

District of Columbia Retirement Board
TOP 25 Fixed Income Holdings
As of September 30, 2013

CUSIP Number	Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value	Investment Type Name	Asset Class
'912828SV3	US TREASURY N/B	1.75	5/15/2022	35,700,000	33,811,827	GOVERNMENT ISSUES	FIXED INCOME
'99S0EIOK8	BWU002SB9 IRS USD R V 03MLIBOR	0.25195	6/19/2023	17,700,000	17,700,000	INTEREST RATE SWAP	FIXED INCOME
'912828RE2	US TREASURY N/B	1.5	8/31/2018	15,200,000	15,300,928	GOVERNMENT ISSUES	FIXED INCOME
'912828UB4	US TREASURY N/B	1	11/30/2019	15,700,000	14,975,131	GOVERNMENT ISSUES	FIXED INCOME
'01F0326B5	FNMA TBA 3.5 NOV 30YR SINGLE	3.5	12/1/2099	14,000,000	14,205,660	FNMA	FIXED INCOME
'99S0F86K9	BWPC535X9 CDS EUR R V 03MEVENT	1	6/20/2017	9,900,000	13,401,142	CREDIT DEFAULT SWAP	FIXED INCOME
'99S0EPYZ8	SWU023FY9 IRS BRL R F 8.16000	8.16	1/2/2015	28,600,000	12,610,377	INTEREST RATE SWAP	FIXED INCOME
'41146AAD8	HARBINGER GROUP INC	7.875	7/15/2019	9,690,000	10,029,150	CORPORATE BONDS	FIXED INCOME
'01F0324B7	FEDERAL NATL MTG ASSN	3.5	12/1/2099	8,000,000	8,413,760	FNMA	FIXED INCOME
'345525AB5	FORESIGHT ENERGY LL/CORP	7.875	8/15/2021	8,250,000	8,250,000	CORPORATE BONDS	FIXED INCOME
'413627BL3	CAESARS ENTERTAINMENT OP	11.25	6/1/2017	7,720,000	7,835,800	CORPORATE BONDS	FIXED INCOME
'01F0306B9	FNMA TBA	3	12/1/2099	8,000,000	7,792,480	FNMA	FIXED INCOME
'ACI027LN4	BUONI POLIENNALI DEL TES	4.5	7/15/2015	5,100,000	7,215,662	GOVERNMENT ISSUES	FIXED INCOME
'921QDSII6	NEWARK GORUP IN. THE	1	8/8/2018	6,825,000	6,825,000	BANK LOAN	FIXED INCOME
'99S0CKO58	SWU0006O9 IRS CAD R F 2.25000	2.25	12/15/2016	6,900,000	6,733,878	INTEREST RATE SWAP	FIXED INCOME
'01F0226A8	FNMA CONV 30YR	2.5	12/1/2099	7,000,000	6,503,420	FNMA	FIXED INCOME
'912828TQ3	US TREASURY N/B	0.25	9/30/2014	6,200,000	6,208,246	GOVERNMENT ISSUES	FIXED INCOME
'532716AM9	L BRANDS INC	6.9	7/15/2017	5,000,000	5,650,000	CORPORATE BONDS	FIXED INCOME
'228227BD5	CROWN CASTLE INTL CORP	5.25	1/15/2023	5,800,000	5,336,000	CORPORATE BONDS	FIXED INCOME
'30216XAB0	EXPERT GLOBAL SOLUTIONS INC	0.01	4/3/2018	5,222,363	5,326,811	BANK LOAN	FIXED INCOME
'01F0304B1	FNMA TBA NOVEMBER 15 YR SINGL	3	11/1/2026	5,000,000	5,162,500	FNMA	FIXED INCOME
'912828RB8	US TREASURY N/B	0.5	8/15/2014	5,100,000	5,117,136	GOVERNMENT ISSUES	FIXED INCOME
'20822DAE5	CONNOLLY LLC	0.01	7/15/2019	4,960,000	5,022,000	BANK LOAN	FIXED INCOME
'75524UAA0	RCN TELECM SER/CAPITAL	8.5	8/15/2020	5,110,000	4,982,250	CORPORATE BONDS	FIXED INCOME
'99S0ER5B9	BWU003AQ3 IRS JPY R V 06MLIBOR	1	9/18/2023	480,000,000	4,891,720	INTEREST RATE SWAP	FIXED INCOME