

District of Columbia Retirement Board

**Top 25 Fixed Income Holdings**

As of September 30, 2011

CUSIP Number	Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value	Investment Type Name	Asset Class
'912828QN3	US TREASURY N/B	3.125	5/15/2021	40,700,000	45,173,744	GOVERNMENT ISSUES	FIXED INCOME
'01F0426A6	FNMA TBA OCT 30 SINGLE FAM	4.500	10/1/2041	32,800,000	34,793,584	FNMA	FIXED INCOME
'8611239B5	STATE STREET BANK + TRUST CO	0.079	12/31/2030	27,797,891	27,797,891	STIF-TYPE INSTRUMENT	CASH EQUIVALENT
'01F0526A5	FNMA TBA OCT 30 SINGLE FAM	5.500	10/1/2041	19,000,000	20,618,040	FNMA	FIXED INCOME
'01F0406A0	FNMA OCT TBA TBAXXX	4.000	10/1/2041	17,600,000	18,447,088	FNMA	FIXED INCOME
'01F0406A0	FNMA OCT TBA TBAXXX	4.000	10/1/2041	16,000,000	16,770,080	FNMA	FIXED INCOME
'01F0506A9	FNMA TBA OCT 30 SINGLE FAM	5.000	10/1/2041	15,000,000	16,134,450	FNMA	FIXED INCOME
'01F0326A7	FNMA TBA OCT 30 YR SINGLE FA	3.500	10/1/2041	15,500,000	15,923,770	FNMA	FIXED INCOME
'912810QS0	US TREASURY N/B	3.750	8/15/2041	11,750,000	13,679,585	GOVERNMENT ISSUES	FIXED INCOME
'31402C4G4	FNMA POOL 725423	5.500	5/1/2034	12,421,513	13,577,087	FNMA	FIXED INCOME
'01F042699	FNMA TBA SEP 30 SINGLE FAM	4.500	9/1/2041	11,900,000	12,636,610	FNMA	FIXED INCOME
'02R0406A5	FHLMC GOLD TBA OCT 30YTBAXXX	4.000	10/1/2041	11,000,000	11,512,160	FHLMC	FIXED INCOME
'912828QY9	US TREASURY N/B	2.250	7/31/2018	10,780,000	11,376,242	GOVERNMENT ISSUES	FIXED INCOME
'912828QX1	US TREASURY N/B	1.500	7/31/2016	10,825,000	11,115,976	GOVERNMENT ISSUES	FIXED INCOME
'912828RJ1	US TREASURY N/B	1.000	9/30/2016	10,640,000	10,655,747	GOVERNMENT ISSUES	FIXED INCOME
'01F0326A7	FNMA TBA OCT 30 YR SINGLE FA	3.500	10/1/2041	9,400,000	9,656,996	FNMA	FIXED INCOME
'912810QN1	US TREASURY N/B	4.750	2/15/2041	6,748,300	9,220,945	GOVERNMENT ISSUES	FIXED INCOME
'20272BAD6	COMMONWEALTH BANK AUST	0.858	6/25/2014	9,000,000	9,056,520	CORPORATE BONDS	FIXED INCOME
'21H0426A2	GNMA II TBA OCT 30 JUMBOS	4.500	10/1/2041	8,300,000	8,996,453	GNMA II	FIXED INCOME
'36967HAR8	GENERAL ELEC CAP CORP	0.583	12/7/2012	8,400,000	8,427,468	CORPORATE BONDS	FIXED INCOME
'172967FH9	CITIGROUP INC	4.587	12/15/2015	8,183,000	8,401,977	CORPORATE BONDS	FIXED INCOME
'01F0606B6	FNMA TBA NOV 30 SINGLE FAM	6.000	12/1/2099	7,300,000	7,993,500	FNMA	FIXED INCOME
'01F042699	FNMA TBA SEP 30 SINGLE FAM	4.500	9/1/2041	7,500,000	7,964,250	FNMA	FIXED INCOME
'313588MM4	FANNIE DISCOUNT NOTE	0.080	10/3/2011	7,729,000	7,729,000	GOVERNMENT ISSUES	CASH EQUIVALENT
'31398A4M1	FANNIE MAE	1.625	10/26/2015	7,000,000	7,178,430	GOVERNMENT ISSUES	FIXED INCOME

Note: Includes only direct securities holdings through separate accounts.

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