

District of Columbia Retirement Board
Top 25 Fixed Income Holdings
As of June 30, 2014

CUSIP Number	Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value	Investment Type Name	Asset Class
'912828B66	US TREASURY N/B	2.75	2/15/2024	70,000,000	71,591,100	GOVERNMENT ISSUES	FIXED INCOME
'99S0HUGK7	SWU006I21 IRS AUD R F 4.00000	4	6/18/2019	19,400,000	18,908,403	INTEREST RATE SWAP	FIXED INCOME
'99S0EIOK8	BWU002SB9 IRS USD R V 03MLIBOR	0.231	6/19/2023	17,700,000	17,700,000	INTEREST RATE SWAP	FIXED INCOME
'99S0JOCN9	SWPC03GC8 CDS USD R F 1.00000	1	6/20/2019	14,200,000	14,480,265	CREDIT DEFAULT SWAP	FIXED INCOME
'912828B25	TSY INFL IX N/B	0.625	1/15/2024	9,854,424	10,211,647	GOVERNMENT ISSUES	FIXED INCOME
'912828WG1	US TREASURY N/B	2.25	4/30/2021	6,200,000	6,261,008	GOVERNMENT ISSUES	FIXED INCOME
'B0WRQ0I18	AUSTRALIAN GOVERNMENT	5.25	3/15/2019	6,000,000	6,229,016	GOVERNMENT ISSUES	FIXED INCOME
'532716AM9	L BRANDS INC	6.9	7/15/2017	5,000,000	5,675,000	CORPORATE BONDS	FIXED INCOME
'99S0HQC4	SWU006F81 IRS MXN R F 6.74000	6.74	10/26/2023	60,000,000	4,891,677	INTEREST RATE SWAP	FIXED INCOME
'421915EJ4	HCP INC	6	1/30/2017	4,300,000	4,813,592	CORPORATE BONDS	FIXED INCOME
'99S0ER5B9	BWU003AQ3 IRS JPY R V 06MLIBOR	0.22286	9/18/2023	480,000,000	4,738,167	INTEREST RATE SWAP	FIXED INCOME
'99S023HN6	SWPC26101 CDS USD R V 00MEVENT	1	9/20/2017	5,000,000	4,624,548	CREDIT DEFAULT SWAP	FIXED INCOME
'99S0JJGK0	SWU008SX8 IRS AUD R F 3.50000	3.5	6/18/2019	4,800,000	4,574,067	INTEREST RATE SWAP	FIXED INCOME
'ACI016794	BONOS Y OBLIG DEL ESTADO	5.85	1/31/2022	2,500,000	4,307,552	GOVERNMENT ISSUES	FIXED INCOME
'99S017ZE8	SWPC32364 CDS USD R F 1.00000	1	3/20/2017	4,300,000	4,225,012	CREDIT DEFAULT SWAP	FIXED INCOME
'574599BD7	MASCO CORP	6.125	10/3/2016	3,700,000	4,074,625	CORPORATE BONDS	FIXED INCOME
'99S0G8SZ1	BWU004X94 IRS USD R V 03MLIBOR	0.2306	12/18/2043	3,800,000	3,800,000	INTEREST RATE SWAP	FIXED INCOME
'912828WJ5	US TREASURY N/B	2.5	5/15/2024	3,700,000	3,694,783	GOVERNMENT ISSUES	FIXED INCOME
'99S0BYUN3	SWPC979K0 CDS USD R V 01MEVENT	1	8/25/2037	2,831,269	3,679,942	CREDIT DEFAULT SWAP	FIXED INCOME
'99S01CEZ3	SWPC89687 CDS USD R V 00MEVENT	1	12/20/2016	3,700,000	3,658,774	CREDIT DEFAULT SWAP	FIXED INCOME
'99S0IJB26	SWU007EG2 IRS AUD R F 4.00000	4	6/18/2019	3,700,000	3,607,354	INTEREST RATE SWAP	FIXED INCOME
'345397VM2	FORD MOTOR CREDIT CO LLC	8.125	1/15/2020	2,700,000	3,447,333	CORPORATE BONDS	FIXED INCOME
'99S02CCN1	SWPC04B80 CDS USD R V 03MEVENT	1	6/20/2016	3,500,000	3,428,786	CREDIT DEFAULT SWAP	FIXED INCOME