



Global Securities Lending
Holdings Report

As of 12/31/2010

Security ID	Description	Maturity/ Expected Date **	Purchase Date	Settle Date	Sector Code	Ratings S&P / Moody's	Price	Par Value	Amortized Cost	Market Value	Unrealized Gain/(Loss)	Book* Yield	Days to Reset / Mat	% of Amt Cost
Repo														
99ZAEXY65	BZW REPO A (T Bills, Notes,	01/03/11	12/31/10	12/31/10	0035		100.00	2,379,408	2,379,408	2,379,408	0	0.20	3	2.78%
99ZAEXY73	BAS REPO D (Agency MBS	01/03/11	12/31/10	12/31/10	0035		100.00	7,894,066	7,894,066	7,894,066	0	0.26	3	9.21%
99ZAEXY81	BNP REPO D (Agency MBS	01/03/11	12/31/10	12/31/10	0035		100.00	9,979,333	9,979,333	9,979,333	0	0.20	3	11.64%
99ZAEXY99	DEU REPO D (Agency MBS	01/03/11	12/31/10	12/31/10	0035		100.00	3,854,200	3,854,200	3,854,200	0	0.28	3	4.50%
99ZAEXZA5	UBS REPO A (T Bills, Notes,	01/03/11	12/31/10	12/31/10	0035		100.00	256,545	256,545	256,545	0	0.25	3	0.30%
99ZAEXZD9	FOB REPO A (T Bills, Notes,	01/03/11	12/31/10	12/31/10	0035		100.00	2,110,237	2,110,237	2,110,237	0	0.20	3	2.46%
99ZAEXZE7	BNP REPO A (T Bills, Notes,	01/03/11	12/31/10	12/31/10	0035		100.00	1,510,726	1,510,726	1,510,726	0	0.15	3	1.76%
99ZAEXZG2	GREN REPO A (T Bills, Notes,	01/03/11	12/31/10	12/31/10	0035		100.00	945,966	945,966	945,966	0	0.20	3	1.10%
99ZAEXZH0	UBS REPO A (T Bills, Notes,	01/03/11	12/31/10	12/31/10	0035		100.00	907,965	907,965	907,965	0	0.20	3	1.06%
99ZAEXZJ6	JPM REPO A (T Bills, Notes,	01/03/11	12/31/10	12/31/10	0035		100.00	555,832	555,832	555,832	0	0.18	3	0.65%
99ZAEXZK3	BAS REPO A (T Bills, Notes,	01/03/11	12/31/10	12/31/10	0035		100.00	537,533	537,533	537,533	0	0.15	3	0.63%
99ZAEXZL1	DEU REPO A (T Bills, Notes,	01/03/11	12/31/10	12/31/10	0035		100.00	467,551	467,551	467,551	0	0.18	3	0.55%
99ZAEXZM9	GREN REPO D (Agency MBS	01/03/11	12/31/10	12/31/10	0035		100.00	7,973,491	7,973,491	7,973,491	0	0.30	3	9.30%
99ZAEXZN7	JPM REPO D (Agency MBS	01/03/11	12/31/10	12/31/10	0035		100.00	6,335,106	6,335,106	6,335,106	0	0.25	3	7.39%
99ZAEXZP2	CITISAL REPO D (Agency MBS	01/03/11	12/31/10	12/31/10	0035		100.00	5,175,958	5,175,958	5,175,958	0	0.30	3	6.04%
99ZAEXZQ0	HSBC REPO D (Agency MBS	01/03/11	12/31/10	12/31/10	0035		100.00	4,551,221	4,551,221	4,551,221	0	0.22	3	5.31%
99ZAEXZR8	UBS REPO D (Agency MBS	01/03/11	12/31/10	12/31/10	0035		100.00	2,542,693	2,542,693	2,542,693	0	0.30	3	2.97%
Repo Total:								57,977,831	57,977,831	57,977,831	0	0.25	3	67.64%
Asset-Backed Floating														
86360WAC6	SAIL 2006-4 A3	01/25/11	09/01/10	09/01/10	0036	AA- Aa1	99.67	152,718	152,718	152,211	-507	0.31	25	0.18%
362341D63	GSAA 2005-15 2A1	03/25/11	09/01/10	09/01/10	0036	B- Ba2	99.03	197,612	197,612	195,686	-1,927	0.35	25	0.23%
32028GAC9	FFML 2006-FF15 A3	04/25/11	09/01/10	09/01/10	0036	AAA Aaa	99.15	656,234	656,234	650,678	-5,556	0.31	25	0.77%
61749KAB9	MSAC 2006-WMC2 A2FP	09/25/36	09/01/10	09/01/10	0036	CCC Ca	36.67	846,825	846,825	310,502	-536,323	0.31	25	0.99%
84751WAC8	SURF 2006-BC3 A2B	01/26/37	09/01/10	09/01/10	0036	B- B1	95.64	1,056,886	1,056,886	1,010,841	-46,044	0.35	25	1.23%
81378EAA1	SABR 2007-BR4 A2A	04/27/37	09/01/10	09/01/10	0036	B- Caa2	67.29	4,836,653	4,836,653	3,254,536	-1,582,118	0.35	25	5.64%
Asset-Backed Floating								7,746,929	7,746,929	5,574,454	-2,172,475	0.34	25	9.04%
Floating Rate Notes														
52517PG39	LEHMAN BROTHERS	04/03/09	09/01/10	09/01/10	0025	NR NR	22.88	10,000,000	10,000,000	2,287,500	-7,712,500	0.00	0	11.67%
Floating Rate Notes Total:								10,000,000	10,000,000	2,287,500	-7,712,500	0.00	0	11.67%
Interest Bearing														
52517PL33	LEHMAN BROTHERS	11/24/08	09/01/10	09/01/10	0025	NR NR	22.88	10,000,000	10,001,251	2,287,500	-7,713,751	0.00	0	11.67%
Interest Bearing Total:								10,000,000	10,001,251	2,287,500	-7,713,751	0.00	0	11.67%
Payable/Receivable														



BNY MELLON

CITY OF CINCINNATI RETIREMENT SYSTEM

Global Securities Lending Holdings Report

As of 12/31/2010

Report ID: GSL403

Reporting Currency: USD

Security ID	Description	Maturity/ Expected Date **	Purchase Date	Settle Date	Sector Code	Ratings		Price	Par Value	Amortized Cost	Market Value	Unrealized Gain/(Loss)	Book* Yield	Days to Reset / Mat	% of Amt Cost
						S&P	Moody's								
N/A	RECEIVABLE				1000	NR	NR		764	764	764	0	0.00	0	0.00%
N/A	PAYABLE				1000	NR	NR		-11,862	-11,862	-11,862	0	0.00	0	-0.01%
Payable/Receivable Total:									-11,098	-11,098	-11,098	0	0.00	0	-0.01%
Grand Total:									85,713,661	85,714,912	68,116,187	-17,598,725	0.20	4	100.00%

NAV: 0.7947

* Estimated Book Yield for Settled Positions:
[(Coupon +/- Amortization) / Amortized Cost]

** The maturity date on certain securities, such as some asset-backed securities, reflects the expected maturity date of the asset. As such, the expected maturity can be subject to change due to changes in cash flows of underlying collateral.

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