

District of Columbia Retirement Board
TOP 25 Fixed Income Holdings
As of March 31, 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	35,803,173	GOVERNMENT ISSUES	FIXED INCOME
'99S0EIOK8	BWU002SB9 IRS USD R V 03MLIBOR	1	6/19/2023	23,100,000	23,100,000	INTEREST RATE SWAP	FIXED INCOME
'912828UN8	US TREASURY N/B	2	2/15/2023	18,200,000	18,430,412	GOVERNMENT ISSUES	FIXED INCOME
'912828UR9	US TREASURY N/B	0.75	2/28/2018	16,215,000	16,211,271	GOVERNMENT ISSUES	FIXED INCOME
'912828UB4	US TREASURY N/B	1	11/30/2019	15,700,000	15,539,389	GOVERNMENT ISSUES	FIXED INCOME
'912828US7	US TREASURY N/B	0.375	3/15/2016	14,655,000	14,664,233	GOVERNMENT ISSUES	FIXED INCOME
'99S0EPYZ8	SWU023FY9 IRS BRL R F 8.16000	8.16	1/2/2015	28,600,000	14,151,096	INTEREST RATE SWAP	FIXED INCOME
'912828TJ9	US TREASURY N/B	1.625	8/15/2022	13,900,000	13,720,829	GOVERNMENT ISSUES	FIXED INCOME
'99S0F86K9	BWPC535X9 CDS EUR R V 03MEVENT	1	6/20/2017	9,900,000	12,712,583	CREDIT DEFAULT SWAP	FIXED INCOME
'99S0F5Y81	BWU003KG4 IRS USD R V 03MLIBOR	0.2801	3/20/2018	11,000,000	11,000,000	INTEREST RATE SWAP	FIXED INCOME
'01F032443	FNMA TBA APR 15 SINGLE FAMILY	3.5	12/1/2099	8,000,000	8,480,000	FNMA	FIXED INCOME
'34525AA7	FORESIGHT ENERGY LL/CORP	9.625	8/15/2017	7,430,000	8,042,975	CORPORATE BONDS	FIXED INCOME
'99S0F5YE8	BWU001CV4 IRS USD R V 03MLIBOR	0.2801	3/20/2018	7,600,000	7,600,000	INTEREST RATE SWAP	FIXED INCOME
'99S0EIA80	SWU002RG9 IRS USD R F .75000	0.75	6/19/2017	7,300,000	7,288,191	INTEREST RATE SWAP	FIXED INCOME
'41146AAD8	HARBINGER GROUP INC	7.875	7/15/2019	6,750,000	7,121,250	CORPORATE BONDS	FIXED INCOME
'29269QAD9	ENERGY FUTURE/EFIH FINAN	11.75	3/1/2022	6,160,000	7,084,000	CORPORATE BONDS	FIXED INCOME
'01F022642	FNMA TBA APR 30YR CONV 2.5	2.5	12/1/2099	7,000,000	6,938,750	FNMA	FIXED INCOME
'99S0CKO58	SWU0006O9 IRS CAD R F 2.25000	2.25	12/15/2016	6,900,000	6,863,594	INTEREST RATE SWAP	FIXED INCOME
'912828SA9	TSY INFL IX N/B	0.125	1/15/2022	6,307,446	6,862,817	GOVERNMENT ISSUES	FIXED INCOME
'921QDSII6	NEWARK GORUP IN. THE	1	8/8/2018	6,825,000	6,825,000	BANK LOAN	FIXED INCOME
'532716AM9	L BRANDS INC	6.9	7/15/2017	5,000,000	5,743,750	CORPORATE BONDS	FIXED INCOME
'30216XAB0	EXPERT GLOBAL SOLUTIONS INC	0.01	4/3/2018	5,291,741	5,341,378	BANK LOAN	FIXED INCOME
'01F030454	FEDERAL NATL MTG ASSN TBA 15 Y	3	12/1/2099	5,000,000	5,249,000	FNMA	FIXED INCOME
'20822DAE5	CONNOLLY LLC	0.01	7/15/2019	4,900,000	5,004,125	BANK LOAN	FIXED INCOME
'421915EJ4	HCP INC	6	1/30/2017	4,300,000	4,977,465	CORPORATE BONDS	FIXED INCOME