

L) Evidence of Commitment of Funding Sources

The Investment Report for Quarter Ending June 30, 2011 provided in this appendix is intended to prove that there are funds that have been committed for this project. This document provides evidence of LACMTA's cash balances and cash reserves. It also includes a certification by LACMTA's Chief Financial Services Officer and Treasurer regarding LACMTA liquidity.



Metro


Los Angeles County
Metropolitan Transportation Authority

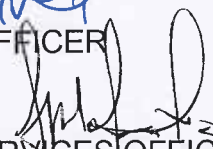
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July 26, 2011

TO: BOARD OF DIRECTORS

THROUGH: ARTHUR T. LEAHY 
CHIEF EXECUTIVE OFFICER

FROM: TERRY MATSUMOTO 
CHIEF FINANCIAL SERVICES OFFICER AND TREASURER

SUBJECT: INVESTMENT REPORT FOR QUARTER ENDING
JUNE 30, 2011

ISSUE

The purpose of this quarterly report on investments is to certify that the cash and investment portfolios are in compliance with our Investment Policy approved January 28, 2011.

DISCUSSION

1. On a consolidated portfolio basis, the securities in the portfolio were in compliance for the quarter ending June 30, 2011.

2. L.A. County Pool

➤ Non-Compliance with L.A. County Investment Policy

See Attachment VII - County of Los Angeles Treasurer and Tax Collector Report of Investments for April, May, and June 2011.

INVESTMENT RETURNS

Treasury staff continues to emphasize enhancing returns by adjusting the portfolio maturities as cash flows permit and based upon changes in the market environment. The externally managed portfolio strategies are designed to enhance total return by targeting the benchmark Merrill Lynch 1-3 year Government/Credit Index. Investment returns and the weighted average duration for the internal portfolio and the externally managed portfolios are summarized below in Table I, and are shown in Attachment I, pages four and five.

For the quarter ended June 30, 2011, the externally managed portfolios had a combined gain of 0.84% compared to a gain of 0.88% for the benchmark. For the period, the combined weighted average duration of the external portfolios was 1.7 years versus 1.8 years for the benchmark.

Table I - Investment Returns for the Quarter Ending June 30, 2011

Investment Manager / Benchmark	% Return	Weighted Average Duration (years)
Internal Managed Investments	0.02	0.1
91 day T-Bill Index	0.04	0.2
Managed Investments		
L.M. Capital	0.90	1.9
PIMCO	0.85	1.8
RBC Global (formerly Voyageur)	0.97	1.9
Wells Capital	0.78	1.5
External Manager Composite	0.84	1.7
Merrill Lynch 1-3 yr Govt/Credit Index	0.88	1.8

During the quarter, the external managers had realized gains net of losses of \$581 thousand on securities sold prior to their maturity date (See Attachment III Quarterly Loss Report). Treasury staff monitors the performance of the external managers relative to the respective Benchmark over a market cycle (3 to 5 years), and meets quarterly with the external managers to review performance and to discuss managers' strategies.

NEXT STEPS

The next update will report transactions for the month ending July 31, 2011.

Attachment I:	June 30, 2011 Quarterly Report on Cash & Investments
Attachment II:	June 2011 Transactions Report
Attachment III:	Quarterly Loss Report for the quarter ended June 30, 2011
Attachment IV:	Quarterly Certification of Liquidity
Attachment V:	Schedule of Proposed Financings
Attachment VI:	US Bank Institutional Trust and Custody statements, and Local Agency Investment Fund Asset Statements
Attachment VII:	L.A. County Treasurer's and Tax Collector Report of Investments for April, May and June 2011 – Attachment II

Prepared by: Marshall M. Liu, Principal Financial Analyst
Donna R. Mills, Assistant Treasurer

ATTACHMENT I

LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY

QUARTERLY REPORT ON CASH & INVESTMENTS

June 30, 2011

Los Angeles County Metropolitan Transportation Authority

CASH AND INVESTMENT REPORT OVERVIEW

June 30, 2011
(In Dollars)

The LACMTA's Treasury Department is responsible for various funds in the following major categories:

	June 30, 2011	March 31, 2011	Change	Note
Operating Funds (a)	\$ 1,573,242,668	\$ 1,680,140,474	\$ (106,897,806)	b
Debt Funds:				
Bond Principal and Interest	218,758,358	159,515,813	59,242,545	c
Debt Service Reserves and Other Debt	251,259,837	252,280,416	(1,020,579)	
Refunding Escrows	36,010,436	36,010,436	-	
Bond Construction Funds	668,538,501	719,381,227	(50,842,726)	d
Pension Assets	932,301,709	908,309,062	23,992,647	e
Other Post Employment Benefit Fund	191,150,154	189,693,547	1,456,607	
HOV, STA, TDA and SAFE Funds	226,596,472	193,048,050	33,548,422	f
Other (See Schedule of Other Funds)	17,265,892	22,035,420	(4,769,528)	g
TOTAL \$	4,115,124,027	\$ 4,160,414,445	\$ (45,290,418)	

a - Operating Funds are reported at book value. All other funds are reported at market value.

b - Current quarter decrease due to monthly expenditures of payroll and expenses in excess of funding.

c - Current quarter increase due to accumulation of amounts to pay principal and interest on July 1, 2011.

d - Current quarter decrease due to payment of Measure R construction costs.

e - Current quarter increase due to favorable market conditions.

f - Increase due to accumulation of TDA receipts and decreased capital expenditure claims.

g - Decrease due to closing of Transit Bond Assistance Program.

Los Angeles County Metropolitan Transportation Authority

Schedule of Other Funds June 30, 2011 (In Dollars)

Fund Name	June 30, 2011	March 31, 2011	Change
ATU Health and Welfare Trust Fund (a)	10,700,741	11,446,661	(745,920)
Transit Bond Guarantee Program	131	4,026,782	(4,026,651)
TCU Health and Welfare Trust Fund (b)	6,565,020	6,561,977	3,043
TOTAL	17,265,892	22,035,420	(4,769,528)

(a) - The ATU funds in this account are administered by the LACMTA. It is comprised of a checking account to handle normal expense disbursements, and securities held in an investment account managed in accordance with the ATU's Investment Policy.

(b) - The TCU funds in this account are managed by the LACMTA. The custody account holds securities purchased for the TCU H&W Trust Fund in accordance with the Trust's Investment Policy.

Los Angeles County Metropolitan Transportation Authority

SUMMARY and COMPARISON DISCRETIONARY / OPERATING FUNDS June 30, 2011

Description	June 30, 2011	March 31, 2011
Yield to Maturity (at market)		
Bank Deposits	0.35%	0.35%
Local Agency Investment Fund (*)	0.48%	0.51%
State of California Private Placement	3.77%	3.77%
Managed Investments	0.86%	0.98%
Total Wtd Avg Yield (at market)	0.97%	1.08%
Wtd Avg. Maturity (days)	502	495
Balances		
Bank Deposits	\$ 55,800,012	\$ 32,686,538
Local Agency Investment Fund (*)	80,406,999	80,306,531
State of California Private Placement	134,152,044	135,400,765
Managed Investments	1,302,883,612	1,431,746,640
Total Book Value	\$ 1,573,242,668	\$ 1,680,140,474
Total Market Value	\$ 1,576,486,800	\$ 1,681,429,328
Total Par Value	\$ 1,542,143,247	\$ 1,643,867,945
Quarterly Interest - Earned	\$ 8,134,448	\$ 8,479,291
Quarterly Interest - Received	\$ 7,279,722	\$ 7,642,140

(*) - Includes \$ 40 million held in a PTSC account.

Los Angeles County Metropolitan Transportation Authority

CASH and INVESTMENT SUMMARY DISCRETIONARY / OPERATING FUNDS June 30, 2011

Description	Balance at cost	Average yield at market	Average maturity in days	Percentage	Ratings - (Low - High) (2)
Bank Deposits	\$ 55,800,012	0.35%	1	3.6%	**
Local Agency Investment Fund (*)	80,406,999	0.48%	193	5.1%	***
State of California Private Placement	134,152,044	3.77%	270	8.5%	not rated
Managed Investments:					
Money Market Funds	60,119,927	0.01%	1	3.8%	Aaa
Bankers Acceptance	-	-	-	0.0%	A-1/P-1
Commercial Paper	65,383,775	0.17%	33	4.2%	A-1/P-1 - A-1+/P1
U.S. Treasuries	293,082,429	0.43%	605	18.6%	Aaa
Federal Agencies	352,406,016	0.83%	601	22.4%	A1 - Aaa
Repos	50,200,026	0.02%	1	3.2%	A1
Corporate Notes	450,627,181	1.05%	633	28.6%	Baa1 - Aaa
Mortgages	-	-	-	0.0%	
Asset Back Securities	5,003,532	1.06%	436	0.3%	
Municipals	26,060,727	1.75%	417	1.7%	Aa2 - Aaa
Subtotal - Managed Investments	1,302,883,613	0.86%	566	82.8%	
Total Cash & Investments	\$ 1,573,242,668	0.97% (****)	502	100.00%	

1 - Earnings on bank deposits include earnings credits gross of service fees.

2 - The source of the ratings is Standard and Poor's rating agency.

(*) - Includes \$ 40 million held in a PTSC account.

(**) - Deposits are collateralized at 110% by U.S. Treasuries.

(***) - The Local Agency Investment Fund (LAIF) is administered by the California State Treasurer's office per Section 16429.1 et seq. of the California Government Code. The LAIF is not rated.

(****) - Weighted average yield at market

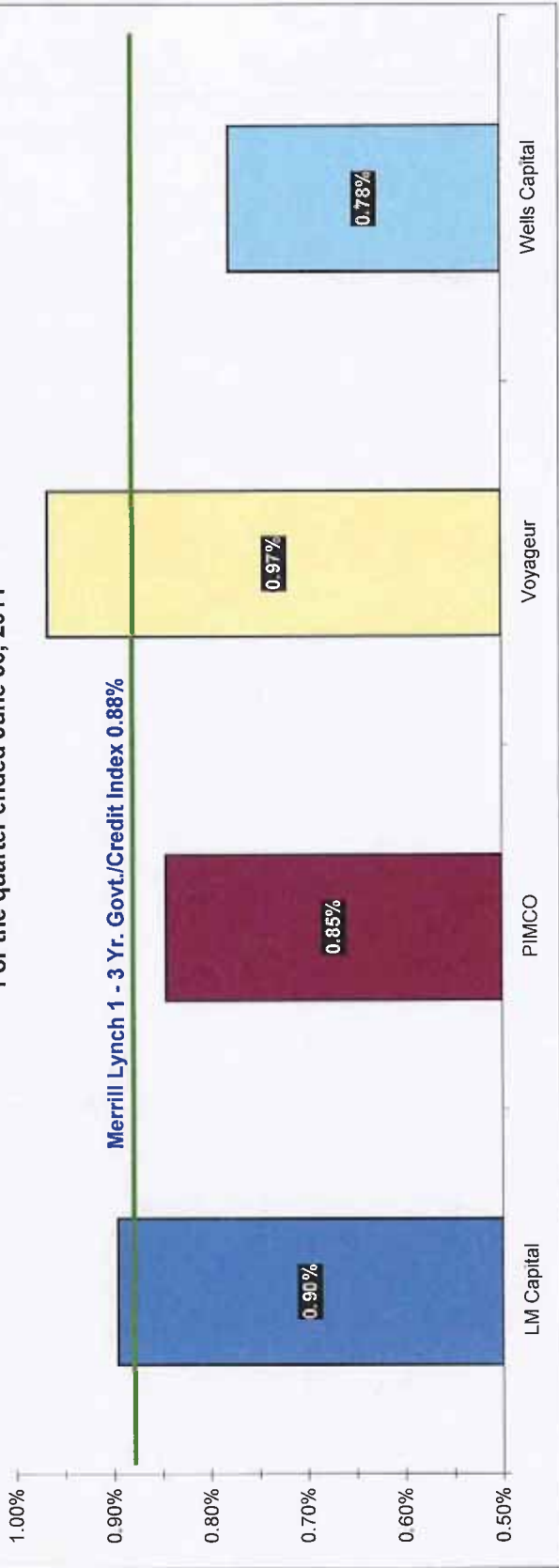
Los Angeles County Metropolitan Transportation Authority

DISCRETIONARY / OPERATING FUNDS
June 30, 2011

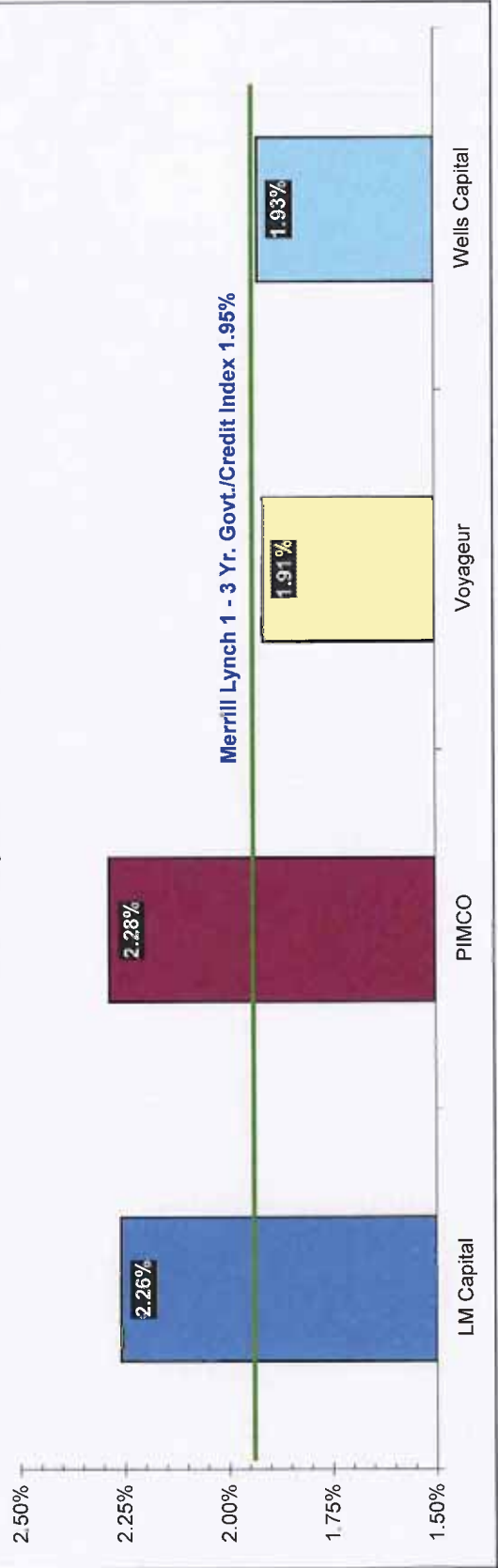
Investment Manager	Balance at market in dollars	Balance at cost in dollars *	Yield to Maturity at market	Average maturity in days	Duration in years	Performance (in percentages, gross of fees)						
						09/30/10	12/31/10	03/31/11	06/30/11	Fiscal Year to Date	Returns since Inception **	Benchmark since Inception **
Short Duration												
Internal Managed Investments	237,438,775	237,423,313	0.08%	30	0.11	0.05	0.04	0.03	0.02	0.14	2.15	2.05
Benchmark - 91 day T-Bill (**)					0.24	0.04	0.04	0.05	0.04	0.17		
State of California Private Placement	134,152,044	134,152,044	3.77%	270	0.74	0.93	0.93	0.93	0.93	3.77	3.80	
Intermediate Duration												
LM Capital	120,701,479	119,745,931	0.79%	733	1.94	1.29	(0.16)	0.22	0.90	2.26	4.98	4.97
PIMCO	415,854,958	415,520,117	0.78%	542	1.78	1.39	(0.24)	0.27	0.85	2.28	4.96	4.73
RBC Global (formerly Voyageur) ****	120,185,855	119,889,042	0.95%	749	1.92	0.84	(0.18)	0.28	0.97	1.91	4.01	3.13
Wells Capital	411,946,679	410,305,210	0.63%	529	1.51	0.87	(0.02)	0.29	0.78	1.93	3.78	3.13
External Managers Composite	1,068,688,970	1,065,460,300	0.74%	644	1.71	1.11	(0.14)	0.27	0.84	2.10		
Merrill Lynch 1-3 Yr. Govt/Credit Index ***			0.74%	645	1.79	0.92	(0.06)	0.20	0.88	1.95		

* Cost balance includes accrued income
 ** Inception dates; Internal 9/30/93; LM Capital 1/29/90; PIMCO 1/31/97; Voyageur and Wells Capital 01/02/08. Short duration benchmark return - 91 day T-Bill plus 20 basis points through 12/31/1997 and 91 day T-Bill from 01/01/1998 forward.
 *** Intermediate Duration benchmark returns are a composite of the Merrill Lynch 1-3 yr Govt/Credit Index from 06/30/2001 forward, and the Lehman Brothers 1-3 yr Govt/Corp Index prior to 06/30/2001.
 **** Voyageur Asset Management has rebranded their organization as RBC Global Asset Management effective 12/31/2009.

Los Angeles County Metropolitan Transportation Authority
 Intermediate Duration Managers vs. Merrill Lynch 1-3 Yr. Govt./Credit Index
 For the quarter ended June 30, 2011



Los Angeles County Metropolitan Transportation Authority
 Intermediate Duration Managers vs. Merrill Lynch 1-3 Yr. Govt./Credit Index
 For the fiscal year ended June 30, 2011



Los Angeles County Metropolitan Transportation Authority

LIQUIDITY SCHEDULE DISCRETIONARY / OPERATING FUNDS June 30, 2011

	Availability	Balance at Cost	Average yield at market	Cumulative Availability
Bank Deposits	Immediate	55,800,012	0.35%	55,800,012
Money Market Funds	Immediate	60,119,927	0.01%	115,919,939
Local Agency Investment Fund (*)	Immediate	80,406,999	0.48%	196,326,938
Investments Maturing :				
	less than 31 days	170,886,875	0.07%	367,213,813
	31 days to 60 days	52,293,107	0.26%	419,506,920
	61 days to 90 days	17,464,048	0.66%	436,970,968
	91 days to 364 days (**)	331,600,935	0.61%	768,571,903
	1 to 2 years	442,100,080	0.87%	1,210,671,983
	2 to 3 years	280,081,234	1.18%	1,490,753,217
	3 to 4 years	43,194,520	1.62%	1,533,947,737
	4 to 5 years	39,294,931	2.34%	1,573,242,668
Total Cash & Investments		\$ 1,573,242,668	0.97% (***)	

(*) - Includes \$ 40 million held in a PTSC account.

(**) - Includes the State of California Private Placement of \$132,890,000 par value and accrued income at a yield of 3.77%.

(***) - Weighted average yield at market

Los Angeles County Metropolitan Transportation Authority

LA COUNTY TREASURER'S INVESTMENT POOL

June 30, 2011

The LACMTA is the administrator of various funds that are invested with the Los Angeles County Treasurer Investment Pool. As of June 30, 2011, the funds totaled \$226.6 million.

The earnings rate for June was not available for inclusion in this report.

	in thousands
High Occupancy Vehicle Project Funds	\$ 87.7
State Transit Assistance Bus Funds	2,943.5
State Transit Assistance Rail Funds	2,429.8
Transportation Development Act Local Transportation Account	220,473.0
Service Authority Freeway Emergency Funds	662.4
Total Administered Funds	\$ 226,596.4

Los Angeles County Metropolitan Transportation Authority

GLOSSARY

June 30, 2011

- Book Value :** The original cost of the investment, plus accrued interest and amortization of any discount or premium.
- Duration :** The approximate percentage change in the price of a bond or portfolio for a 100 basis point shift in the yield curve.
- Market Value :** The current market price of the investment including accrued interest.
- Par or Face Value :** The principal amount paid at maturity.
- Yield to Maturity :** The single rate of return earned on an investment considering all cash flows and timing factors.

ATTACHMENT II
 LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
 PURCHASE DETAIL REPORT
 06/01/11 TO 06/30/11

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
06/01/2011	9AMRQVK24	BARCLAYS BANK PLC LONDON	06/02/2011	0.10%	6,600,000.00	6,600,000.00	0.00	0.10%	BARCLAYS CAPITAL INC FIXED INC
06/01/2011	9AMRQVK40	BARCLAYS BANK PLC LONDON	06/02/2011	0.13%	6,600,000.00	6,600,000.00	0.00	0.13%	BARCLAYS CAPITAL INC FIXED INC
06/01/2011	9AMRQVK08	CRED SUISSE FIR BOS INC	06/02/2011	0.12%	11,400,000.00	11,400,000.00	0.00	0.12%	CREDIT SUISSE SECURITIES (USA)
06/01/2011	06737J721	Barclays US Funding LLC	06/02/2011	0.00%	14,499,959.72	14,499,959.72	0.00	0.10%	BARCLAYS CAPITAL INC FIXED INC
06/02/2011	3137EACU1	FREDDIE MAC	07/30/2014	1.00%	5,000,000.00	4,996,400.00	0.00	1.00%	CITIGROUP GLOBAL MARKETS INC.
06/02/2011	9AMRQVK73	JP MORGAN CHASE & CO	06/03/2011	0.10%	6,600,000.00	6,600,000.00	0.00	0.10%	JP MORGAN SECURITIES LIMITED
06/02/2011	9AMRQVK99	BARCLAYS BANK PLC LONDON	06/03/2011	0.12%	6,600,000.00	6,600,000.00	0.00	0.12%	BARCLAYS CAPITAL INC FIXED INC
06/02/2011	4611KITI5	Intesa Funding LLC	06/14/2011	0.00%	10,000,000.00	9,999,533.33	0.00	0.14%	BARCLAYS CAPITAL INC FIXED INC
06/02/2011	9AMRQVK57	CRED SUISSE FIR BOS INC	06/03/2011	0.10%	11,400,000.00	11,400,000.00	0.00	0.10%	CREDIT SUISSE SECURITIES (USA)
06/03/2011	06416KW14	The Bank of Nova Scotia	09/01/2011	0.00%	850,000.00	849,638.75	0.00	0.17%	BARCLAYS CAPITAL INC FIXED INC
06/03/2011	0556NIT60	BNP Paribas Finance Inc.	06/06/2011	0.00%	11,000,000.00	10,999,926.67	0.00	0.08%	JP MORGAN SECURITIES LIMITED
06/03/2011	9AMRQVL64	BARCLAYS BANK PLC LONDON	06/06/2011	0.10%	24,600,000.00	24,600,000.00	0.00	0.10%	BARCLAYS CAPITAL INC FIXED INC
06/06/2011	31331GTJ8	FEDERAL FARM CREDIT BANK	04/17/2014	4.50%	1,300,000.00	1,364,922.00	4,644.79	4.50%	Barclays Capital Inc
06/06/2011	912828LC2	US TREASURY N/B	07/31/2014	2.63%	1,400,000.00	1,478,968.75	12,791.44	2.63%	CITIGROUP GLOBAL MARKETS INC.
06/06/2011	912828Q4	US TREASURY N/B	10/31/2013	2.75%	1,900,000.00	1,998,414.06	5,253.40	2.75%	BANC OF AMERICA SECURITIES LLC
06/06/2011	912828HY9	US TREASURY N/B	04/30/2013	3.13%	1,900,000.00	1,998,414.06	5,969.77	3.13%	BANC OF AMERICA SECURITIES LLC
06/06/2011	31339X2M5	FEDERAL HOME LOAN BANK	06/14/2013	3.88%	2,100,000.00	2,240,931.00	38,879.17	3.88%	CITIGROUP GLOBAL MARKETS INC.
06/06/2011	9AMRQVM97	BARCLAYS BANK PLC LONDON	06/07/2011	0.11%	6,600,000.00	6,600,000.00	0.00	0.11%	BARCLAYS CAPITAL INC FIXED INC
06/06/2011	9AMRQVN39	CITIGROUP GLOBAL MARKETS	06/07/2011	0.10%	6,600,000.00	6,600,000.00	0.00	0.10%	CITIGROUP GLOBAL MARKETS INC.
06/06/2011	313396GQ0	FREDDIE MAC DISCOUNT NT	06/08/2011	0.00%	9,520,000.00	9,519,973.56	0.00	0.05%	NOMURA SECURITIES/FIXED INCOME
06/06/2011	9AMRQVN05	JP MORGAN CHASE & CO	06/07/2011	0.09%	13,300,000.00	13,300,000.00	0.00	0.09%	JP MORGAN SECURITIES LIMITED
06/06/2011	0556NIT86	BNP Paribas Finance Inc.	06/08/2011	0.00%	15,000,000.00	14,999,916.67	0.00	0.10%	JP MORGAN SECURITIES LIMITED
06/06/2011	9AMRQVN21	BARCLAYS BANK PLC LONDON	06/07/2011	0.09%	16,800,000.00	16,800,000.00	0.00	0.09%	BARCLAYS CAPITAL INC FIXED INC
06/07/2011	36960A4Y9	GENERAL ELECTRIC CO	02/01/2013	5.00%	2,000,000.00	2,134,280.00	35,000.00	5.00%	MIZUHO SECURITIES USA INC.
06/07/2011	9AMRQV061	BARCLAYS BANK PLC LONDON	06/08/2011	0.07%	6,600,000.00	6,600,000.00	0.00	0.07%	BARCLAYS CAPITAL INC FIXED INC
06/07/2011	9AMRQV004	JP MORGAN CHASE & CO	06/08/2011	0.08%	6,600,000.00	6,600,000.00	0.00	0.08%	JP MORGAN SECURITIES LIMITED
06/07/2011	9AMRQVN96	BARCLAYS BANK PLC LONDON	06/08/2011	0.06%	13,300,000.00	13,300,000.00	0.00	0.06%	BARCLAYS CAPITAL INC FIXED INC
06/07/2011	9AMRQV012	BARCLAYS BANK PLC LONDON	06/08/2011	0.06%	16,900,000.00	16,900,000.00	0.00	0.06%	BARCLAYS CAPITAL INC FIXED INC
06/07/2011	9AMRQV079	MORGAN STANLEY & CO	06/08/2011	0.06%	38,000,000.00	38,000,000.00	0.00	0.06%	Morgan Stanley
06/08/2011	313384GX1	FED HOME LN DISCOUNT NT	06/15/2011	0.00%	5,000,000.00	4,999,961.11	0.00	0.04%	NOMURA SECURITIES/FIXED INCOME
06/08/2011	22532CTD6	Credit Agricole North America, Inc.	06/13/2011	0.00%	6,500,000.00	6,499,909.72	0.00	0.10%	MLPFS INC FIXED INCOME
06/08/2011	9AMRQVP13	JP MORGAN CHASE & CO	06/09/2011	0.06%	6,600,000.00	6,600,000.00	0.00	0.06%	JP MORGAN SECURITIES LIMITED
06/08/2011	9AMRQV003	CITIGROUP GLOBAL MARKETS	06/09/2011	0.06%	6,600,000.00	6,600,000.00	0.00	0.06%	CITIGROUP GLOBAL MARKETS INC.
06/08/2011	912828QP8	US TREASURY N/B	05/31/2016	1.75%	9,800,000.00	9,862,015.63	3,748.63	1.75%	CITIGROUP GLOBAL MARKETS INC.
06/08/2011	06416KTF7	The Bank of Nova Scotia	06/15/2011	0.00%	10,000,000.00	9,999,844.44	0.00	0.08%	CREDIT SUISSE SECURITIES (USA)
06/08/2011	9AMRQVP94	BARCLAYS BANK PLC LONDON	06/09/2011	0.06%	13,300,000.00	13,300,000.00	0.00	0.06%	JP MORGAN SECURITIES LIMITED
06/08/2011	313384GR4	FED HOME LN DISCOUNT NT	06/09/2011	0.00%	24,800,000.00	24,799,993.11	0.00	0.01%	Barclays Capital Inc
06/08/2011	9AMRQV095	DEUTSCHE BANK SECURITIES	06/09/2011	0.05%	33,400,000.00	33,400,000.00	0.00	0.05%	DEUTSCHE BANK SECURITIES, INC.
06/08/2011	912828QM5	US TREASURY N/B	05/15/2014	1.00%	38,000,000.00	38,271,039.18	24,782.61	1.00%	Morgan Stanley
06/09/2011	313588KN4	FANNIE DISCOUNT NOTE	08/17/2011	0.00%	1,200,000.00	1,199,839.00	0.00	0.07%	HSBC SECURITIES
06/09/2011	06416KW14	The Bank of Nova Scotia	09/07/2011	0.00%	2,900,000.00	2,898,840.00	0.00	0.16%	BARCLAYS CAPITAL INC FIXED INC
06/09/2011	9AMRQVR19	CITIGROUP GLOBAL MARKETS	06/10/2011	3.38%	6,600,000.00	6,600,000.00	0.00	3.38%	CITIGROUP GLOBAL MARKETS INC.
06/09/2011	9127952F7	US TREASURY BILL	09/22/2011	2.13%	9,700,000.00	9,698,868.33	0.00	2.13%	MLPFS INC FIXED INCOME
06/09/2011	9AMRQVQ93	BARCLAYS BANK PLC LONDON	06/10/2011	2.63%	10,000,000.00	10,000,000.00	0.00	2.63%	BARCLAYS CAPITAL INC FIXED INC
06/09/2011	9AMRQVR35	BARCLAYS BANK PLC LONDON	06/10/2011	2.63%	10,300,000.00	10,300,000.00	0.00	2.63%	BARCLAYS CAPITAL INC FIXED INC
06/09/2011	313384GS2	FED HOME LN DISCOUNT NT	06/10/2011	2.13%	20,000,000.00	19,999,994.44	0.00	2.13%	MLPFS INC FIXED INCOME
06/09/2011	9AMRQVR01	CITIGROUP GLOBAL MARKETS	06/10/2011	2.75%	23,300,000.00	23,300,000.00	0.00	2.75%	CITIGROUP GLOBAL MARKETS INC.
06/10/2011	9127953L3	US TREASURY BILL	11/29/2011	3.13%	950,000.00	949,897.48	0.00	3.13%	BARCLAYS CAPITAL INC FIXED INC
06/10/2011	912828LZ1	US TREASURY N/B	09/30/2014	3.88%	1,200,000.00	1,249,968.75	696.72	3.88%	JP MORGAN SECURITIES INC.
06/10/2011	9AMRQV518	JP MORGAN CHASE & CO	06/13/2011	0.01%	6,600,000.00	6,600,000.00	0.00	0.01%	JP MORGAN SECURITIES LIMITED

ATTACHMENT II
 LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
 PURCHASE DETAIL REPORT
 06/01/11 TO 06/30/11

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
06/10/2011	9AMRQVR92	JP MORGAN CHASE & CO	06/13/2011	0.06%	6,600,000.00	6,600,000.00	0.00	0.06%	JP MORGAN SECURITIES LIMITED
06/10/2011	9AMRQVS00	BARCLAYS BANK PLC LONDON	06/13/2011	0.06%	6,600,000.00	6,600,000.00	0.00	0.06%	BARCLAYS CAPITAL INC FIXED INC
06/10/2011	4RP079616	BARCLAYS BANK PLC LONDON	06/13/2011	1.75%	6,600,000.00	6,600,000.00	0.00	1.75%	BARCLAYS CAPITAL INC FIXED INC
06/10/2011	4RP079590	BARCLAYS BANK PLC LONDON	06/13/2011	0.07%	6,600,000.00	6,600,000.00	0.00	0.07%	BARCLAYS CAPITAL INC FIXED INC
06/10/2011	4RP079582	BARCLAYS BANK PLC LONDON	06/13/2011	0.09%	6,600,000.00	6,600,000.00	0.00	0.09%	BARCLAYS CAPITAL INC FIXED INC
06/10/2011	9AMRQVR84	BARCLAYS BANK PLC LONDON	06/13/2011	0.07%	10,600,000.00	10,600,000.00	0.00	0.07%	BARCLAYS CAPITAL INC FIXED INC
06/10/2011	313384GV5	FED HOME LN DISCOUNT NT	06/13/2011	0.07%	18,000,000.00	17,999,970.00	0.00	0.07%	HSBC SECURITIES
06/13/2011	4RP079822	BARCLAYS BANK PLC LONDON	06/14/2011	0.07%	6,600,000.00	6,600,000.00	0.00	0.07%	BARCLAYS CAPITAL INC FIXED INC
06/13/2011	4RP079772	JP MORGAN CHASE & CO	06/14/2011	0.07%	6,600,000.00	6,600,000.00	0.00	0.07%	JP MORGAN SECURITIES LIMITED
06/13/2011	4RP079798	JP MORGAN CHASE & CO	06/14/2011	0.06%	6,600,000.00	6,600,000.00	0.00	0.06%	JP MORGAN SECURITIES LIMITED
06/13/2011	313384GX1	FED HOME LN DISCOUNT NT	06/15/2011	0.01%	20,000,000.00	19,999,977.78	0.00	0.01%	UBS FINANCIAL SERVICES INC.
06/13/2011	4RP079723	BNP PARIBAS	06/14/2011	0.01%	30,400,000.00	30,400,000.00	0.00	0.01%	BNP Paribas
06/14/2011	481247AM6	JP MORGAN CHASE & CO TLGP	12/26/2012	0.02%	1,335,000.00	1,370,270.70	13,238.75	0.02%	BANC OF AMERICA SECURITIES LLC
06/14/2011	912828QP8	US TREASURY N/B	05/31/2016	0.02%	3,400,000.00	3,421,382.81	2,275.96	0.02%	BARCLAYS CAPITAL INC FIXED INC
06/14/2011	4611KITM7	Intesa Funding LLC	06/21/2011	0.01%	11,000,000.00	10,999,764.72	0.00	0.01%	UBS FINANCIAL SERVICES INC.
06/14/2011	4RP080002	BARCLAYS BANK PLC LONDON	06/15/2011	0.01%	13,300,000.00	13,300,000.00	0.00	0.01%	BARCLAYS CAPITAL INC FIXED INC
06/14/2011	4RP079996	JP MORGAN CHASE & CO	06/15/2011	0.03%	13,300,000.00	13,300,000.00	0.00	0.03%	JP MORGAN SECURITIES LIMITED
06/14/2011	4RP079947	BARCLAYS BANK PLC LONDON	06/15/2011	0.02%	20,100,000.00	20,100,000.00	0.00	0.02%	BARCLAYS CAPITAL INC FIXED INC
06/15/2011	313384KV0	FED HOME LN DISCOUNT NT	08/24/2011	0.01%	1,200,000.00	1,199,836.67	0.00	0.01%	CITIGROUP GLOBAL MARKETS INC.
06/15/2011	313388LK9	FANNIE DISCOUNT NOTE	09/07/2011	0.06%	2,000,000.00	1,999,626.67	0.00	0.06%	BARCLAYS CAPITAL INC FIXED INC
06/15/2011	9127953K5	US TREASURY BILL	09/15/2011	0.01%	2,500,000.00	2,499,744.44	0.00	0.01%	BARCLAYS CAPITAL INC FIXED INC
06/15/2011	313588KN4	FANNIE DISCOUNT NOTE	08/17/2011	0.12%	2,900,000.00	2,899,695.50	0.00	0.12%	BARCLAYS CAPITAL INC FIXED INC
06/15/2011	4RP080135	BARCLAYS BANK PLC LONDON	06/16/2011	0.13%	6,600,000.00	6,600,000.00	0.00	0.13%	BARCLAYS CAPITAL INC FIXED INC
06/15/2011	313384GV9	FED HOME LN DISCOUNT NT	06/16/2011	0.10%	10,000,000.00	9,999,991.67	0.00	0.10%	BARCLAYS CAPITAL INC FIXED INC
06/15/2011	313384GZ6	FED HOME LN DISCOUNT NT	06/17/2011	0.12%	10,000,000.00	9,999,977.78	0.00	0.12%	BARCLAYS CAPITAL INC FIXED INC
06/15/2011	6555PITN7	Nordea Investment Mgmt North America, Inc.	06/22/2011	0.11%	10,000,000.00	9,999,766.67	0.00	0.11%	JP MORGAN SECURITIES LIMITED
06/15/2011	4RP080127	JP MORGAN CHASE & CO	06/16/2011	0.10%	13,300,000.00	13,300,000.00	0.00	0.10%	JP MORGAN SECURITIES LIMITED
06/15/2011	4RP080184	BARCLAYS BANK PLC LONDON	06/16/2011	0.07%	13,300,000.00	13,300,000.00	0.00	0.07%	BARCLAYS CAPITAL INC FIXED INC
06/15/2011	6416KGTG5	The Bank of Nova Scotia	06/16/2011	0.08%	14,000,000.00	13,999,972.78	0.00	0.08%	JP MORGAN SECURITIES LIMITED
06/15/2011	4RP080192	BARCLAYS BANK PLC LONDON	06/16/2011	0.06%	14,000,000.00	14,000,000.00	0.00	0.06%	JP MORGAN SECURITIES LIMITED
06/16/2011	06737JTH8	Barclays US Funding LLC	06/17/2011	0.06%	6,000,000.00	5,999,983.33	0.00	0.06%	BARCLAYS CAPITAL INC FIXED INC
06/16/2011	4RP080333	BARCLAYS BANK PLC LONDON	06/17/2011	0.05%	6,600,000.00	6,600,000.00	0.00	0.05%	BARCLAYS CAPITAL INC FIXED INC
06/16/2011	4RP080424	CITIGROUP GLOBAL MARKETS	06/17/2011	0.07%	6,600,000.00	6,600,000.00	0.00	0.07%	BARCLAYS CAPITAL INC FIXED INC
06/16/2011	4RP080432	JP MORGAN CHASE & CO	06/17/2011	0.07%	34,000,000.00	34,000,000.00	0.00	0.07%	CITIGROUP GLOBAL MARKETS INC.
06/17/2011	3135G0BR3	FANNIE MAE	08/09/2013	0.07%	2,500,000.00	2,498,750.00	0.00	0.07%	JP MORGAN SECURITIES LIMITED
06/17/2011	2532CVH4	Credit Agricole North America, Inc.	08/17/2011	0.08%	2,950,000.00	2,948,800.33	0.00	0.08%	CREDIT SUISSE SECURITIES (USA)
06/17/2011	3133XTS49	FEDERAL HOME LOAN BANK	06/20/2012	0.07%	5,000,000.00	5,081,055.00	0.00	0.07%	CITIGROUP GLOBAL MARKETS INC.
06/17/2011	665859AJ3	NORTHERN TRUST CORP	08/15/2013	0.07%	5,850,000.00	6,428,038.50	46,093.75	0.07%	BARCLAYS CAPITAL INC FIXED INC
06/17/2011	4RP080499	BARCLAYS BANK PLC LONDON	06/20/2011	0.08%	6,600,000.00	6,600,000.00	0.00	0.08%	MIZUHO SECURITIES USA INC.
06/17/2011	4RP080572	CITIGROUP GLOBAL MARKETS	06/20/2011	0.07%	6,600,000.00	6,600,000.00	0.00	0.07%	BARCLAYS CAPITAL INC FIXED INC
06/17/2011	06737JTL9	Barclays US Funding LLC	06/20/2011	0.07%	10,000,000.00	9,999,916.67	0.00	0.07%	CITIGROUP GLOBAL MARKETS INC.
06/17/2011	4RP080606	CITIGROUP GLOBAL MARKETS	06/20/2011	0.13%	16,600,000.00	16,600,000.00	0.00	0.13%	CITIGROUP GLOBAL MARKETS INC.
06/17/2011	4RP080598	MERRILL LYNCH GOVT SECUR	06/20/2011	0.10%	17,400,000.00	17,400,000.00	0.00	0.10%	CITIGROUP GLOBAL MARKETS INC.
06/17/2011	3135G0AK9	FANNIE MAE	02/26/2013	0.10%	20,000,000.00	20,104,900.00	46,250.00	0.10%	MLPFS INC FIXED INCOME
06/20/2011	9AMRQVT58	JP MORGAN CHASE & CO	06/21/2011	0.12%	4,400,000.00	4,400,000.00	0.00	0.12%	Morgan Stanley
06/20/2011	9AMRQVS26	BARCLAYS BANK PLC LONDON	06/21/2011	0.12%	5,000,000.00	5,000,000.00	0.00	0.12%	JP MORGAN SECURITIES LIMITED
06/20/2011	9AMRQVS91	BARCLAYS BANK PLC LONDON	06/21/2011	0.08%	5,000,000.00	5,000,000.00	0.00	0.08%	BARCLAYS CAPITAL INC FIXED INC
06/20/2011	9AMRQVT74	CITIGROUP GLOBAL MARKETS	06/21/2011	0.07%	6,600,000.00	6,600,000.00	0.00	0.07%	BARCLAYS CAPITAL INC FIXED INC
06/20/2011	9AMRQVS59	BARCLAYS BANK PLC LONDON	06/21/2011	0.02%	7,500,000.00	7,500,000.00	0.00	0.02%	BARCLAYS CAPITAL INC FIXED INC
06/20/2011	9AMRQVS34	JP MORGAN CHASE & CO	06/21/2011	0.04%	7,500,000.00	7,500,000.00	0.00	0.04%	JP MORGAN SECURITIES LIMITED

ATTACHMENT II
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
PURCHASE DETAIL REPORT
06/01/11 TO 06/30/11

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
06/20/2011	0556NITM5	BNP Paribas Finance Inc.	06/21/2011	0.07%	10,000,000.00	9,999,975.00	0.00	0.07%	MLPFS INC FIXED INCOME
06/20/2011	9AMRQVS67	BARCLAYS BANK PLC LONDON	06/21/2011	0.07%	11,200,000.00	11,200,000.00	0.00	0.07%	BARCLAYS CAPITAL INC FIXED INC
06/20/2011	9AMRQVS42	CRED SUISSE FIR BOS INC	06/21/2011	0.04%	13,200,000.00	13,200,000.00	0.00	0.04%	CREDIT SUISSE SECURITIES (USA)
06/21/2011	313396LX9	FREDDIE MAC DISCOUNT NT	09/19/2011	0.06%	1,000,000.00	999,812.50	0.00	0.06%	HSBC SECURITIES
06/21/2011	912828HK9	US TREASURY N/B	11/30/2012	3.38%	1,148,812.50	1,148,812.50	2,130.12	3.38%	CREDIT SUISSE SECURITIES (USA)
06/21/2011	912828LZ1	US TREASURY N/B	11/30/2014	2.13%	1,700,000.00	1,770,855.47	2,072.75	2.13%	CITIGROUP GLOBAL MARKETS INC.
06/21/2011	9AMRQVU98	BARCLAYS BANK PLC LONDON	06/22/2011	0.01%	3,000,000.00	3,000,000.00	0.00	0.01%	BARCLAYS CAPITAL INC FIXED INC
06/21/2011	9AMRQVW48	DEUTSCHE BANK SECURITIES	06/22/2011	1.75%	3,300,000.00	3,300,000.00	0.00	1.75%	DEUTSCHE BANK SECURITIES, INC.
06/21/2011	9AMRQVU56	JP MORGAN CHASE & CO	06/22/2011	0.05%	5,000,000.00	5,000,000.00	0.00	0.05%	JP MORGAN SECURITIES LIMITED
06/21/2011	9AMRQVU64	JP MORGAN CHASE & CO	06/22/2011	0.01%	5,000,000.00	5,000,000.00	0.00	0.01%	JP MORGAN SECURITIES LIMITED
06/21/2011	9AMRQVU72	CITIGROUP GLOBAL MARKETS	06/22/2011	0.03%	6,600,000.00	6,600,000.00	0.00	0.03%	CITIGROUP GLOBAL MARKETS INC.
06/21/2011	9AMRQVU90	CRED SUISSE FIR BOS INC	06/22/2011	0.03%	7,700,000.00	7,700,000.00	0.00	0.03%	CREDIT SUISSE SECURITIES (USA)
06/21/2011	4611KITI2	Intesa Funding LLC	06/22/2011	0.05%	10,000,000.00	9,999,800.00	0.00	0.05%	JP MORGAN SECURITIES LIMITED
06/21/2011	06737JTN5	Barclays US Funding LLC	06/22/2011	0.01%	13,000,000.00	12,999,963.89	0.00	0.01%	BARCLAYS CAPITAL INC FIXED INC
06/21/2011	912828QP8	US TREASURY N/B	05/31/2016	0.07%	13,200,000.00	13,364,339.08	13,254.10	0.07%	CREDIT SUISSE SECURITIES (USA)
06/21/2011	9AMRQVW55	BARCLAYS BANK PLC LONDON	06/22/2011	0.07%	13,300,000.00	13,300,000.00	0.00	0.07%	BARCLAYS CAPITAL INC FIXED INC
06/21/2011	9AMRQVU80	CITIGROUP GLOBAL MARKETS	06/22/2011	0.12%	16,600,000.00	16,600,000.00	0.00	0.12%	CITIGROUP GLOBAL MARKETS INC.
06/22/2011	06416KVQ0	The Bank of Nova Scotia	08/24/2011	0.10%	1,000,000.00	999,790.00	0.00	0.10%	CITIGROUP GLOBAL MARKETS INC.
06/22/2011	06416KIT7	The Bank of Nova Scotia	06/27/2011	1.75%	5,000,000.00	4,999,951.39	0.00	1.75%	JP MORGAN SECURITIES LIMITED
06/22/2011	9AMRQVW47	BARCLAYS BANK PLC LONDON	06/23/2011	0.07%	5,000,000.00	5,000,000.00	0.00	0.07%	BARCLAYS CAPITAL INC FIXED INC
06/22/2011	9AMRQVW39	BARCLAYS BANK PLC LONDON	06/23/2011	1.75%	5,000,000.00	5,000,000.00	0.00	1.75%	BARCLAYS CAPITAL INC FIXED INC
06/22/2011	912828QP8	US TREASURY N/B	05/31/2016	0.09%	13,200,000.00	13,318,967.90	13,885.25	0.09%	BARCLAYS CAPITAL INC FIXED INC
06/22/2011	912828QP8	US TREASURY N/B	05/31/2016	0.06%	17,000,000.00	17,154,062.50	17,882.51	0.06%	CITIGROUP GLOBAL MARKETS INC.
06/22/2011	9AMRQVW54	MERRILL LYNCH GOVT SECUR	06/23/2011	0.08%	20,300,000.00	20,300,000.00	0.00	0.08%	MERRILL LYNCH PIERCE FENNER
06/22/2011	9AMRQVW21	CRED SUISSE FIR BOS INC	06/23/2011	0.06%	30,200,000.00	30,200,000.00	0.00	0.06%	CREDIT SUISSE SECURITIES (USA)
06/23/2011	313588LK9	FANNIE DISCOUNT NOTE	09/07/2011	0.07%	1,000,000.00	999,860.67	0.00	0.07%	UBS FINANCIAL SERVICES INC.
06/23/2011	22532CVH4	Credit Agricole North America, Inc.	08/17/2011	0.13%	1,800,000.00	1,799,312.51	0.00	0.13%	CITIGROUP GLOBAL MARKETS INC.
06/23/2011	9AMRQVW62	JP MORGAN CHASE & CO	06/24/2011	0.11%	5,000,000.00	5,000,000.00	0.00	0.11%	JP MORGAN SECURITIES LIMITED
06/23/2011	9AMRQVW70	JP MORGAN CHASE & CO	06/24/2011	0.06%	5,000,000.00	5,000,000.00	0.00	0.06%	JP MORGAN SECURITIES LIMITED
06/23/2011	9AMRQVW96	BARCLAYS BANK PLC LONDON	06/24/2011	0.11%	5,000,000.00	5,000,000.00	0.00	0.11%	BARCLAYS CAPITAL INC FIXED INC
06/23/2011	9AMRQVX12	CRED SUISSE FIR BOS INC	06/24/2011	0.01%	9,700,000.00	9,700,000.00	0.00	0.01%	CREDIT SUISSE SECURITIES (USA)
06/23/2011	9AMRQVX79	BARCLAYS BANK PLC LONDON	06/24/2011	0.01%	15,300,000.00	15,300,000.00	0.00	0.01%	BARCLAYS CAPITAL INC FIXED INC
06/23/2011	912828QP8	US TREASURY N/B	05/31/2016	0.02%	30,200,000.00	30,528,809.14	33,211.75	0.02%	CREDIT SUISSE SECURITIES (USA)
06/23/2011	9AMRQVX04	CRED SUISSE FIR BOS INC	06/24/2011	0.11%	30,200,000.00	30,200,000.00	0.00	0.11%	CREDIT SUISSE SECURITIES (USA)
06/24/2011	9AMRQVY29	JP MORGAN CHASE & CO	06/27/2011	0.06%	5,000,000.00	5,000,000.00	0.00	0.06%	JP MORGAN SECURITIES LIMITED
06/24/2011	9AMRQVY11	BARCLAYS BANK PLC LONDON	06/27/2011	0.09%	5,000,000.00	5,000,000.00	0.00	0.09%	BARCLAYS CAPITAL INC FIXED INC
06/24/2011	9AMRQVY03	BARCLAYS BANK PLC LONDON	06/27/2011	0.06%	5,000,000.00	5,000,000.00	0.00	0.06%	BARCLAYS CAPITAL INC FIXED INC
06/24/2011	9AMRQVZ02	BARCLAYS BANK PLC LONDON	06/27/2011	1.75%	5,000,000.00	5,000,000.00	0.00	1.75%	BARCLAYS CAPITAL INC FIXED INC
06/24/2011	9AMRQVY37	JP MORGAN CHASE & CO	06/27/2011	0.11%	5,000,000.00	5,000,000.00	0.00	0.11%	JP MORGAN SECURITIES LIMITED
06/24/2011	9AMRQVY60	CRED SUISSE FIR BOS INC	06/27/2011	0.01%	5,300,000.00	5,300,000.00	0.00	0.01%	CREDIT SUISSE SECURITIES (USA)
06/24/2011	9127952F7	US TREASURY BILL	09/22/2011	0.02%	9,700,000.00	9,699,946.12	0.00	0.02%	CREDIT SUISSE SECURITIES (USA)
06/24/2011	36960MTV5	General Electric Company	06/29/2011	0.07%	12,000,000.00	11,999,966.67	0.00	0.07%	MLPFS INC FIXED INCOME
06/24/2011	06416KTU4	The Bank of Nova Scotia	06/28/2011	0.05%	15,000,000.00	14,999,900.00	0.00	0.05%	CITIGROUP GLOBAL MARKETS INC.
06/24/2011	4611KITV7	Intesa Funding LLC	06/29/2011	0.04%	15,000,000.00	14,999,812.50	0.00	0.04%	MLPFS INC FIXED INCOME
06/24/2011	912828QP8	US TREASURY N/B	05/31/2016	1.75%	30,200,000.00	30,557,002.66	34,655.74	1.75%	CREDIT SUISSE SECURITIES (USA)
06/24/2011	9AMRQVX87	BARCLAYS BANK PLC LONDON	06/27/2011	0.10%	30,200,000.00	30,200,000.00	0.00	0.10%	BARCLAYS CAPITAL INC FIXED INC
06/27/2011	313588KE4	FANNIE DISCOUNT NOTE	08/09/2011	0.01%	1,800,000.00	1,799,957.00	0.00	0.01%	NOMURA SECURITIES/FIXED INCOME
06/27/2011	9AMRQVZ93	BARCLAYS BANK PLC LONDON	06/28/2011	1.75%	5,000,000.00	5,000,000.00	0.00	1.75%	BARCLAYS CAPITAL INC FIXED INC
06/27/2011	9AMRQVZ28	JP MORGAN CHASE & CO	06/28/2011	0.05%	5,000,000.00	5,000,000.00	0.00	0.05%	JP MORGAN SECURITIES LIMITED
06/27/2011	3133XTS49	FEDERAL HOME LOAN BANK	06/20/2012	1.75%	5,200,000.00	5,282,472.00	1,895.83	1.75%	UBS FINANCIAL SERVICES INC.

ATTACHMENT II
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
PURCHASE DETAIL REPORT
06/01/11 TO 06/30/11

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06/27/2011	06737JTU9	Barclays US Funding LLC	06/28/2011	0.01%	9,500,000.00	9,499,978.89	0.00	0.01%	BARCLAYS CAPITAL INC FIXED INC
06/27/2011	4611KITW5	Intesa Funding LLC	06/30/2011	1.75%	10,000,000.00	9,999,916.67	0.00	1.75%	JP MORGAN SECURITIES LIMITED
06/27/2011	9AMRQVZ85	BARCLAYS BANK PLC LONDON	06/28/2011	0.01%	10,000,000.00	10,000,000.00	0.00	0.01%	BARCLAYS CAPITAL INC FIXED INC
06/27/2011	9AMRQVZ51	CRED SUISSE FIR BOS INC	06/28/2011	0.06%	10,300,000.00	10,300,000.00	0.00	0.06%	CREDIT SUISSE SECURITIES (USA)
06/27/2011	912828QP8	US TREASURY N/B	05/31/2016	0.05%	30,200,000.00	30,620,074.45	38,987.70	0.05%	BARCLAYS CAPITAL INC FIXED INC
06/28/2011	9AMRQWA23	BARCLAYS BANK PLC LONDON	06/29/2011	0.01%	5,000,000.00	5,000,000.00	0.00	0.01%	BARCLAYS CAPITAL INC FIXED INC
06/28/2011	9AMRQWA80	JP MORGAN CHASE & CO	06/29/2011	0.09%	10,000,000.00	10,000,000.00	0.00	0.09%	JP MORGAN SECURITIES LIMITED
06/28/2011	06416KTW0	The Bank of Nova Scotia	06/30/2011	1.00%	12,000,000.00	11,999,973.33	0.00	1.00%	CITIGROUP GLOBAL MARKETS INC.
06/28/2011	0556N1TV5	BNP Paribas Finance Inc.	06/29/2011	0.06%	12,000,000.00	11,999,973.33	0.00	0.06%	JP MORGAN SECURITIES LIMITED
06/28/2011	9AMRQWA07	BARCLAYS BANK PLC LONDON	06/29/2011	0.02%	15,300,000.00	15,300,000.00	0.00	0.02%	BARCLAYS CAPITAL INC FIXED INC
06/28/2011	9AMRQWA72	CRED SUISSE FIR BOS INC	06/29/2011	0.02%	19,900,000.00	19,900,000.00	0.00	0.02%	CREDIT SUISSE SECURITIES (USA)
06/29/2011	9AMRQWB48	CITIGROUP GLOBAL MARKETS	06/30/2011	0.02%	6,600,000.00	6,600,000.00	0.00	0.02%	CITIGROUP GLOBAL MARKETS INC.
06/29/2011	9AMRQWB30	BARCLAYS BANK PLC LONDON	06/30/2011	0.03%	10,000,000.00	10,000,000.00	0.00	0.03%	BARCLAYS CAPITAL INC FIXED INC
06/29/2011	4611KIU52	Intesa Funding LLC	07/05/2011	0.00%	15,000,000.00	14,999,475.00	0.00	0.21%	MLPFS INC FIXED INCOME
06/29/2011	313384J99	FED HOME LN DISCOUNT NT	07/20/2011	2.13%	15,000,000.00	14,999,912.50	0.00	2.13%	NOMURA SECURITIES/FIXED INCOME
06/29/2011	30215HUL2	Export Development Canada	07/20/2011	0.50%	18,000,000.00	17,999,947.50	0.00	0.50%	BARCLAYS CAPITAL INC FIXED INC
06/29/2011	313384KA6	FED HOME LN DISCOUNT NT	08/05/2011	1.00%	20,000,000.00	19,999,588.89	0.00	1.00%	NOMURA SECURITIES/FIXED INCOME
06/29/2011	313396JR5	FREDDIE MAC DISCOUNT NT	07/27/2011	1.88%	23,000,000.00	22,999,982.11	0.00	1.88%	JP MORGAN SECURITIES LIMITED
06/29/2011	9AMRQWB71	BARCLAYS BANK PLC LONDON	06/30/2011	1.88%	25,000,000.00	25,000,000.00	0.00	1.88%	BARCLAYS CAPITAL INC FIXED INC
06/29/2011	9AMRQWB63	BNP PARIBAS	06/30/2011	0.01%	33,600,000.00	33,600,000.00	0.00	0.01%	BNP Paribas
06/30/2011	9AMRQWC88	BARCLAYS BANK PLC LONDON	07/01/2011	0.01%	2,500,000.00	2,500,000.00	0.00	0.01%	BARCLAYS CAPITAL INC FIXED INC
06/30/2011	9AMRQWC70	CITIGROUP GLOBAL MARKETS	07/01/2011	0.04%	6,600,000.00	6,600,000.00	0.00	0.04%	CITIGROUP GLOBAL MARKETS INC.
06/30/2011	9AMRQWC54	JP MORGAN CHASE & CO	07/01/2011	0.04%	7,500,000.00	7,500,000.00	0.00	0.04%	JP MORGAN SECURITIES LIMITED
06/30/2011	9AMRQWC62	MORGAN STANLEY & CO	07/01/2011	0.01%	14,200,000.00	14,200,000.00	0.00	0.01%	Morgan Stanley
06/30/2011	06416KUD0	The Bank of Nova Scotia	07/13/2011	5.00%	15,000,000.00	14,999,729.10	0.00	5.00%	CITIGROUP GLOBAL MARKETS INC.
06/30/2011	9AMRQWC39	MERRILL LYNCH GOVT SECUR	07/01/2011	5.50%	19,400,000.00	19,400,000.00	0.00	5.50%	MLPFS INC FIXED INCOME
06/30/2011	912828QP8	US TREASURY N/B	05/31/2016	0.75%	25,000,000.00	25,115,824.50	35,860.66	0.75%	BARCLAYS CAPITAL INC FIXED INC
					1,893,255,000.00	1,896,917,617.55	542,498.90		

ATTACHMENT II
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
SALES DETAIL REPORT
06/01/11 TO 06/30/11

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
06/02/2011	912828QE3	US TREASURY N/B	04/30/2013	0.63%	6,000,000.00	6,002,129.48	3,362.77	20,584.78	DEUTSCHE BANK SECURITIES, INC.
06/06/2011	912828QF0	US TREASURY N/B	04/30/2016	2.00%	1,300,000.00	1,313,761.72	2,614.13	12,339.84	Goldman Sachs
06/06/2011	912828KK7	US TREASURY N/B	06/15/2012	1.88%	1,400,000.00	1,395,793.75	12,475.96	27,721.88	CITIGROUP GLOBAL MARKETS INC.
06/06/2011	912828KC3	US TREASURY N/B	02/15/2012	1.38%	1,500,000.00	1,516,699.22	6,324.24	(4,042.97)	DEUTSCHE BANK SECURITIES, INC.
06/06/2011	912828KK5	US TREASURY N/B	04/15/2012	1.38%	4,000,000.00	3,987,435.28	7,814.21	53,033.47	DEUTSCHE BANK SECURITIES, INC.
06/06/2011	3134A4UU6	FREDDIE MAC	07/15/2014	5.00%	15,200,000.00	17,342,288.00	297,666.67	(267,003.20)	DEUTSCHE BANK SECURITIES, INC.
06/07/2011	36962G3K8	GENERAL ELEC CAP CORP	10/19/2012	5.25%	2,000,000.00	2,137,800.00	14,000.00	(15,640.00)	RBS SECURITIES INC
06/07/2011	912828QM5	US TREASURY N/B	05/15/2014	1.00%	38,000,000.00	38,101,863.24	23,750.00	171,261.76	Morgan Stanley
06/08/2011	24424DAA7	JOHN DEERE CAPITAL CORP TLGP	06/19/2012	2.88%	3,500,000.00	3,619,705.00	47,237.85	(25,905.00)	Goldman Sachs
06/08/2011	060505AQ7	BANK OF AMERICA CORP	04/15/2012	6.25%	3,500,000.00	3,787,070.00	32,204.86	(120,890.00)	BARCLAYS CAPITAL INC FIXED INC
06/08/2011	912828QL7	US TREASURY N/B	03/31/2013	0.75%	26,100,000.00	26,161,171.88	36,903.69	107,050.78	Morgan Stanley
06/16/2011	31398AJ94	FANNIE MAE	05/07/2013	1.75%	1,825,000.00	1,817,436.56	3,459.90	51,129.84	BARCLAYS CAPITAL INC FIXED INC
06/17/2011	912828QL7	US TREASURY N/B	03/31/2013	0.75%	2,000,000.00	1,997,037.94	3,196.72	17,330.36	Goldman Sachs
06/17/2011	912828PW4	US TREASURY N/B	12/31/2012	0.63%	2,000,000.00	1,998,053.58	5,801.10	12,017.85	CITIGROUP GLOBAL MARKETS INC.
06/17/2011	665859AH7	NORTHERN TRUST CORP	11/09/2012	5.20%	2,692,000.00	2,934,454.64	14,776.09	(71,324.20)	Morgan Stanley
06/17/2011	912828NU0	US TREASURY N/B	08/15/2013	0.75%	15,000,000.00	14,992,968.75	37,914.36	112,500.00	Morgan Stanley
06/20/2011	912828QP8	US TREASURY N/B	05/31/2016	1.75%	13,200,000.00	13,283,398.44	12,622.95	81,601.56	CREDIT SUISSE SECURITIES (USA)
06/21/2011	912828KK7	US TREASURY N/B	06/15/2012	1.88%	2,900,000.00	2,901,052.69	891.39	45,845.75	CITIGROUP GLOBAL MARKETS INC.
06/21/2011	912828QP8	US TREASURY N/B	05/31/2016	1.75%	13,200,000.00	13,364,339.08	13,254.10	(44,714.08)	BARCLAYS CAPITAL INC FIXED INC
06/22/2011	912828QP8	US TREASURY N/B	05/31/2016	1.75%	30,200,000.00	30,473,030.40	31,767.76	57,282.10	CREDIT SUISSE SECURITIES (USA)
06/23/2011	9127952F7	US TREASURY BILL	09/22/2011	0.00%	9,700,000.00	9,698,868.33	0.00	1,131.67	CREDIT SUISSE SECURITIES (USA)
06/23/2011	912828QP8	US TREASURY N/B	05/31/2016	1.75%	30,200,000.00	30,528,809.14	33,211.75	29,815.86	CREDIT SUISSE SECURITIES (USA)
06/24/2011	438516AW6	HONEYWELL INTERNATIONAL	03/01/2013	4.25%	500,000.00	497,950.00	6,670.14	32,575.00	CITIGROUP GLOBAL MARKETS INC.
06/24/2011	3135G0AP8	FANNIE MAE	02/27/2014	1.25%	2,500,000.00	2,498,875.00	10,156.25	36,480.00	DEUTSCHE BANK SECURITIES, INC.
06/24/2011	912828QP8	US TREASURY N/B	05/31/2016	1.75%	30,200,000.00	30,557,002.66	34,655.74	67,684.84	BARCLAYS CAPITAL INC FIXED INC
06/28/2011	912795X63	US TREASURY BILL	07/28/2011	0.00%	3,200,000.00	3,197,007.11	0.00	2,995.56	UBS FINANCIAL SERVICES INC.
06/28/2011	9127953B5	US TREASURY BILL	08/04/2011	0.00%	7,000,000.00	6,993,983.89	0.00	5,998.12	CREDIT SUISSE SECURITIES (USA)
06/28/2011	9127952F7	US TREASURY BILL	09/22/2011	0.00%	9,700,000.00	9,699,946.12	0.00	(247.36)	CITIGROUP GLOBAL MARKETS INC.
06/29/2011	912828QP8	US TREASURY N/B	05/31/2016	1.75%	25,000,000.00	25,347,743.75	34,665.30	(230,556.25)	BARCLAYS CAPITAL INC FIXED INC
					303,517,000.00	308,147,675.64	727,397.93	166,057.97	

ATTACHMENT II
 LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
 CALL DETAIL REPORT
 06/01/11 TO 06/30/11

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
06/01/2011	835574AN4	SONOMA PENSION OBLIG	06/01/2013	6.63%	230,000.00	244,950.00	0.00	(14,950.00)	CALLED - NOT APPLICABLE

ATTACHMENT III
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
QUARTERLY LOSS REPORT
FOR THE QUARTER ENDED 04/01/11 TO 06/30/11

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
04/01/2011	313371GM2	FEDERAL HOME LOAN BANK	11/16/2011	0.370%	5,000,000.00	4,996,500.00	7,708.34	3,500.00	CALLED - NOT APPLICABLE
04/05/2011	912828MU1	US TREASURY N/B	03/31/2012	1.000%	1,000,000.00	1,007,112.72	136.61	(45.76)	HSBC SECURITIES INC.
04/05/2011	91160HAA5	US BANCORP TLGP	03/13/2012	2.250%	2,000,000.00	2,046,866.00	2,750.00	(10,226.00)	BARCLAYS CAPITAL INC FIXED INC
04/06/2011	25468PBX3	WALT DISNEY COMPANY/THE	03/01/2012	6.375%	450,000.00	497,137.50	2,789.06	(23,094.00)	CREDIT SUISSE SECURITIES (USA)
04/07/2011	87612EAH9	TARGET CORP	03/01/2012	5.875%	550,000.00	601,100.50	3,231.25	8,629.41	U.S. Bank
04/07/2011	931142CF8	WAL-MART STORES INC	04/05/2012	5.000%	700,000.00	745,843.50	194.44	(13,902.50)	HSBC SECURITIES INC.
04/08/2011	172967EL1	CITIGROUP INC	10/17/2012	5.300%	600,000.00	625,920.00	15,105.00	6,960.00	BNP Paribas
04/08/2011	172967EQ0	CITIGROUP INC	04/11/2013	5.500%	4,500,000.00	4,507,960.00	121,687.50	306,455.00	CREDIT SUISSE SECURITIES (USA)
04/12/2011	31398AX31	FANNIE MAE	08/20/2013	1.250%	900,000.00	903,148.20	1,625.00	80.10	CITIGROUP GLOBAL MARKETS INC.
04/12/2011	313372RK2	FEDERAL HOME LOAN BANK	03/27/2013	1.000%	4,000,000.00	3,998,320.00	6,111.11	11,112.00	BANC OF AMERICA SECURITIES LLC
04/15/2011	9127952V2	TREASURY BILL	06/16/2011	0.000%	2,900,000.00	2,899,171.08	0.00	604.17	JP MORGAN SECURITIES INC.
04/21/2011	912828PR5	US TREASURY N/B	01/31/2013	0.625%	10,000,000.00	9,961,296.87	13,812.15	43,000.01	Morgan Stanley
04/26/2011	912828NE6	US TREASURY N/B	05/31/2012	0.750%	2,300,000.00	2,308,109.27	6,966.35	2,933.81	BARCLAYS CAPITAL INC FIXED INC
04/27/2011	3137EAAR0	FREDDIE MAC	03/05/2012	4.750%	2,000,000.00	2,081,194.00	13,722.22	(4,494.00)	Wells Fargo
04/27/2011	9127952Z3	TREASURY BILL	07/14/2011	0.000%	4,200,000.00	4,197,269.42	0.00	2,389.33	Goldman Sachs
04/27/2011	912828QA1	US TREASURY N/B	03/31/2016	2.250%	5,100,000.00	5,105,976.56	8,465.16	43,031.25	CITIGROUP GLOBAL MARKETS INC.
04/27/2011	9127953A7	TREASURY BILL	07/21/2011	0.000%	10,800,000.00	10,790,601.60	0.00	8,250.90	BARCLAYS CAPITAL INC FIXED INC
04/27/2011	912828QJ2	US TREASURY N/B	02/29/2016	2.125%	14,800,000.00	14,757,450.59	49,567.93	123,486.91	CREDIT SUISSE SECURITIES (USA)
04/28/2011	9127953A7	TREASURY BILL	07/21/2011	0.000%	7,600,000.00	7,593,386.31	0.00	6,395.57	SG AMERICAS SECURITIES, LLC
04/29/2011	85748KAA1	STATE STREET CORP TLGP	04/30/2012	2.150%	2,300,000.00	2,327,886.00	24,587.64	14,825.00	Morgan Stanley
05/03/2011	06050BAA9	BANK OF AMERICA CORP TLGP	06/15/2012	3.125%	6,000,000.00	6,203,802.00	71,875.00	(16,182.00)	JEFFERIES & COMPANY, INC.
05/04/2011	913017BF5	UNITED TECHNOLOGIES CORP	05/15/2012	6.100%	585,000.00	621,370.40	16,752.13	(2,101.10)	HSBC SECURITIES INC.
05/04/2011	912828QL7	US TREASURY N/B	03/31/2013	0.750%	2,000,000.00	1,997,037.94	1,393.44	10,064.74	DEUTSCHE BANK SECURITIES, INC.
05/04/2011	9127953A7	US TREASURY SEC.	07/21/2011	0.000%	2,200,000.00	2,198,085.51	0.00	1,854.91	RBC DOMINION SECS INC
05/04/2011	912795X63	US TREASURY SEC.	07/28/2011	0.000%	17,400,000.00	17,383,726.17	0.00	15,575.41	NOMURA SECURITIES/FIXED INCOME
05/06/2011	912828AF7	TSY INFL IX N/B	07/15/2012	3.000%	300,000.00	396,942.34	3,402.12	(2,138.14)	NOMURA SECURITIES/FIXED INCOME
05/06/2011	912828QH6	US TREASURY N/B	02/15/2014	1.250%	500,000.00	500,607.14	1,381.22	4,391.19	Goldman Sachs
05/09/2011	31398A4T6	FANNIE MAE	10/30/2012	0.500%	1,000,000.00	999,364.00	125.00	2,174.00	Morgan Stanley
05/10/2011	41283JAD2	HONDA MOTOR 2009-4 A4	07/15/2014	2.400%	435,000.00	434,916.52	725.00	7,356.14	KEYBANC CAPITAL MARKETS INC
05/10/2011	428236AL7	HEWLETT-PACKARD CO	03/01/2012	5.250%	1,500,000.00	1,554,195.00	15,093.75	4,920.00	CITIGROUP GLOBAL MARKETS INC.
05/11/2011	36962GX58	GENERAL ELEC CAP CORP	02/15/2012	5.875%	4,000,000.00	4,304,680.00	56,138.89	(138,760.00)	BNP Paribas
05/11/2011	912828QL7	US TREASURY N/B	03/31/2013	0.750%	22,000,000.00	22,051,562.50	18,483.61	35,234.38	Morgan Stanley
05/12/2011	36962GY4	GENERAL ELEC CAP CORP	06/15/2012	6.000%	200,000.00	215,888.00	4,900.00	(4,072.00)	HSBC SECURITIES INC.
05/12/2011	742718DR7	PROCTER & GAMBLE CO/THE	08/01/2012	1.375%	2,000,000.00	1,998,540.00	7,715.28	24,560.00	PERSHING LLC
05/12/2011	31344AU6	FREDDIE MAC	07/15/2014	5.000%	17,200,000.00	19,624,168.00	279,500.00	(429,656.00)	Morgan Stanley
05/18/2011	36962GY4	GENERAL ELEC CAP CORP	06/15/2012	6.000%	1,400,000.00	1,511,216.00	35,700.00	(29,568.00)	JP MORGAN SECURITIES INC.
05/18/2011	9127953J8	US TREASURY BILL	09/08/2011	0.000%	4,400,000.00	4,396,902.89	0.00	2,579.19	CITIGROUP GLOBAL MARKETS INC.
05/18/2011	9127953F6	US TREASURY BILL	09/01/2011	0.000%	5,500,000.00	5,495,690.14	0.00	3,662.08	CREDIT SUISSE SECURITIES (USA)
05/19/2011	44924EAB6	IBM INTL GROUP CAPITAL	10/22/2012	5.050%	1,050,000.00	1,121,715.00	3,976.88	(4,168.50)	Goldman Sachs

ATTACHMENT III
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
QUARTERLY LOSS REPORT
FOR THE QUARTER ENDED 04/01/11 TO 06/30/11

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
05/19/2011	166751AK3	CHEVRON CORP	03/07/2012	3.450%	1,500,000.00	1,499,910.00	10,925.00	36,825.00	U.S. Bank
05/20/2011	14912L3N9	CATERPILLAR FIN SERV CRP	12/07/2012	4.850%	500,000.00	510,415.00	10,979.86	22,405.00	Morgan Stanley
05/20/2011	912828QH6	US TREASURY N/B	02/15/2014	1.250%	750,000.00	750,910.72	2,434.39	8,227.39	BARCLAYS CAPITAL INC FIXED INC
05/20/2011	9127952A8	US TREASURY BILL	08/25/2011	0.000%	1,520,000.00	1,518,819.80	0.00	1,016.38	BARCLAYS CAPITAL INC FIXED INC
05/20/2011	9127953D1	US TREASURY BILL	08/11/2011	0.000%	6,180,000.00	6,174,532.42	0.00	4,997.39	CITIGROUP GLOBAL MARKETS INC.
05/20/2011	912828QA1	US TREASURY N/B	03/31/2016	2.250%	7,500,000.00	7,570,898.44	23,053.28	74,707.03	CREDIT SUISSE SECURITIES (USA)
05/20/2011	912828QF0	US TREASURY N/B	04/30/2016	2.000%	41,100,000.00	41,357,351.56	44,673.91	(14,925.78)	CITIGROUP GLOBAL MARKETS INC.
05/23/2011	478160AP9	JOHNSON & JOHNSON	08/15/2012	5.150%	700,000.00	765,884.00	9,813.61	(25,466.00)	Wells Fargo
05/23/2011	428236AG8	HEWLETT-PACKARD CO	07/01/2012	6.500%	1,000,000.00	1,074,910.00	25,638.89	(9,530.00)	Goldman Sachs
05/24/2011	912828QE3	US TREASURY N/B	04/30/2013	0.625%	2,000,000.00	2,000,709.83	815.22	3,111.60	DEUTSCHE BANK SECURITIES, INC.
05/25/2011	912828QM5	US TREASURY N/B	05/15/2014	1.000%	20,000,000.00	20,010,937.50	5,434.78	51,562.50	Morgan Stanley
05/25/2011	912828QM5	US TREASURY N/B	05/15/2014	1.000%	50,000,000.00	50,027,343.75	13,586.96	128,906.25	Morgan Stanley
05/26/2011	36962G4E1	GENERAL ELEC CAP CORP	08/13/2012	3.500%	5,000,000.00	4,991,800.00	50,069.44	173,900.00	U.S. Bank
05/26/2011	9127953D1	US TREASURY BILL	08/11/2011	0.000%	24,820,000.00	24,798,156.20	0.00	19,587.59	CITIGROUP GLOBAL MARKETS INC.
05/31/2011	060505AQ7	BANK OF AMERICA CORP	04/15/2012	6.250%	1,000,000.00	1,082,020.00	7,986.11	(33,360.00)	BARCLAYS CAPITAL INC FIXED INC
05/31/2011	38141GCG7	GOLDMAN SACHS GROUP INC	09/01/2012	5.700%	1,000,000.00	1,084,020.00	14,250.00	(27,150.00)	Goldman Sachs
06/01/2011	835574AN4	SONOMA PENSION OBLIG	06/01/2013	6.625%	230,000.00	244,950.00	0.00	(14,950.00)	CALLED - NOT APPLICABLE
06/02/2011	912828QE3	US TREASURY N/B	04/30/2013	0.625%	6,000,000.00	6,002,129.48	3,362.77	20,584.78	DEUTSCHE BANK SECURITIES, INC.
06/06/2011	912828QF0	US TREASURY N/B	04/30/2016	2.000%	1,300,000.00	1,313,761.72	2,614.13	12,339.84	Goldman Sachs
06/06/2011	912828KX7	US TREASURY N/B	06/15/2012	1.875%	1,400,000.00	1,395,793.75	12,475.96	27,721.88	CITIGROUP GLOBAL MARKETS INC.
06/06/2011	912828KC3	US TREASURY N/B	02/15/2012	1.375%	1,500,000.00	1,516,699.22	6,324.24	(4,042.97)	DEUTSCHE BANK SECURITIES, INC.
06/06/2011	912828KX5	US TREASURY N/B	04/15/2012	1.375%	4,000,000.00	3,987,435.28	7,814.21	53,033.47	DEUTSCHE BANK SECURITIES, INC.
06/06/2011	313444UU6	FREDDIE MAC	07/15/2014	5.000%	15,200,000.00	17,342,288.00	297,666.67	(267,003.20)	DEUTSCHE BANK SECURITIES, INC.
06/07/2011	36962G3K8	GENERAL ELEC CAP CORP	10/19/2012	5.250%	2,000,000.00	2,137,800.00	14,000.00	(15,640.00)	RBS SECURITIES INC
06/07/2011	912828QM5	US TREASURY N/B	05/15/2014	1.000%	38,000,000.00	38,101,863.24	23,750.00	171,261.76	Morgan Stanley
06/08/2011	24424DAA7	JOHN DEERE CAPITAL CORP TLGP	06/19/2012	2.875%	3,500,000.00	3,619,705.00	47,237.85	(25,905.00)	Goldman Sachs
06/08/2011	060505AQ7	BANK OF AMERICA CORP	04/15/2012	6.250%	3,500,000.00	3,787,070.00	32,204.86	(120,890.00)	BARCLAYS CAPITAL INC FIXED INC
06/08/2011	912828L7	US TREASURY N/B	03/31/2013	0.750%	26,100,000.00	26,161,171.88	36,903.69	107,050.78	Morgan Stanley
06/16/2011	31398AJ94	FANNIE MAE	05/07/2013	1.750%	1,825,000.00	1,817,436.56	3,459.90	51,129.84	BARCLAYS CAPITAL INC FIXED INC
06/17/2011	912828L7	US TREASURY N/B	03/31/2013	0.750%	2,000,000.00	1,997,037.94	3,196.72	17,330.36	Goldman Sachs
06/17/2011	912828PW4	US TREASURY N/B	12/31/2012	0.625%	2,000,000.00	1,998,053.58	5,801.10	12,017.85	CITIGROUP GLOBAL MARKETS INC.
06/17/2011	665859AH7	NORTHERN TRUST CORP	11/09/2012	5.200%	2,692,000.00	2,934,454.64	14,776.09	(71,324.20)	Morgan Stanley
06/17/2011	912828NU0	US TREASURY N/B	08/15/2013	0.750%	15,000,000.00	14,992,968.75	37,914.36	112,500.00	Morgan Stanley
06/20/2011	912828QP8	US TREASURY N/B	05/31/2016	1.750%	13,200,000.00	13,283,398.44	12,622.95	81,601.56	CREDIT SUISSE SECURITIES (USA)
06/21/2011	912828KX7	US TREASURY N/B	06/15/2012	1.875%	2,900,000.00	2,901,052.69	891.39	45,845.75	CITIGROUP GLOBAL MARKETS INC.
06/21/2011	912828QP8	US TREASURY N/B	05/31/2016	1.750%	13,200,000.00	13,364,339.08	13,254.10	(44,714.08)	BARCLAYS CAPITAL INC FIXED INC
06/22/2011	912828QP8	US TREASURY N/B	05/31/2016	1.750%	30,200,000.00	30,473,030.40	31,767.76	57,282.10	CREDIT SUISSE SECURITIES (USA)
06/23/2011	9127952F7	US TREASURY BILL	09/22/2011	0.000%	9,700,000.00	9,698,868.33	0.00	1,131.67	CREDIT SUISSE SECURITIES (USA)
06/23/2011	912828QP8	US TREASURY N/B	05/31/2016	1.750%	30,200,000.00	30,528,809.14	33,211.75	29,815.86	CREDIT SUISSE SECURITIES (USA)

ATTACHMENT III
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY
QUARTERLY LOSS REPORT
FOR THE QUARTER ENDED 04/01/11 TO 06/30/11

Settle Date	Cusip	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
06/24/2011	438516AW6	HONEYWELL INTERNATIONAL	03/01/2013	4.250%	500,000.00	497,950.00	6,670.14	32,575.00	CITIGROUP GLOBAL MARKETS INC.
06/24/2011	3135G0AP8	FANNIE MAE	02/27/2014	1.250%	2,500,000.00	2,498,875.00	10,156.25	36,480.00	DEUTSCHE BANK SECURITIES, INC.
06/24/2011	912828QP8	US TREASURY N/B	05/31/2016	1.750%	30,200,000.00	30,557,002.66	34,655.74	67,684.84	BARCLAYS CAPITAL INC FIXED INC
06/28/2011	912795X63	US TREASURY BILL	07/28/2011	0.000%	3,200,000.00	3,197,007.11	0.00	2,995.56	UBS FINANCIAL SERVICES INC.
06/28/2011	9127953B5	US TREASURY BILL	08/04/2011	0.000%	7,000,000.00	6,993,983.89	0.00	5,998.12	CREDIT SUISSE SECURITIES (USA)
06/28/2011	9127952F7	US TREASURY BILL	09/22/2011	0.000%	9,700,000.00	9,699,946.12	0.00	(247.36)	CITIGROUP GLOBAL MARKETS INC.
06/29/2011	912828QP8	US TREASURY N/B	05/31/2016	1.750%	25,000,000.00	25,347,743.75	34,665.30	(230,556.25)	BARCLAYS CAPITAL INC FIXED INC
					639,687,000.00	648,573,904.53	1,742,681.45	581,539.82	



Metro

Los Angeles County
Metropolitan Transportation Authority

One Gateway Plaza
Los Angeles, CA 90012-2952

213.922.2000 Tel
metro.net

ATTACHMENT IV
Quarterly Certification of Liquidity
As of June 30, 2011

In accordance with section 53646 (b)(3) of the California Government Code, I certify that there is sufficient liquidity to meet the LACMTA's budgeted expenditure requirements for the next six months.

Terry Matsumoto
Chief Financial Services Officer and Treasurer

ATTACHMENT V

Los Angeles County Metropolitan Transportation Authority
 Schedule of Proposed and Recent Financings - as of June 30, 2011
 (Amounts in Millions)

Bond Issue	Security	Total Issuance Amount	Purpose of Financing			Timing (Fiscal Year)
			New Money Financing	To Refund Commercial Paper	To Refund Long-Term Bonds	
Refund Prop A 2001-B & Commercial Paper	Prop A	\$275.0		\$125.0	\$150.0	2nd Qtr FY2012



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LOS ANGELES MTA INTERNAL MANAGER
 ACCOUNT 19-505980

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Cash And Equivalents						
Money Markets						
First Amer Govt Oblig Fund Cl Z 31846V567 Asset Minor Code 1	586,432.910	586,432.91 1.0000	586,432.91	.00 .00	.00	0.00
Total Money Markets	586,432.910	586,432.91	586,432.91	.00 .00	.00	0.00

US Treas & Agency Short Term Obligat

F H L B Disc Nts 6/01/11 313384GH6 Asset Minor Code 23	.000	.00 1.0000	.00	.00 - 180.55	.00	0.00
F H L B Disc Nts 6/03/11 313384GK9 Asset Minor Code 23	.000	.00 1.0000	.00	.00 - 140.00	.00	0.00
F H L B Disc Nts 6/06/11 313384GN3 Asset Minor Code 23	.000	.00 1.0000	.00	.00 - 222.22	.00	0.00
F H L B Disc Nts 6/08/11 313384GQ6 Asset Minor Code 23	.000	.00 1.0000	.00	.00 - 233.33	.00	0.00
F H L B Disc Nts 6/10/11 313384GS2 Asset Minor Code 23	.000	.00 1.0000	.00	.00 - 36.67	.00	0.00
F H L B Disc Nts 7/20/11 313384JJ9 Asset Minor Code 23	15,000,000.000	14,999,850.00 1.0000	14,999,912.50	- 62.50 - 62.50	.00	0.00
F H L B Disc Nts 8/05/11 313384KA6 Asset Minor Code 23	20,000,000.000	19,999,600.00 1.0000	19,999,588.89	11.11 11.11	.00	0.00
F H L M C Disc Nt 7/27/11 313396JR5 Asset Minor Code 23	23,000,000.000	22,999,770.00 1.0000	22,999,982.11	- 212.11 - 212.11	.00	0.00
F H L M C Disc Nt 9/19/11 313396LX9 Asset Minor Code 23	1,000,000.000	999,930.00 .9999	999,812.50	117.50 117.50	.00	0.00

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LOS ANGELES MTA INTERNAL MANAGER
ACCOUNT 19-505980

Page 9 of 51
Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Total Corporate Short Term Obligatio	50,800,000.000	50,796,082.00	50,798,254.11	- 2,172.11 - 2,925.45	.00	0.31
Total Cash And Equivalents	124,386,432.910	124,372,044.91	124,361,340.36	10,704.55 - 634.89	.00	0.13
US Government Issues						
F H L M C M T N 3.875% 6/29/11 Standard & Poors Rating: AAA Moody's Rating: AAA 3137EABN8 Asset Minor Code 22	.000	100.0000	.00	.00 146,675.55	.00	0.00
U S Treasury Nt 1.375% 4/15/12 Standard & Poors Rating: N/R Moody's Rating: AAA 912828KK5 Asset Minor Code 21	8,000,000.000	8,075,040.00 100.9380	8,076,562.50	- 1,522.50 - 6,800.00	23,142.08	1.38
Total US Government Issues	8,000,000.000	8,075,040.00	8,076,562.50	- 1,522.50 139,875.55	23,142.08	1.38
Miscellaneous						
Miscellaneous Assets						
Client Collateral For Bk Of Montreal*** 99MSCS6R8 Asset Minor Code 91	2,000,000.000	.00 .0000	1.00	- 1.00 .00	.00	0.00
Total Miscellaneous Assets	2,000,000.000	.00	1.00	- 1.00 .00	.00	0.00
Total Miscellaneous	2,000,000.000	.00	1.00	- 1.00 .00	.00	0.00

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LOS ANGELES MTA LM CAPITAL
 ACCOUNT 19-505981

Page 6 of 28
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Cash And Equivalents						
Money Markets						
First Amer Govt Oblig Fund Cl Z 31846V567 Asset Minor Code 1	2,651,706.650	2,651,706.65 1.0000	2,651,706.65	.00 .00	.00	0.00
Total Money Markets	2,651,706.650	2,651,706.65	2,651,706.65	.00 .00	.00	0.00
Total Cash And Equivalents	2,651,706.650	2,651,706.65	2,651,706.65	.00 .00	.00	0.00

US Government Issues

F H L B Deb 4.500% 11/15/12 Standard & Poors Rating: AAA Moody's Rating: AAA 3133MTZL5 Asset Minor Code 22	1,400,000.000	1,477,056.00 105.5040	1,535,534.00	-58,478.00 -5,264.00	8,050.00	4.26
F H L B Deb 3.625% 10/18/13 Standard & Poors Rating: AAA Moody's Rating: AAA 3133XSAE8 Asset Minor Code 22	3,600,000.000	3,842,316.00 106.7310	3,818,270.00	24,046.00 -3,384.00	26,462.50	3.37
F H L B M T N 1.625% 11/21/12 Standard & Poors Rating: AAA Moody's Rating: AAA 3133XVEM9 Asset Minor Code 22	2,600,000.000	2,644,304.00 101.7040	2,646,460.00	-2,156.00 -3,718.00	4,694.44	1.57
F F C B Deb 2.625% 4/17/14 Standard & Poors Rating: AAA Moody's Rating: AAA 31331GTJ8 Asset Minor Code 22	2,300,000.000	2,410,722.00 104.8140	2,407,682.00	3,040.00 -3,110.00	12,410.42	2.48
F F C B Deb 1.620% 4/25/14 Standard & Poors Rating: AAA Moody's Rating: AAA 31331KHF0 Asset Minor Code 22	1,400,000.000	1,412,726.00 100.9090	1,413,020.00	-294.00 -1,302.00	4,158.00	1.58

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 15-0-01-B-82 -188-04
 0102 -11-00355-04



LOS ANGELES MTA LM CAPITAL
 ACCOUNT 19-505981

Page 8 of 28
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
U S Treasury Nt 3.375% 11/30/12 Standard & Pooors Rating: N/R Moody's Rating: AAA 912828HK9 Asset Minor Code 21	5,100,000.000	5,318,331.00 104.2810	5,352,959.83	- 34,628.83 - 14,081.50	14,578.89	3.26
U S Treasury Nt 2.875% 1/31/13 Standard & Pooors Rating: N/R Moody's Rating: AAA 912828HQ6 Asset Minor Code 21	4,000,000.000	4,157,360.00 103.9340	4,152,669.66	4,690.34 - 11,080.00	47,969.61	2.79
U S Treasury Bd 3.125% 4/30/13 Standard & Pooors Rating: N/R Moody's Rating: AAA 912828HY9 Asset Minor Code 21	4,900,000.000	5,140,590.00 104.9100	5,142,113.32	- 1,523.32 - 13,464.06	25,798.23	2.95
U S Treasury Nt 3.375% 7/31/13 Standard & Pooors Rating: N/R Moody's Rating: AAA 912828JG6 Asset Minor Code 21	3,000,000.000	3,181,170.00 106.0390	3,180,553.58	616.42 - 5,640.00	42,234.12	3.20
U S Treasury Nt 2.750% 10/31/13 Standard & Pooors Rating: N/R Moody's Rating: AAA 912828JQ4 Asset Minor Code 21	4,900,000.000	5,145,000.00 105.0000	5,143,655.14	1,344.86 - 9,744.06	22,702.45	2.57
U S Treasury Nt 1.750% 1/31/14 Standard & Pooors Rating: N/R Moody's Rating: AAA 912828JZ4 Asset Minor Code 21	4,500,000.000	4,624,785.00 102.7730	4,615,924.67	8,860.33 - 4,590.00	32,848.76	1.65
U S Treasury Nt 1.375% 2/15/12 Standard & Pooors Rating: N/R Moody's Rating: AAA 912828KC3 Asset Minor Code 21	.000	.00 100.7690	.00	.00 3,874.22	.00	0.00
U S Treasury Nt 1.375% 4/15/12 Standard & Pooors Rating: N/R Moody's Rating: AAA 912828KK5 Asset Minor Code 21	.000	.00 100.9380	.00	.00 - 53,484.72	.00	0.00



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LOS ANGELES MTA LM CAPITAL
 ACCOUNT 19-505981

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Citibank Na 1.750% 12/28/12 Standard & Poors Rating: AAA Moody's Rating: AAA 17314JAT0 Asset Minor Code 28	2,000,000.000	2,037,380.00 101.8690	2,041,700.00	- 4,320.00 - 4,280.00	291.67	1.66
John Deere Cap Mtn 2.875% 6/19/12 Standard & Poors Rating: AAA Moody's Rating: AAA 24424DAA7 Asset Minor Code 28	.000	.00 102.5420	.00	.00 26,290.00	.00	0.00
Dell Inc 2.100% 4/01/14 Standard & Poors Rating: A- Moody's Rating: A2 24702RAN1 Asset Minor Code 28	2,500,000.000	2,543,950.00 101.7580	2,525,945.00	18,005.00 - 5,950.00	13,270.83	2.06
Gmac LLC 2.200% 12/19/12 Standard & Poors Rating: AAA Moody's Rating: AAA 36186CBF9 Asset Minor Code 28	2,500,000.000	2,563,450.00 102.5380	2,546,622.50	16,827.50 - 5,175.00	1,833.33	2.14
Gen Elec Cap Crp Mtn 5.250% 10/19/12 Standard & Poors Rating: AA+ Moody's Rating: AA2 36962G3K8 Asset Minor Code 28	1,000,000.000	1,054,230.00 105.4230	1,027,050.00	27,180.00 - 6,100.00	10,500.00	4.93
Gen Elec Cap Crp Mtn 2.625% 12/28/12 Standard & Poors Rating: AAA Moody's Rating: AAA 36967HAY3 Asset Minor Code 28	2,300,000.000	2,369,529.00 103.0230	2,378,085.00	- 8,556.00 - 10,557.00	503.13	2.52
Glaxosmithkline 4.375% 4/15/14 Standard & Poors Rating: A+ Moody's Rating: A1 37737ZAA5 Asset Minor Code 28	1,000,000.000	1,088,620.00 108.8620	1,083,850.00	4,770.00 - 580.00	9,236.11	4.04
Goldman Sachs Group 4.750% 7/15/13 Standard & Poors Rating: A Moody's Rating: A1 38141GDK7 Asset Minor Code 28	3,000,000.000	3,166,890.00 105.5630	3,094,335.00	72,555.00 - 22,830.00	65,708.33	4.45

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 15-0-01-B-82 -188-04
 0102 -11-00355-04



LOS ANGELES MTA LM CAPITAL
 ACCOUNT 19-505981

Page 12 of 28
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Pepsico Inc 4.650% 2/15/13 Standard & Pooers Rating: A- Moody's Rating: AA3 713448BG2 Asset Minor Code 28	1,000,000.000	1,062,650.00 106.2650	1,025,150.00	37,500.00 - 3,750.00	17,566.67	4.32
Wachovia Corp 4.875% 2/15/14 Standard & Pooers Rating: A+ Moody's Rating: A2 929903AE2 Asset Minor Code 28	3,000,000.000	3,191,280.00 106.3760	3,175,350.00	15,930.00 - 38,400.00	55,250.00	4.60
Wal Mart Stores Inc 3.000% 2/03/14 Standard & Pooers Rating: AA Moody's Rating: AA2 931142CN1 Asset Minor Code 28	1,500,000.000	1,578,570.00 105.2380	1,461,795.00	116,775.00 - 5,220.00	18,500.00	2.85
Total Corporate Issues	39,800,000.000	41,792,731.00	40,761,369.10	1,031,361.90 - 145,866.00	412,144.37	3.70
Total Assets	114,951,706.650	119,843,643.65	118,820,040.64	1,023,603.01 - 403,530.65	856,195.32	2.88
Accrued Income	.000	856,195.32	856,195.32			
Grand Total	114,951,706.650	120,699,838.97	119,676,235.96			

ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

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LOS ANGELES MTA PIMCO
 ACCOUNT 19-505982

Page 8 of 102
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Citigroup Repo Agree 0.040% 7/01/11 9AMRQWC70 Asset Minor Code 6	6,600,000.000	6,600,000.00 1.0000	6,600,000.00	.00 .00	.00	0.00
Barclays Repo Agree 0.010% 7/01/11 9AMRQWC88 Asset Minor Code 6	2,500,000.000	2,500,000.00 1.0000	2,500,000.00	.00 .00	.00	0.00
Total Other Cash Equivalents	50,200,000.000	50,200,000.00	50,200,000.00	.00 .00	.00	0.00
Total Cash And Equivalents	62,160,509.000	62,159,307.80	62,157,433.13	1,874.67 -6,851.40	.00	0.00
US Government Issues						
F H L M C M T N 5.000% 7/15/14 Standard & Poors Rating: AAA Moody's Rating: AAA 3134A4UU6 Asset Minor Code 22	21,200,000.000	23,697,996.00 111.7830	24,187,928.00	-489,932.00 241,344.00	488,777.78	4.47
F N M A Deb 5.250% 8/01/12 Standard & Poors Rating: A Moody's Rating: AA2 31359MNU3 Asset Minor Code 22	2,600,000.000	2,735,148.00 105.1980	2,806,622.00	-71,474.00 -10,972.00	56,875.00	4.94
F N M A Gld Remic 6.500% 7/18/12 Standard & Poors Rating: N/R Moody's Rating: N/R 31359PF92 Asset Minor Code 30	2,187.590	2,223.62 101.6470	2,264.84	-41.22 2.36	11.85	6.39
F N M A #465469 3.492% 7/01/15 Standard & Poors Rating: N/A Moody's Rating: N/A 31381NCE1 Asset Minor Code 24	889,832.370	916,607.43 103.0090	934,880.14	-18,272.71 -1,585.37	2,506.28	3.39
F N M A M T N 1.250% 3/14/14 Standard & Poors Rating: AAA Moody's Rating: AAA 31398A3K6 Asset Minor Code 22	6,700,000.000	6,772,762.00 101.0860	6,715,276.00	57,486.00 9,313.00	24,892.36	1.18

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LOS ANGELES MTA PIMCO
ACCOUNT 19-505982

Page 10 of 102
Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Alltel Corp Standard & Pooers Rating: A- Moody's Rating: N/A 020039DB6 Asset Minor Code 28	1,000,000.000	1,060.830.00 106.0830	1,115,680.00	- 54,850.00 - 5,390.00	35,000.00	6.59
American Express Mtn Standard & Pooers Rating: BBB+ Moody's Rating: A2 0258M0CW7 Asset Minor Code 28	3,600,000.000	3,875,544.00 107.6540	3,587,652.00	287,892.00 - 19,944.00	34,662.50	5.48
Bank Of America Mtn Standard & Pooers Rating: AAA Moody's Rating: AAA 06050BAJ0 Asset Minor Code 28	12,000,000.000	12,245,520.00 102.0460	12,349,560.00	- 104,040.00 - 16,440.00	7,125.00	2.35
Bank Of America Standard & Pooers Rating: A Moody's Rating: A2 06051GDW6 Asset Minor Code 28	4,000,000.000	4,213,880.00 105.3470	3,988,960.00	224,920.00 - 24,080.00	32,666.67	4.65
Bear Stearns Co Mtn Standard & Pooers Rating: A+ Moody's Rating: AA3 073928X73 Asset Minor Code 28	9,400,000.000	10,035,534.00 106.7610	9,773,536.00	261,998.00 - 49,914.00	255,875.83	6.46
Citigroup Inc Standard & Pooers Rating: A Moody's Rating: A3 172967DP3 Asset Minor Code 28	1,800,000.000	1,929,168.00 107.1760	1,669,896.00	259,272.00 - 17,172.00	52,357.50	5.41
Citigroup Inc Standard & Pooers Rating: A Moody's Rating: A3 172967EQ0 Asset Minor Code 28	500,000.000	530,840.00 106.1680	503,472.00	27,368.00 - 3,955.00	6,111.11	5.18
Citigroup Inc Standard & Pooers Rating: A Moody's Rating: A3 172967EU1 Asset Minor Code 28	3,200,000.000	3,480,192.00 108.7560	3,380,213.00	99,979.00 - 38,112.00	76,266.67	5.97

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LOS ANGELES MTA PIMCO
 ACCOUNT 19-505982

Page 12 of 102
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Goldman Sachs Gp Min 3.700% 8/01/15 Standard & Pooers Rating: A Moody's Rating: A1 38141EA74 Asset Minor Code 28	3,000,000.000	3,054,810.00 101.8270	3,134,700.00	- 79,890.00 8,820.00	46,250.00	3.63
Goldman Sachs Gp 5.450% 11/01/12 Standard & Pooers Rating: A Moody's Rating: A1 38144LAC4 Asset Minor Code 28	1,000,000.000	1,056,880.00 105.6880	900,420.00	156,460.00 - 1,490.00	9,083.33	5.10
Hsbc Finance Corp 5.700% 6/01/11 Standard & Pooers Rating: A Moody's Rating: A3 40429CFQ0 Asset Minor Code 28	.000	.00 100.0000	.00	.00 11,695.00	.00	0.00
Hewlett Packard Co 1.250% 9/13/13 Standard & Pooers Rating: A Moody's Rating: A2 428236BB8 Asset Minor Code 28	2,500,000.000	2,512,125.00 100.4850	2,498,025.00	14,100.00 2,475.00	9,375.00	1.19
Household Finance 6.375% 10/15/11 Standard & Pooers Rating: A Moody's Rating: A3 441812JW5 Asset Minor Code 28	4,950,000.000	5,028,408.00 101.5840	5,249,445.00	- 221,037.00 - 29,700.00	66,618.75	6.30
Household Fin 6.375% 11/27/12 Standard & Pooers Rating: A Moody's Rating: A3 441812KA1 Asset Minor Code 28	4,100,000.000	4,386,262.00 106.9820	4,480,193.00	- 93,931.00 - 28,454.00	24,685.42	5.98
Jp Morgan Chase Co 5.375% 10/01/12 Standard & Pooers Rating: A+ Moody's Rating: AA3 46625HGT1 Asset Minor Code 28	1,000,000.000	1,056,720.00 105.6720	1,000,270.00	56,450.00 - 1,260.00	13,437.50	5.11
Keycorp Min 6.500% 5/14/13 Standard & Pooers Rating: BBB+ Moody's Rating: BAA1 49326EEB5 Asset Minor Code 28	1,500,000.000	1,632,225.00 108.8150	1,323,750.00	308,475.00 - 6,540.00	12,729.17	5.97

00734601
15-0-01-B-82 -188-04
0101 -11-00355-04



LOS ANGELES MTA PIMCO
ACCOUNT 19-505982

Page 14 of 102
Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
National City Bank 6.200% 12/15/11 Standard & Pooers Rating: A Moody's Rating: A3 63534PAC1 Asset Minor Code 28	2,400,000.000	2,458,752.00 102.4480	2,175,000.00	283,752.00 - 11,520.00	6,613.33	6.05
National Rural Util 7.250% 3/01/12 Standard & Pooers Rating: A Moody's Rating: A2 637432CU7 Asset Minor Code 28	1,300,000.000	1,357,135.00 104.3950	1,411,852.00	-54,717.00 - 7,774.00	31,416.67	6.89
Pnc Funding Corp 2.300% 6/22/12 Standard & Pooers Rating: AAA Moody's Rating: AAA 69351CAC7 Asset Minor Code 28	12,000,000.000	12,241,680.00 102.0140	12,335,520.00	-93,840.00 - 4,440.00	6,900.00	2.25
Sbc Communications 5.875% 8/15/12 Standard & Pooers Rating: A- Moody's Rating: A2 78387GAK9 Asset Minor Code 28	1,000,000.000	1,055,940.00 105.5940	1,091,070.00	-35,130.00 - 5,590.00	22,194.44	5.58
Schering Plough Corp 5.300% 12/01/13 Standard & Pooers Rating: AA Moody's Rating: AA3 806605AE1 Asset Minor Code 28	2,710,000.000	2,996,555.40 110.5740	3,051,270.30	-54,714.90 6,910.50	11,969.17	4.79
Sovereign Bancorp 2.500% 6/15/12 Standard & Pooers Rating: AAA Moody's Rating: AAA 846042AB5 Asset Minor Code 28	12,000,000.000	12,242,040.00 102.0170	12,366,600.00	- 124,560.00 - 24,720.00	13,333.33	2.45
Toyota Mtr Cred Mtn 1.375% 8/12/13 Standard & Pooers Rating: AA- Moody's Rating: AA3 89233P4H6 Asset Minor Code 28	6,500,000.000	6,544,590.00 100.6860	6,494,475.00	50,115.00 1,820.00	34,508.68	1.39
US Central Federal 1.900% 10/19/12 Standard & Pooers Rating: AAA Moody's Rating: AAA 90345AAC6 Asset Minor Code 28	4,000,000.000	4,071,040.00 101.7760	4,104,400.00	- 33,360.00 - 9,280.00	15,200.00	1.86

00734601
 15-0-01-B-82-188-04
 0101 -11-00355-04

LOS ANGELES MTA PIMCO
 ACCOUNT 19-505982



Page 16 of 102
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Total Corporate Issues	198,982,000.000	206,235,391.83	205,341,340.05	894,051.78 - 592,139.29	1,659,820.26	3.67
Total Assets	402,934,528.960	413,471,237.68	413,113,089.81	358,147.87 - 756,051.71	2,375,950.54	2.46
Accrued Income	.000	2,375,950.54	2,375,950.54			
Grand Total	402,934,528.960	415,847,188.22	415,489,040.35			

ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.

For further information, please contact your account manager or relationship manager.

We provide a cash management administrative service for the temporary investment of principal and income balances in your account. The fee for providing this service will not exceed \$0.42 per month for each \$1,000 of the average daily balance invested under the cash management administrative service. The charge for this service has been deducted from your account.

00734901
 15-0-01-B-82 -188-04
 0101 -11-00355-04



LOS ANGELES MTA RBC GLOBAL ASSET
 ACCOUNT 19-505984

Page 6 of 44
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Cash And Equivalents						
Money Markets						
First Amer Govt Oblig Fund CI Z 31846V567 Asset Minor Code 1	2,070,785.240	2,070,785.24 1.0000	2,070,785.24	.00 .00	.00	0.00
Total Money Markets	2,070,785.240	2,070,785.24	2,070,785.24	.00 .00	.00	0.00
Total Cash And Equivalents	2,070,785.240	2,070,785.24	2,070,785.24	.00 .00	.00	0.00

US Government Issues

F H L B Deb Standard & Poors Rating: AAA Moody's Rating: AAA 3133XTS49 Asset Minor Code 22	10,200,000.000	10,352,694.00 101.4970	10,363,527.00	- 10,833.00 - 10,833.00	5,843.75	1.87
F N M A M T N Standard & Poors Rating: AAA Moody's Rating: AAA 3135G0AP8 Asset Minor Code 22	1,760,000.000	1,782,070.40 101.2540	1,759,496.76	22,573.64 - 26,015.63	7,577.77	1.18
F N M A M T N Standard & Poors Rating: AAA Moody's Rating: N/A 3135G0BR3 Asset Minor Code 22	2,500,000.000	2,496,800.00 99.8720	2,495,750.00	1,050.00 1,050.00	486.11	0.50
F H L M C M T N Standard & Poors Rating: AAA Moody's Rating: AAA 3137EACQ0 Asset Minor Code 22	5,000,000.000	5,016,750.00 100.3350	4,993,300.00	23,450.00 - 1,500.00	260.41	0.59
F H L M C M T N Standard & Poors Rating: AAA Moody's Rating: AAA 3137EACS6 Asset Minor Code 22	5,000,000.000	5,025,650.00 100.5130	4,987,900.00	37,750.00 - 550.00	9,687.50	0.69

00734901
 15-0-01-B-82 -188-04
 0101 -11-00355-04



LOS ANGELES MTA RBC GLOBAL ASSET
 ACCOUNT 19-505984

Page 8 of 44
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
F N M A #464313 3.089% 1/01/15 Standard & Poors Rating: N/A Moody's Rating: N/A 31381LYJ0 Asset Minor Code 24	988,405.400	1,018,690.14 103.0640	1,025,161.72	- 6,471.58 - 1,703.66	2,462.67	3.00
F N M A #464791 3.069% 3/01/15 Standard & Poors Rating: N/A Moody's Rating: N/A 31381MKC8 Asset Minor Code 24	1,070,000.000	1,096,899.80 102.5140	1,108,536.72	- 11,636.92 - 1,968.80	2,648.25	3.02
F N M A #464942 3.513% 5/01/15 Standard & Poors Rating: N/A Moody's Rating: N/A 31381MP33 Asset Minor Code 24	1,225,000.000	1,264,543.00 103.2280	1,247,968.75	16,574.25 - 2,842.00	3,470.83	3.39
F N M A #465697 3.069% 9/01/15 Standard & Poors Rating: N/A Moody's Rating: N/A 31381NKJ1 Asset Minor Code 24	920,000.000	942,678.00 102.4650	956,081.25	- 13,403.25 - 1,527.20	2,277.00	3.02
F N M A #465895 2.428% 8/01/15 Standard & Poors Rating: N/A Moody's Rating: N/A 31381NRQ8 Asset Minor Code 24	1,820,000.000	1,833,741.00 100.7550	1,853,840.63	- 20,099.63 - 2,893.80	3,564.17	2.38
F N M A #466260 2.170% 10/01/15 Standard & Poors Rating: N/A Moody's Rating: N/A 31381N5V1 Asset Minor Code 24	1,690,000.000	1,684,237.10 99.6590	1,708,484.38	- 24,247.28 - 1,994.20	2,957.50	2.20
F N M A #467113 3.410% 3/01/16 Standard & Poors Rating: N/A Moody's Rating: N/A 31381P3W6 Asset Minor Code 24	498,165.700	514,012.35 103.1810	508,440.36	5,571.99 - 1,108.89	1,369.90	3.29
F N M A #467141 2.872% 1/01/16 Standard & Poors Rating: N/A Moody's Rating: N/A 31381P5A2 Asset Minor Code 24	630,372.860	640,149.94 101.5510	642,586.33	- 2,436.39 - 1,088.68	1,460.30	2.85

00734901
15-0-01-B-82-188-04
0101 -11-00355-04



LOS ANGELES MTA RBC GLOBAL ASSET
ACCOUNT 19-505984

Page 10 of 44
Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
S B A Gld Dev Prtn 5.24173% 8/10/12 Standard & Pooers Rating: N/A Moody's Rating: N/A 831641DK8 Asset Minor Code 30	90,659.400	94.189.68 103.8940	91,367.69	2,821.99 - 201.26	667.73	5.00
U S Treasury Nt 0.375% 9/30/12 Standard & Pooers Rating: N/R Moody's Rating: AAA 912828NX4 Asset Minor Code 21	10,000,000.000	10,011,300.00 100.1130	9,987,533.50	23,766.50 - 2,400.00	9,426.23	0.39
U S Treasury Nt 0.375% 8/31/12 Standard & Pooers Rating: N/R Moody's Rating: AAA 912828PH7 Asset Minor Code 21	5,000,000.000	5,006,650.00 100.1330	4,997,477.69	9,172.31 - 400.00	6,335.85	0.39
U S Treasury Nt 0.625% 12/31/12 Standard & Pooers Rating: N/R Moody's Rating: N/A 912828PW4 Asset Minor Code 21	.000	.00 100.4100	.00	.00 - 10,926.42	.00	0.00
U S Treasury Nt 0.625% 4/30/13 Standard & Pooers Rating: N/A Moody's Rating: AAA 912828QE3 Asset Minor Code 21	.000	.00 100.3590	.00	.00 - 19,410.53	.00	0.00
U S Treasury Nt 0.750% 3/31/13 Standard & Pooers Rating: N/A Moody's Rating: AAA 912828QL7 Asset Minor Code 21	.000	.00 100.5860	.00	.00 - 15,302.06	.00	0.00
Total US Government Issues	65,197,702.100	65,929,018.03	65,699,418.51	229,599.52 - 161,757.27	94,044.88	1.56

Corporate Issues

Att Inc 4.950% 1/15/13 Standard & Pooers Rating: A- Moody's Rating: A2 00206RAF9 Asset Minor Code 28	725,000.000	768,514.50 106.0020	779,643.25	- 11,128.75 - 2,711.50	16,548.13	4.62
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ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Caterpillar Finl Mtn 1.375% 5/20/14 Standard & Poors Rating: A Moody's Rating: A2 14912L4V0 Asset Minor Code 28	1,000,000.000	1,004.080.00 100.4080	999,470.00	4,610.00 - 970.00	1,565.97	1.39
Cisco Systems 1.625% 3/14/14 Standard & Poors Rating: A+ Moody's Rating: A1 17275RAJ1 Asset Minor Code 28	750,000.000	757,320.00 100.9760	749,107.50	8,212.50 - 2,797.50	3,554.69	1.58
Citigroup Inc 6.000% 2/21/12 Standard & Poors Rating: A Moody's Rating: A3 172967BJ9 Asset Minor Code 28	500,000.000	516,465.00 103.2930	530,605.00	- 14,140.00 - 2,505.00	10,833.33	5.80
Citigroup Inc 6.500% 8/19/13 Standard & Poors Rating: A Moody's Rating: A3 172967EU1 Asset Minor Code 28	525,000.000	570,969.00 108.7560	578,224.50	- 7,255.50 - 6,252.75	12,512.50	5.97
Citigroup Fndg 1.875% 10/22/12 Standard & Poors Rating: AAA Moody's Rating: AAA 17313YAL5 Asset Minor Code 28	6,995,000.000	7,131,052.75 101.9450	7,114,913.25	16,139.50 - 13,360.45	25,138.29	1.86
Coca Cola Co 3.625% 3/15/14 Standard & Poors Rating: A+ Moody's Rating: AA3 191216AL4 Asset Minor Code 28	400,000.000	426,380.00 106.5950	434,034.41	- 7,654.41 - 3,136.00	4,269.44	3.37
Coca Cola Co The 0.750% 11/15/13 Standard & Poors Rating: A+ Moody's Rating: AA3 191216AN0 Asset Minor Code 28	480,000.000	477,561.60 99.4920	479,774.40	- 2,212.80 24.00	460.00	0.70
Colgate Palm Co Mtn 1.250% 5/01/14 Standard & Poors Rating: AA- Moody's Rating: AA3 19416QDT4 Asset Minor Code 28	775,000.000	779,913.50 100.6340	773,868.50	6,045.00 - 356.50	1,533.85	1.19

00734901
15-0-01-B-82 -188-04
0101 -11-00355-04



LOS ANGELES MTA RBC GLOBAL ASSET
ACCOUNT 19-505984

Page 14 of 44
Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Honeywell Intl 4.250% 3/01/13 Standard & Poors Rating: A Moody's Rating: A2 438516AW6 Asset Minor Code 28	.000	105.8360	.00	- 32,895.00	.00	0.00
Illinois Tool Wk 5.150% 4/01/14 Standard & Poors Rating: A+ Moody's Rating: A1 452308AH2 Asset Minor Code 28	815,000.000	904,364.75 110.9650	903,730.90	633.85 - 3,211.10	10,493.13	4.59
IBM Corp 1.250% 5/12/14 Standard & Poors Rating: A+ Moody's Rating: AA3 459200GW5 Asset Minor Code 28	400,000.000	400,876.00 100.2190	399,624.00	1,252.00 - 468.00	680.56	1.19
Jpmorgan Chase 4.650% 6/01/14 Standard & Poors Rating: A+ Moody's Rating: AA3 46625HHN3 Asset Minor Code 28	920,000.000	988,411.20 107.4360	969,689.20	18,722.00 - 7,378.40	3,565.00	4.28
Johnson And Johnson 1.200% 5/15/14 Standard & Poors Rating: AAA Moody's Rating: AAA 478160AX2 Asset Minor Code 28	1,500,000.000	1,504,485.00 100.2990	1,498,245.00	6,240.00 - 450.00	2,050.00	1.19
Jp Morgan Chase Co 2.125% 12/26/12 Standard & Poors Rating: AAA Moody's Rating: AAA 481247AM6 Asset Minor Code 28	2,500,000.000	2,560,075.00 102.4030	2,534,163.95	25,911.05 - 6,580.80	737.85	2.05
Medtronic Inc 4.500% 3/15/14 Standard & Poors Rating: AA- Moody's Rating: A1 585055AP1 Asset Minor Code 28	710,000.000	771,159.40 108.6140	768,922.90	2,236.50 - 2,335.90	9,407.50	4.14
Merrill Lynch Co Mtn 6.050% 8/15/12 Standard & Poors Rating: A Moody's Rating: A2 59018YJ36 Asset Minor Code 28	575,000.000	605,308.25 105.2710	586,362.00	18,946.25 - 2,737.00	13,141.94	5.69

00734901
 15-0-01-B-82 -188-04
 0101 -11-00355-04



LOS ANGELES MTA RBC GLOBAL ASSET
 ACCOUNT 19-505984

Page 16 of 44
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Pepsico Inc 4.650% 2/15/13 Standard & Pooors Rating: A- Moody's Rating: AA3 713448BG2 Asset Minor Code 28	500,000.000	531.325.00 106.2650	517,150.00	14,175.00 -1,875.00	8,783.33	4.32
Public Serv Co 7.875% 10/01/12 Standard & Pooors Rating: A Moody's Rating: A2 744448BU4 Asset Minor Code 28	875,000.000	950.460.00 108.6240	993,728.25	-43,268.25 -5,328.75	17,226.56	7.27
Southern Cal Ed 5.750% 3/15/14 Standard & Pooors Rating: A Moody's Rating: A1 842400FK4 Asset Minor Code 28	540,000.000	604,108.80 111.8720	610,043.40	-5,934.60 -2,543.40	9,142.50	5.09
Texas Instrument 1.375% 5/15/14 Standard & Pooors Rating: A+ Moody's Rating: A1 882508AQ7 Asset Minor Code 28	1,100,000.000	1,104.598.00 100.4180	1,098,625.00	5,973.00 -264.00	1,596.53	1.39
Travelers Cos 5.375% 6/15/12 Standard & Pooors Rating: A- Moody's Rating: A2 89417EAB5 Asset Minor Code 28	360,000.000	375,771.60 104.3810	384,339.60	-8,568.00 2,026.80	860.00	5.17
US Bancorp Mtn 2.125% 2/15/13 Standard & Pooors Rating: A+ Moody's Rating: AA3 91159HGS3 Asset Minor Code 28	565,000.000	577,610.80 102.2320	577,669.45	-58.65 -847.50	4,535.69	2.05
US Bancorp Mtn 2.000% 6/14/13 Standard & Pooors Rating: A+ Moody's Rating: AA3 91159HGW4 Asset Minor Code 28	685,000.000	699,782.30 102.1580	700,650.20	-867.90 -232.90	646.94	1.95
Verizon Comm Inc 1.950% 3/28/14 Standard & Pooors Rating: A- Moody's Rating: A3 92343VBA1 Asset Minor Code 28	425,000.000	431,919.00 101.6280	424,434.75	7,484.25 -1,355.75	2,140.94	1.86

00734901
 15-0-01-B-82 -188-04
 0101 -11-00355-04



LOS ANGELES MTA RBC GLOBAL ASSET
 ACCOUNT 19-505984

Page 18 of 44
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
San Diego Cnty Ca 4.926% 8/15/12 Standard & Poors Rating: AA+ Moody's Rating: AA2 797398EB6 Asset Minor Code 39	1,000,000.000	1,040,690.00 104.0690	1,000,000.00	40,690.00 - 2,650.00	18,609.33	4.70
Santa Clara Cnty Ca 5.546% 8/01/11 Standard & Poors Rating: AA Moody's Rating: AA2 801624AD9 Asset Minor Code 39	540,000.000	542,008.80 100.3720	570,121.20	- 28,112.40 - 1,803.60	12,478.50	5.47
Sonoma Cnty Ca 6.625% 6/01/13 Standard & Poors Rating: BBB Moody's Rating: AA2 835574AN4 Asset Minor Code 39	560,000.000	588,912.80 105.1630	596,400.00	- 7,487.20 13,084.40	3,091.67	6.27
Total Municipal Issues	4,580,000.000	4,714,367.90	4,657,026.20	57,341.70 5,126.30	77,851.53	4.91
Total Assets	117,003,487.340	119,646,268.57	119,326,217.17	320,051.40 - 317,617.47	551,738.26	2.26
Accrued Income	.000	551,738.26	551,738.26			
Grand Total	117,003,487.340	120,198,006.83	119,877,955.43			

ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

00735101
 15-0-01-B-82 -188-04
 0101 -11-00355-04



LOS ANGELES MTA WELLS CAPITAL
 ACCOUNT 19-505985

Page 7 of 33
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
F F C B Deb 1.875% 12/07/12 Standard & Poors Rating: AAA Moody's Rating: AAA 31331G2R9 Asset Minor Code 22	10,000,000.000	10,210,500.00 102.1050	10,101,500.00	109,000.00 - 16,000.00	12,500.00	1.86
F F C B Deb 1.375% 6/25/13 Standard & Poors Rating: AAA Moody's Rating: AAA 31331JPK3 Asset Minor Code 22	3,000,000.000	3,054,900.00 101.8300	2,990,640.00	64,260.00 - 1,650.00	687.50	1.37
F F C B Deb 3.875% 8/25/11 Standard & Poors Rating: AAA Moody's Rating: AAA 31331YZ86 Asset Minor Code 22	5,000,000.000	5,028,300.00 100.5660	5,015,735.71	12,564.29 - 15,600.00	67,812.50	3.87
F H L B Deb 0.875% 12/27/13 Standard & Poors Rating: AAA Moody's Rating: AAA 313371UC8 Asset Minor Code 22	4,000,000.000	4,015,520.00 100.3880	3,967,356.00	48,164.00 6,480.00	388.89	0.89
F N M A M T N 0.750% 2/26/13 Standard & Poors Rating: AAA Moody's Rating: AAA 3135G0AK9 Asset Minor Code 22	20,000,000.000	20,103,400.00 100.5170	20,104,900.00	- 1,500.00 - 1,500.00	52,083.33	0.69
F H L M C M T N 2.125% 9/21/12 Standard & Poors Rating: AAA Moody's Rating: AAA 3137EACE7 Asset Minor Code 22	10,000,000.000	10,214,800.00 102.1480	9,995,900.00	218,900.00 - 18,500.00	59,027.78	2.05
F H L M C M T N 1.625% 4/15/13 Standard & Poors Rating: AAA Moody's Rating: AAA 3137EACJ6 Asset Minor Code 22	14,500,000.000	14,799,425.00 102.0650	14,476,137.50	323,287.50 - 11,020.00	49,743.07	1.56
F H L M C M T N 0.875% 10/28/13 Standard & Poors Rating: AAA Moody's Rating: AAA 3137EACL1 Asset Minor Code 22	5,000,000.000	5,023,000.00 100.4600	4,998,965.00	24,035.00 8,000.00	7,656.25	0.89

00735101
 15-0-01-B-82 -188-04
 0101 -11-00355-04



LOS ANGELES MTA WELLS CAPITAL
 ACCOUNT 19-505985

Page 9 of 33
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
U S Treasury Nt 1.000% 3/31/12 Standard & Poors Rating: N/R Moody's Rating: AAA 912828MU1 Asset Minor Code 21	10,000,000	10,061.30 100.6130	9,991.42	69.88 - 5.50	25.14	0.99
U S Treasury Nt 1.000% 4/30/12 Standard & Poors Rating: N/R Moody's Rating: N/A 912828NB2 Asset Minor Code 21	15,000,000.000	15,099,600.00 100.6640	14,991,796.88	107,803.12 - 8,250.00	25,271.74	0.99
U S Treasury Nt 1.375% 5/15/13 Standard & Poors Rating: N/R Moody's Rating: AAA 912828NC0 Asset Minor Code 21	5,000,000.000	5,087,100.00 101.7420	5,009,960.94	77,139.06 - 2,950.00	8,780.57	1.37
U S Treasury Nt 1.125% 6/15/13 Standard & Poors Rating: N/R Moody's Rating: AAA 912828NH9 Asset Minor Code 21	10,000,000.000	10,129,300.00 101.2930	9,962,500.00	166,800.00 - 2,000.00	4,918.03	1.08
U S Treasury Nt 1.000% 7/15/13 Standard & Poors Rating: N/R Moody's Rating: AAA 912828NN6 Asset Minor Code 21	3,789,000.000	3,829,277.07 101.0630	3,794,636.99	34,640.08 303.12	17,479.64	0.98
U S Treasury Nt 0.625% 6/30/12 Standard & Poors Rating: N/R Moody's Rating: AAA 912828NS5 Asset Minor Code 21	1,500,000.000	1,505,865.00 100.3910	1,499,765.63	6,099.37 - 345.00	25.48	0.59
U S Treasury Nt 0.750% 8/15/13 Standard & Poors Rating: N/R Moody's Rating: AAA 912828NU0 Asset Minor Code 21	.000	.00 100.5310	.00	.00 - 84,431.25	.00	0.00
U S Treasury Nt 0.375% 8/31/12 Standard & Poors Rating: N/R Moody's Rating: AAA 912828PH7 Asset Minor Code 21	5,675,000.000	5,682,547.75 100.1330	5,660,166.47	22,381.28 - 454.00	7,191.19	0.39

00735101
 15-0-01-B-82 -188-04
 0101 -11-00355-04



LOS ANGELES MTA WELLS CAPITAL
 ACCOUNT 19-505985

Page 11 of 33
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Cme Group Inc 5.400% 8/01/13 Standard & Poors Rating: AA Moody's Rating: AA3 12572QAA3 Asset Minor Code 28	2,870,000.000	3,122,732.20 108.8060	3,164,863.80	-42,131.60 -6,457.50	64,575.00	4.96
Chase Issuance Trust 5.120% 10/15/14 Standard & Poors Rating: AAA Moody's Rating: AAA 161571CH5 Asset Minor Code 31	4,571,000.000	4,839,409.12 105.8720	4,901,683.28	-62,274.16 -14,307.23	10,401.57	4.81
Chevron Corp 3.450% 3/03/12 Standard & Poors Rating: AA Moody's Rating: AA1 166751AK3 Asset Minor Code 28	2,650,000.000	2,705,517.50 102.0950	2,668,703.19	36,814.31 -7,473.00	29,967.08	3.33
Cisco Systems 1.625% 3/14/14 Standard & Poors Rating: A+ Moody's Rating: A1 17275RAJ1 Asset Minor Code 28	5,700,000.000	5,755,632.00 100.9760	5,693,217.00	62,415.00 -21,261.00	27,015.63	1.58
Citigroup Fndg 2.125% 7/12/12 Standard & Poors Rating: AAA Moody's Rating: AAA 17313YAG6 Asset Minor Code 28	5,000,000.000	5,096,950.00 101.9390	4,988,450.00	108,500.00 -5,100.00	49,878.47	2.06
Citigroup Fndg Mtn 2.000% 3/30/12 Standard & Poors Rating: AAA Moody's Rating: AAA 17314AAF9 Asset Minor Code 28	7,000,000.000	7,098,560.00 101.4080	7,004,620.00	93,940.00 -9,380.00	35,388.89	1.97
Coca Cola Co The 0.750% 11/15/13 Standard & Poors Rating: A+ Moody's Rating: AA3 191216AN0 Asset Minor Code 28	7,000,000.000	6,964,440.00 99.4920	6,996,710.00	-32,270.00 350.00	6,708.33	0.70
Dell Inc 4.700% 4/15/13 Standard & Poors Rating: A- Moody's Rating: A2 24702RAD3 Asset Minor Code 28	1,400,000.000	1,491,490.00 106.5350	1,495,074.00	-3,584.00 -1,694.00	13,891.11	4.41

00735101
 15-0-01-B-82 -188-04
 0101 -11-00355-04



LOS ANGELES MTA WELLS CAPITAL
 ACCOUNT 19-505985

Page 13 of 33
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Jpmorgan Chase Mtn 2.050% 1/24/14 Standard & Pooirs Rating: A+ Moody's Rating: AA3 46623EJE0 Asset Minor Code 28	6,940,000.000	6,991,703.00 100.7450	6,956,447.80	35,255.20 - 29,911.40	62,045.53	1.98
Merck Co Inc 4.375% 2/15/13 Standard & Pooirs Rating: AA Moody's Rating: AA3 589331AH0 Asset Minor Code 28	5,000,000.000	5,294,850.00 105.8970	5,381,450.00	- 86,600.00 - 18,500.00	82,638.89	4.15
Met Life Glob Mtn 2.875% 9/17/12 Standard & Pooirs Rating: AA- Moody's Rating: AA3 59217EBZ6 Asset Minor Code 28	6,416,000.000	6,556,895.36 102.1960	6,594,677.00	- 37,781.64 - 20,787.84	53,288.44	2.83
New York Lif Glb Mtn 5.250% 10/16/12 Standard & Pooirs Rating: AAA Moody's Rating: AAA 64952WAJ2 Asset Minor Code 28	3,200,000.000	3,379,904.00 105.6220	3,488,432.00	- 108,528.00 - 18,016.00	35,000.00	4.92
New York Life GI Mtn 2.250% 12/14/12 Standard & Pooirs Rating: AAA Moody's Rating: AAA 64952WAS2 Asset Minor Code 28	4,000,000.000	4,082,480.00 102.0620	3,996,115.00	86,365.00 - 8,920.00	4,250.00	2.15
Northern Trst Co 5.200% 11/09/12 Standard & Pooirs Rating: AA- Moody's Rating: A1 665859AH7 Asset Minor Code 28	.000	.00 105.9850	.00	.00 65,347.96	.00	0.00
Northern Trust Corp 5.500% 8/15/13 Standard & Pooirs Rating: AA- Moody's Rating: A1 665859AJ3 Asset Minor Code 28	5,850,000.000	6,403,527.00 109.4620	6,428,038.50	- 24,511.50 - 24,511.50	121,550.00	5.02
Pepsico Inc 5.150% 5/15/12 Standard & Pooirs Rating: A- Moody's Rating: AA3 713448BF4 Asset Minor Code 28	7,500,000.000	7,806,900.00 104.0920	8,089,855.00	- 282,955.00 - 33,825.00	49,354.17	4.89

00735101
 15-0-01-B-82-188-04
 0101 -11-00355-04



LOS ANGELES MTA WELLS CAPITAL
 ACCOUNT 19-505985

Page 15 of 33
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
San Francisco Ca 4.000% 10/01/13 Standard & Poors Rating: AA- Moody's Rating: AA3 79765DXQ8 Asset Minor Code 36	2,675,000.000	2,818,273.00 105.3560	2,902,669.25	- 84,396.25 - 1,257.25	26,750.00	3.79
Southern Ca Pub Pwr 4.000% 7/01/12 Standard & Poors Rating: AA- Moody's Rating: N/R 84247PDF5 Asset Minor Code 36	2,000,000.000	2,071,060.00 103.5530	2,086,960.00	- 15,900.00 - 4,580.00	40,000.00	3.86
Southern Ca Pub Pwr 1.250% 7/01/12 Standard & Poors Rating: AA- Moody's Rating: N/R 84247SQ5 Asset Minor Code 39	2,735,000.000	2,743,724.65 100.3190	2,735,000.00	8,724.65 - 82.05	14,814.58	1.19
Total Municipal Issues	19,545,000.000	20,348,689.05	21,044,944.65	- 696,255.60 - 73,230.75	280,904.69	5.04
Total Assets	400,786,280.860	409,567,177.94	407,878,715.06	1,688,462.88 - 521,661.81	2,397,064.95	2.23
Accrued Income	.000	2,397,064.95	2,397,064.95			
Grand Total	400,786,280.860	411,964,242.89	410,275,780.01			

ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

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 15-0-01-B-82 -188-04
 0101 -11-00355-04



LOS ANGELES MTA PROP 1B PTMISEA
 ACCOUNT 19-505986

Page 7 of 14
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Corporate Short Term Obligations						
Bank Of Nova Scotia C P 6/15/11 06416KTF7 Asset Minor Code 8	.000	1.0000	.00	- 1,341.67	.00	0.00
Great West Life C P 6/29/11 39136STV5 Asset Minor Code 8	.000	1.0000	.00	- 971.83	.00	0.00
Nordea North Amer Inc C P 7/12/11 6555P1UC9 Asset Minor Code 8	2,900,000.000	2,899,826.00 .9999	2,898,653.11	1,172.89 551.00	.00	0.40
Rabobank USA Finl Corp C P 8/08/11 74977LV87 Asset Minor Code 8	1,007,000.000	1,006,748.25 .9998	1,006,324.47	423.78 201.40	.00	0.30
Total Corporate Short Term Obligatio	3,907,000.000	3,906,574.25	3,904,977.58	1,596.67 - 1,561.10	.00	0.37
Total Cash And Equivalents	20,926,447.130	20,925,890.58	20,923,070.08	2,820.50 - 3,527.25	.00	0.06
Total Assets	20,926,447.130	20,925,890.58	20,923,070.08	2,820.50 - 3,527.25	.00	0.06
Accrued Income	.000	.00	.00			
Grand Total	20,926,447.130	20,925,890.58	20,923,070.08			



ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
U S Treasury Bill 7/21/11 9127953A7 Asset Minor Code 4	3,000,000.000	2,999,970.00 1.0000	2,999,530.00	440.00 60.00	.00	0.00
U S Treasury Bill 9/15/11 9127953K5 Asset Minor Code 4	2,500,000.000	2,499,900.00 1.0000	2,499,744.44	155.56 155.56	.00	0.00
Total US Treas & Agency Short Term O	22,800,000.000	22,799,626.00	22,797,012.58	2,613.42 41.73	.00	0.00
Corporate Short Term Obligations						
Bank Of Nova Scotia C P 9/07/11 06416KW71 Asset Minor Code 8	2,900,000.000	2,898,405.00 .9995	2,898,840.00	-435.00 -435.00	.00	0.20
Banque Et Caisse C P 7/27/11 0667K1UT6 Asset Minor Code 8	2,000,000.000	1,999,720.00 .9999	1,999,150.00	570.00 400.00	.00	0.20
Credit Agricole N A C P 8/17/11 22532CVH4 Asset Minor Code 8	2,950,000.000	2,949,085.50 .9997	2,948,800.33	285.17 285.17	.00	0.50
Nordea North Amer Inc C P 6/17/11 6555P1TH0 Asset Minor Code 8	.000	.00 1.0000	.00	.00 -671.03	.00	0.00
Province Of Ontario C P 6/01/11 68323KT10 Asset Minor Code 8	.000	.00 1.0000	.00	.00 -587.92	.00	0.00
Royal Bk Of Canada C P 6/01/11 78009BT10 Asset Minor Code 8	.000	.00 1.0000	.00	.00 -338.33	.00	0.00
Total Corporate Short Term Obligatio	7,850,000.000	7,847,210.50	7,846,790.33	420.17 -1,347.11	.00	0.31
Total Cash And Equivalents	32,328,089.650	32,324,926.15	32,321,892.56	3,033.59 -1,305.38	.00	0.07
Total Assets	32,328,089.650	32,324,926.15	32,321,892.56	3,033.59 -1,305.38	.00	0.07

00735801
15-0-01-B-82 -188-04
0101 -11-00355-04



LOS ANGELES MTA BARAKAT SETTLEMENT
ACCOUNT 19-505990

Page 6 of 14
Period from June 1, 2011 to June 30, 2011

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Cash And Equivalents						
Money Markets						
First Amer Govt Oblig Fund Cl Z 31846V567 Asset Minor Code 1	34,361.080	34,361.08 1.0000	34,361.08	.00 .00	.00	0.00
Total Money Markets	34,361.080	34,361.08	34,361.08	.00 .00	.00	0.00

US Treas & Agency Short Term Obligat

F H L B Disc Nts 7/13/11 313384JB6 Asset Minor Code 23	1,200,000.000	1,199,988.00 1.0000	1,199,777.50	210.50 48.00	.00	0.00
F H L B Disc Nts 8/24/11 313384KV0 Asset Minor Code 23	1,200,000.000	1,199,964.00 1.0000	1,199,836.67	127.33 127.33	.00	0.00
F H L M C Disc Nt 7/27/11 313396JR5 Asset Minor Code 23	1,200,000.000	1,199,988.00 1.0000	1,199,755.00	233.00 60.00	.00	0.00
F N M A Disc Nt 6/15/11 313588GX7 Asset Minor Code 23	.000	.00 1.0000	.00	.00 -216.00	.00	0.00
F N M A Disc Nt 8/03/11 313588JY2 Asset Minor Code 23	1,000,000.000	999,980.00 1.0000	999,913.47	66.53 50.00	.00	0.00
F N M A Disc Nt 8/17/11 313588KN4 Asset Minor Code 23	1,200,000.000	1,199,964.00 1.0000	1,199,839.00	125.00 125.00	.00	0.00
U S Treasury Bill 8/25/11 9127952A8 Asset Minor Code 4	1,100,000.000	1,099,978.00 1.0000	1,099,922.85	55.15 110.00	.00	0.00
U S Treasury Bill 6/09/11 9127952U4 Asset Minor Code 4	.000	.00 1.0000	.00	.00 -11.67	.00	0.00
U S Treasury Bill 7/21/11 9127953A7 Asset Minor Code 4	1,000,000.000	999,990.00 1.0000	999,905.56	84.44 20.00	.00	0.00

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 15-0-01-B-82 -188-04
 0101 -11-00355-04



LOS ANGELES MTA CA PRIVATE PLACEMENT
 ACCOUNT 19-505991

Page 6 of 9
 Period from June 1, 2011 to June 30, 2011

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MKT
Cash And Equivalents						
Money Markets						
First Amer Govt Oblig Fund Cl Z 31846V567 Asset Minor Code 1	9,556.170	9,556.17 1.0000	9,556.17	.00 .00	.00	0.00
Total Money Markets	9,556.170	9,556.17	9,556.17	.00 .00	.00	0.00
Total Cash And Equivalents	9,556.170	9,556.17	9,556.17	.00 .00	.00	0.00
Municipal Issues						
California ST Hwy 3.770% 4/01/39 13063A4Z4 Asset Minor Code 37	132,890,000.000	132,890,000.00 100.0000	132,890,000.00	.00 .00	1,252,488.25	3.80
Total Municipal Issues	132,890,000.000	132,890,000.00	132,890,000.00	.00 .00	1,252,488.25	3.80
Total Assets	132,899,556.170	132,899,556.17	132,899,556.17	.00 .00	1,252,488.25	3.79
Accrued Income	.000	1,252,488.25	1,252,488.25			
Grand Total	132,899,556.170	134,152,044.42	134,152,044.42			