

District of Columbia Retirement Board

TOP 25 Fixed Income Holdings

As of June 30,2012

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	37,400,000	37,704,062	GOVERNMENT ISSUES	FIXED INCOME
'912828SR2	US TREASURY N/B	0.25	4/30/2014	14,460,000	14,442,503	GOVERNMENT ISSUES	FIXED INCOME
'99S0BB1E5	SWPC585Q3 CDS EUR R V 00MEVENT	1	12/20/2016	10,800,000	14,089,330	CREDIT DEFAULT SWAP	FIXED INCOME
'912828RT9	US TREASURY N/B	1.375	11/30/2018	11,800,000	12,069,158	GOVERNMENT ISSUES	FIXED INCOME
'3138EH3V2	FNMA POOL AL1711	4.5	8/1/2041	10,135,627	11,120,708	FNMA	FIXED INCOME
'912828SJ0	US TREASURY N/B	0.875	2/28/2017	11,000,000	11,095,370	GOVERNMENT ISSUES	FIXED INCOME
'99S0AQB51	SWU002W08 IRS BRL R F 10.58000	10.58	1/2/2014	20,600,000	10,564,305	INTEREST RATE SWAP	FIXED INCOME
'912828SC5	US TREASURY N/B	0.875	1/31/2017	10,000,000	10,086,700	GOVERNMENT ISSUES	FIXED INCOME
'99S0BXJZ1	BWU0640U7 IRS USD R V 03MLIBOR	0.46785	6/20/2022	9,500,000	9,500,000	INTEREST RATE SWAP	FIXED INCOME
'99S01WRB8	SWPC40417 CDS USD R F 2.05250	2.0525	12/20/2012	8,381,575	8,463,791	CREDIT DEFAULT SWAP	FIXED INCOME
'912828ST8	US TREASURY N/B	1.25	4/30/2019	8,330,000	8,422,380	GOVERNMENT ISSUES	FIXED INCOME
'01F042665	FNMA TBA JUN 30 SINGLE FAM	4.5	12/1/2099	7,000,000	7,504,000	FNMA	FIXED INCOME
'99S0BYVH5	SWU0341V7 IRS USD R F 1.25000	1.25	6/20/2016	7,300,000	7,436,967	INTEREST RATE SWAP	FIXED INCOME
'31402C4G4	FNMA POOL 725423	5.5	5/1/2034	6,677,965	7,341,621	FNMA	FIXED INCOME
'912828SX9	US TREASURY N/B	1.125	5/31/2019	6,965,000	6,975,865	GOVERNMENT ISSUES	FIXED INCOME
'99S0CKO58	SWU0006O9 IRS CAD R F 2.25000	2.25	12/15/2016	6,900,000	6,833,962	INTEREST RATE SWAP	FIXED INCOME
'912828SA9	TSY INFL IX N/B	0.125	1/15/2022	6,302,114	6,667,952	GOVERNMENT ISSUES	FIXED INCOME
'912828RX0	US TREASURY N/B	0.875	12/31/2016	6,155,000	6,210,272	GOVERNMENT ISSUES	FIXED INCOME
'912828RK8	US TREASURY N/B	0.125	9/30/2013	5,825,000	5,813,874	GOVERNMENT ISSUES	FIXED INCOME