.00	0.050%	DEUTSCHE BANK SECURITIES, INC.
10/28/2011	912795Y70	US TREASURY BILL	01/26/2012	0.000%	8,000,000.00	7,999,800.00	0.00	0.010%	BARCLAYS CAPITAL INC FIXED INC
10/28/2011	9127953Z2	US TREASURY BILL	12/29/2011	0.000%	10,000,000.00	9,999,913.89	0.00	0.005%	BARCLAYS CAPITAL INC FIXED INC
10/28/2011	36959JYE7	General Electric Capital Corp	11/14/2011	0.000%	20,000,000.00	19,999,338.89	0.00	0.070%	MLPFS INC FIXED INCOME
10/28/2011	6555P1ZU4	Nordea Investment Mgmt N.A., Inc.	12/28/2011	0.000%	20,000,000.00	19,994,577.78	0.00	0.160%	JP MORGAN SECURITIES LIMITED
10/28/2011	313588TD7	FANNIE DISCOUNT NOTE	02/16/2012	0.000%	20,000,000.00	19,998,150.00	0.00	0.030%	MLPFS INC FIXED INCOME
10/28/2011	313396WX7	FREDDIE MAC DISCOUNT NT	05/16/2012	0.000%	20,000,000.00	19,991,066.67	0.00	0.080%	FTN FINANCIAL SECURITIES
10/28/2011	36959JZE6	General Electric Capital Corp	12/14/2011	0.000%	20,000,000.00	19,997,911.11	0.00	0.080%	MLPFS INC FIXED INCOME
10/28/2011	06416KYW4	The Bank of Nova Scotia	11/30/2011	0.000%	20,000,000.00	19,999,541.67	0.00	0.025%	BARCLAYS CAPITAL INC FIXED INC
10/31/2011	3136FPWZ6	FANNIE MAE	11/17/2014	1.300%	1,250,000.00	1,268,237.50	7,402.78	1.300%	DAIWA SECURITIES AMERICA INC.
10/31/2011	313384PK9	FED HOME LN DISCOUNT NT	11/18/2011	0.000%	4,600,000.00	4,599,977.00	0.00	0.010%	CITIGROUP GLOBAL MARKETS INC.
10/31/2011	9AMRQYD42	JP MORGAN CHASE & CO Repo	11/01/2011	0.120%	5,000,000.00	5,000,000.00	0.00	0.120%	JP MORGAN SECURITIES LIMITED
10/31/2011	9AMRQYD34	DEUTSCHE BANK SECURITIES Repo	11/01/2011	0.090%	6,000,000.00	6,000,000.00	0.00	0.090%	DEUTSCHE BANK SECURITIES, INC.
10/31/2011	3135G0DW0	FANNIE MAE	10/30/2014	0.625%	7,500,000.00	7,492,365.00	0.00	0.625%	Morgan Stanley
10/31/2011	313384PQ6	FED HOME LN DISCOUNT NT	11/23/2011	0.000%	20,000,000.00	19,999,872.22	0.00	0.010%	BARCLAYS CAPITAL INC FIXED INC
10/31/2011	313384PH6	FED HOME LN DISCOUNT NT	11/16/2011	0.000%	20,000,000.00	19,999,991.11	0.00	0.001%	MLPFS INC FIXED INCOME
					851,885,000.00	852,034,956.61	48,069.42		

ATTACHMENT II
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SALES DETAIL REPORT
10/01/11 TO 10/31/11

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
10/06/2011	9127953T6	TREASURY BILL	11/10/2011	0.000%	500,000.00	499,995.42	0.00	4.82	RBC DOMINION SECS INC
10/06/2011	9127953Y5	TREASURY BILL	12/22/2011	0.000%	3,800,000.00	3,799,903.94	0.00	96.06	JPMORGAN CHASE BANK/RBS SECURITIES
10/07/2011	912828NX4	US TREASURY N/B	09/30/2012	0.375%	5,000,000.00	4,996,149.56	358.61	13,794.62	DEUTSCHE BANK SECURITIES, INC.
10/12/2011	912828NX4	US TREASURY N/B	09/30/2012	0.375%	2,500,000.00	2,495,613.84	307.38	9,358.26	DEUTSCHE BANK SECURITIES, INC.
10/12/2011	3133XTS49	FEDERAL HOME LOAN BANK	06/20/2012	1.875%	6,600,000.00	6,705,167.40	38,500.00	(28,211.40)	SG AMERICAS SECURITIES, LLC
10/13/2011	31398AU34	FANNIE MAE	07/28/2015	2.375%	1,200,000.00	1,273,236.00	5,937.50	(15,156.00)	Morgan Stanley
10/13/2011	912828DM9	US TREASURY N/B	02/15/2015	4.000%	1,400,000.00	1,570,132.81	8,978.26	(16,898.43)	CITIGROUP GLOBAL MARKETS INC.
10/14/2011	3137EACX5	FREDDIE MAC	10/30/2013	0.375%	6,000,000.00	5,996,220.00	1,562.50	(10,980.00)	BARCLAYS CAPITAL INC FIXED INC
10/17/2011	912828LZ1	US TREASURY N/B	11/30/2014	2.125%	600,000.00	624,984.38	4,842.21	4,453.12	CREDIT SUISSE SECURITIES (USA)
10/19/2011	3137EACL1	FREDDIE MAC	10/28/2013	0.875%	5,000,000.00	4,998,965.00	20,781.25	44,835.00	BARCLAYS CAPITAL INC FIXED INC
10/19/2011	912828PH7	US TREASURY N/B	08/31/2012	0.375%	5,675,000.00	5,660,166.47	2,864.78	26,139.19	RBS SECURITIES INC
10/24/2011	594918AF1	MICROSOFT CORP	09/27/2013	0.875%	300,000.00	299,505.00	196.88	3,567.00	RBS SECURITIES INC
10/24/2011	931142CW1	WAL-MART STORES INC	10/25/2013	0.750%	440,000.00	438,490.80	1,640.83	4,021.60	JP MORGAN SECURITIES LIMITED
10/24/2011	674599CA1	OCCIDENTAL PETROLEUM COR	12/13/2013	1.450%	460,000.00	459,452.60	2,427.14	7,631.40	BARCLAYS CAPITAL INC FIXED INC
10/24/2011	191216AN0	COCA-COLA CO/THE	11/15/2013	0.750%	480,000.00	479,774.40	1,590.00	2,059.20	BNY CAPITAL MARKETS, INC.
10/24/2011	713448BG2	PEPSICO INC	02/15/2013	4.650%	500,000.00	517,150.00	4,456.25	9,790.00	CREDIT SUISSE SECURITIES (USA)
10/24/2011	00206RAF9	AT&T INC	01/15/2013	4.950%	725,000.00	779,643.25	9,869.06	(19,524.25)	Goldman Sachs
10/24/2011	17275RAJ1	CISCO SYSTEMS INC	03/14/2014	1.625%	750,000.00	749,107.50	1,354.17	15,487.50	Wells Fargo
10/24/2011	06406HBj7	BANK OF NEW YORK MELLON	04/01/2013	4.500%	1,000,000.00	1,086,670.00	2,875.00	(32,600.00)	U.S. Bank
10/24/2011	36962G4H4	GENERAL ELEC CAP CORP	01/08/2013	2.800%	1,515,000.00	1,532,585.85	12,490.33	10,214.40	Wells Fargo
10/31/2011	31331GKY4	FEDERAL FARM CREDIT BANK	01/17/2012	2.000%	1,500,000.00	1,500,255.00	8,666.67	5,865.00	Goldman Sachs
10/31/2011	31398AUU4	FANNIE MAE	01/09/2012	2.000%	6,000,000.00	5,998,980.00	37,333.33	22,920.00	Goldman Sachs
					51,945,000.00	52,462,149.23	167,032.15	56,867.09	

ATTACHMENT III
 LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
 CALLS DETAIL REPORT
 10/01/11 TO 10/31/11

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
10/21/2011	637432CU7	NATIONAL RURAL UTIL COOP	03/01/2012	7.250%	217,000.00	235,670.68	2,184.97	(13,239.17)	NOT APPLICABLE