

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2019

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	4.61%	7/1/2033	0.583	0.000	3.275	0.000		941,551	944,009	105.36%	991,984	-	991,984	Government/ Agency	
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	4.63%	5/1/2033	0.495	0.000	3.806	0.000		338,859	339,818	105.21%	356,517	-	356,517	Government/ Agency	
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.28%	8/1/2033	0.632	0.000	3.356	0.000		524,625	524,191	105.36%	552,726	-	552,726	Government/ Agency	
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.60%	8/1/2033	0.641	0.000	3.962	0.000		718,146	717,306	105.36%	756,613	-	756,613	Government/ Agency	
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	4.12%	11/1/2033	0.342	0.000	4.036	0.001		1,286,536	1,287,021	102.82%	1,322,807	-	1,322,807	Government/ Agency	
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	4.22%	7/1/2033	0.669	0.000	4.080	0.000		192,223	191,527	104.06%	200,030	-	200,030	Government/ Agency	
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	4.11%	8/1/2033	0.355	0.000	3.729	0.000		140,114	139,902	103.08%	144,432	-	144,432	Government/ Agency	
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.07%	3/25/2037	0.176	0.000	4.395	0.000		232,884	230,865	99.34%	231,345	-	231,345	Government/ Agency	
AFN021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	4.46%	4/1/2034	0.488	0.000	3.617	0.000		621,271	633,179	104.21%	647,439	-	647,439	Government/ Agency	
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	4.57%	11/1/2034	0.143	0.000	3.810	0.000		512,657	522,815	104.44%	535,429	-	535,429	Government/ Agency	
AFN023	31398SXJ7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.32%	12/25/2040	0.214	0.000	4.958	0.008		11,031,682	10,966,086	100.12%	11,045,343	-	11,045,343	Government/ Agency	
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.22%	4/25/2037	0.182	0.000	4.157	0.000		487,547	486,023	99.88%	486,983	-	486,983	Government/ Agency	
AFN025	3136A4XW4	FNMA Single Family MBS	SINGLE FAMILY ARM	2.42%	3/25/2042	0.150	0.000	5.109	0.002		2,807,913	2,807,323	100.53%	2,822,697	-	2,822,697	Government/ Agency	
AFN026	3136A3RV5	FNMA Single Family MBS	SINGLE FAMILY ARM	2.32%	2/25/2042	0.217	0.000	5.002	0.002		2,712,235	2,712,235	100.20%	2,717,788	-	2,717,788	Government/ Agency	
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.37%	3/25/2042	0.155	0.000	5.087	0.005		6,700,057	6,710,627	100.32%	6,721,339	-	6,721,339	Government/ Agency	
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.32%	6/25/2042	0.219	0.000	5.547	0.006		7,083,838	7,089,782	100.14%	7,093,607	-	7,093,607	Government/ Agency	
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	2.28%	10/25/2042	0.200	0.000	5.634	0.004		4,228,435	4,245,691	100.12%	4,233,430	-	4,233,430	Government/ Agency	
AFN030	3136A9XG8	FNMA Single Family MBS	SINGLE FAMILY ARM	2.20%	11/25/2042	0.262	0.000	5.678	0.004		4,948,592	4,950,189	99.41%	4,919,272	-	4,919,272	Government/ Agency	
AFN031	3136A9CE6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.22%	10/25/2042	0.272	0.000	6.124	0.008		8,150,417	8,154,680	99.62%	8,119,459	-	8,119,459	Government/ Agency	
AFN032	3136AFRU0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.12%	7/25/2043	0.300	0.000	5.714	0.008		9,686,603	9,628,747	99.26%	9,614,473	-	9,614,473	Government/ Agency	
AFN033	3136ACGB1	FNMA Single Family MBS	SINGLE FAMILY ARM	2.32%	2/25/2043	0.252	0.000	5.672	0.004		4,269,503	4,271,417	100.11%	4,274,255	-	4,274,255	Government/ Agency	
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.42%	10/25/2043	0.191	0.000	6.378	0.008		7,917,035	7,954,334	100.59%	7,963,513	-	7,963,513	Government/ Agency	
AFN035	3136A6YV0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.34%	6/25/2042	0.174	0.000	5.138	0.002		2,973,967	2,988,187	100.18%	2,979,274	-	2,979,274	Government/ Agency	
AFN036	3136ACD99	FNMA Single Family MBS	SINGLE FAMILY ARM	2.17%	3/25/2043	0.320	0.000	6.062	0.008		9,138,291	9,120,350	99.35%	9,079,193	-	9,079,193	Government/ Agency	
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	2.14%	6/25/2037	0.180	0.000	4.332	0.001		1,236,344	1,236,615	99.61%	1,231,523	-	1,231,523	Government/ Agency	
AFN039	3136ALCH2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.22%	10/25/2044	0.295	0.000	5.084	0.003		4,184,796	4,202,365	99.84%	4,177,958	-	4,177,958	Government/ Agency	
AFN040	31398SSA2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.52%	12/25/2040	0.175	0.000	5.058	0.002		2,026,378	2,031,869	100.69%	2,040,276	-	2,040,276	Government/ Agency	
AFN041	31397SAD6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.41%	3/25/2041	0.210	0.000	4.406	0.003		4,164,857	4,194,338	100.51%	4,186,077	-	4,186,077	Government/ Agency	
AFN042	3136AYQU0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.17%	11/25/2047	0.291	0.001	5.672	0.020		22,833,955	22,859,926	99.23%	22,659,234	-	22,659,234	Government/ Agency	
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.07%	10/1/2042	0.572	0.001	3.263	0.003		5,555,699	5,672,952	103.45%	5,747,120	-	5,747,120	Government/ Agency	
AFN044	3136AXK87	FNMA Single Family MBS	SINGLE FAMILY ARM	2.17%	9/25/2047	0.269	0.000	6.706	0.007		7,306,301	7,313,481	99.05%	7,236,823	-	7,236,823	Government/ Agency	
AFN045	3136A9LE6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.27%	10/25/2042	0.192	0.000	5.607	0.006		6,993,418	7,030,568	99.82%	6,981,087	-	6,981,087	Government/ Agency	
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	3.94%	2/1/2045	0.387	0.000	2.915	0.003		5,983,355	6,095,913	103.23%	6,176,474	-	6,176,474	Government/ Agency	
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.72%	6/1/2033	0.626	0.000	4.058	0.000		141,656	141,435	105.36%	149,243	-	149,243	Government/ Agency	
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.26%	10/1/2033	0.742	0.000	3.852	0.000		329,902	327,949	105.36%	347,572	-	347,572	Government/ Agency	
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.40%	7/1/2035	0.647	0.000	3.653	0.000		115,073	114,843	105.16%	121,011	-	121,011	Government/ Agency	
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.22%	2/15/2036	0.090	0.000	2.865	0.000		761,773	761,773	99.77%	760,030	-	760,030	Government/ Agency	
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.27%	4/15/2036	0.164	0.000	4.317	0.000		489,002	488,633	99.73%	487,683	-	487,683	Government/ Agency	
AFR014	3137A3L49	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.42%	11/15/2040	0.201	0.000	4.908	0.002		2,397,690	2,387,339	100.20%	2,402,531	-	2,402,531	Government/ Agency	
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.42%	11/15/2040	0.188	0.000	4.901	0.004		5,303,313	5,278,283	100.12%	5,309,864	-	5,309,864	Government/ Agency	
AFR016	3137AXF99	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.27%	12/15/2042	0.249	0.000	5.530	0.005		5,461,697	5,461,697	99.49%	5,434,042	-	5,434,042	Government/ Agency	
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.27%	1/15/2043	0.263	0.000	6.063	0.003		3,714,483	3,719,250	99.35%	3,690,412	-	3,690,412	Government/ Agency	
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.42%	10/15/2040	0.181	0.000	4.933	0.002		2,778,108	2,785,543	100.11%	2,781,065	-	2,781,065	Government/ Agency	
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.32%	8/15/2043	0.231	0.000	5.567	0.003		4,069,882	4,067,982	99.72%	4,058,441	-	4,058,441	Government/ Agency	
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.40%	10/15/2040	0.211	0.000	5.178	0.003		3,350,566	3,348,052	100.04%	3,352,070	-	3,352,070	Government/ Agency	
AFR021	3137AR4B9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.42%	6/15/2042	0.185	0.000	5.544	0.009		10,012,157	10,019,998	100.14%	10,026,091	-	10,026,091	Government/ Agency	
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.42%	6/15/2044	0.143	0.000	5.294	0.005		6,381,978	6,408,293	100.06%	6,385,649	-	6,385,649	Government/ Agency	
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.42%	12/15/2043	0.165	0.000	5.288	0.002		2,125,841	2,134,336	100.14%	2,128,758	-	2,128,758	Government/ Agency	
AFR024	3137BCW53	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.27%	8/15/2044	0.096	0.000	6.745	0.007		7,298,828	7,298,828	99.50%	7,262,140	-	7,262,140	Government/ Agency	
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.59%	8/15/2037	0.182	0.000	4.308	0.002		3,316,376	3,352,152	100.75%	3,341,326	-	3,341,326	Government/ Agency	
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.47%	11/15/2040	0.145	0.000	5.337	0.003		3,876,165	3,909,089	100.32%	3,888,501	-	3,888,501	Government/ Agency	
AFR027	3137BGPY9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.27%	3/15/2045	0.297	0.000	5.608	0.004		4,774,332	4,783,664	99.48%	4,749,474	-	4,749,474	Government/ Agency	

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						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.25%	5/15/2037	0.186	0.000	4.541	0.000			77,824	77,806	99.71%	77,597	-	77,597	Government/ Agency
FRS289	312972NB4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	5/1/2020	0.040	0.000	0.040	0.000			1,182	1,151	100.05%	1,182	-	1,182	Government/ Agency
FRS296	3128MMCL5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	9/1/2020	0.380	0.000	0.380	0.000			27,124	27,128	101.10%	27,423	-	27,423	Government/ Agency
FRS317	3128PEK80	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	6.00%	7/1/2021	0.674	0.000	0.679	0.000			20,309	20,310	102.55%	20,827	-	20,827	Government/ Agency
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.901	0.000	0.913	0.000			107,034	106,952	102.55%	109,763	-	109,763	Government/ Agency
FRS344	3128MBG50	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.987	0.000	1.000	0.000			32,340	32,321	102.83%	33,254	-	33,254	Government/ Agency
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.899	0.000	0.910	0.000			8,771	8,767	102.55%	8,995	-	8,995	Government/ Agency
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.737	0.000	1.865	0.000			41,756	41,818	104.25%	43,529	-	43,529	Government/ Agency
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.754	0.000	1.875	0.000			21,084	21,116	104.25%	21,979	-	21,979	Government/ Agency
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	1.697	0.000	1.816	0.000			12,239	12,257	104.25%	12,759	-	12,759	Government/ Agency
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.713	0.000	1.817	0.000			479,482	483,785	104.25%	499,846	-	499,846	Government/ Agency
FRS397	3128PSFN2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2020	0.322	0.000	0.345	0.000			5,187	5,167	100.52%	5,214	-	5,214	Government/ Agency
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.809	0.000	1.944	0.000			69,384	70,101	104.25%	72,331	-	72,331	Government/ Agency
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.689	0.000	1.835	0.000			39,544	39,926	104.25%	41,223	-	41,223	Government/ Agency
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.833	0.000	2.007	0.000			3,659	3,697	104.25%	3,814	-	3,814	Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.765	0.000	1.911	0.000			1,993	2,013	104.25%	2,077	-	2,077	Government/ Agency
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.620	0.000	1.731	0.000			6,189	6,247	104.25%	6,451	-	6,451	Government/ Agency
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.665	0.000	1.770	0.000			42,204	42,620	104.25%	43,997	-	43,997	Government/ Agency
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.853	0.000	2.011	0.000			133,054	134,387	104.25%	138,704	-	138,704	Government/ Agency
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.966	0.000	2.156	0.000			5,630	5,694	104.25%	5,869	-	5,869	Government/ Agency
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.109	0.000	2.343	0.000			30,676	31,021	104.25%	31,978	-	31,978	Government/ Agency
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.082	0.000	2.309	0.000			33,963	34,347	104.25%	35,406	-	35,406	Government/ Agency
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.035	0.000	2.267	0.000			106,574	107,849	104.25%	111,101	-	111,101	Government/ Agency
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.790	0.000	1.929	0.000			61,560	62,268	104.25%	64,175	-	64,175	Government/ Agency
FRS417	3128PUVW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.929	0.000	2.235	0.000			28,910	29,248	104.25%	30,138	-	30,138	Government/ Agency
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.227	0.000	1.249	0.000			676,306	689,272	103.64%	700,920	-	700,920	Government/ Agency
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.490	0.000	2.728	0.000			403,738	408,942	103.87%	419,363	-	419,363	Government/ Agency
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.996	0.000	2.191	0.000			19,150	19,352	103.78%	19,873	-	19,873	Government/ Agency
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	2.435	0.000	2.654	0.000			295,411	299,315	103.87%	306,844	-	306,844	Government/ Agency
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.272	0.000	2.477	0.000			287,207	290,937	104.09%	298,950	-	298,950	Government/ Agency
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.428	0.000	2.648	0.000			349,512	354,056	103.87%	363,038	-	363,038	Government/ Agency
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	2.061	0.002	2.209	0.002			4,654,791	4,705,487	103.71%	4,827,662	-	4,827,662	Government/ Agency
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	2.207	0.000	2.436	0.000			199,483	202,176	104.09%	207,639	-	207,639	Government/ Agency
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	2.482	0.000	2.874	0.000			897,710	910,966	104.21%	935,538	-	935,538	Government/ Agency
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.068	0.000	1.083	0.000			194,423	197,937	103.09%	200,427	-	200,427	Government/ Agency
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.944	0.000	2.196	0.000			239,386	243,272	104.25%	249,553	-	249,553	Government/ Agency
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.907	0.001	2.064	0.001			2,093,586	2,132,803	104.25%	2,182,501	-	2,182,501	Government/ Agency
FSF584	31405C6R5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	11/1/2019	0.067	0.000	0.067	0.000			3,470	3,470	99.98%	3,469	-	3,469	Government/ Agency
FSF647	31406F3B5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	5/1/2020	0.260	0.000	0.260	0.000			8,463	8,463	100.53%	8,508	-	8,508	Government/ Agency
FSF654	31407CM53	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.297	0.000	0.297	0.000			8,957	8,958	100.66%	9,017	-	9,017	Government/ Agency
FSF655	31407CM79	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.260	0.000	0.260	0.000			6,669	6,670	100.53%	6,705	-	6,705	Government/ Agency
FSF661	31407GY77	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	8/1/2020	0.369	0.000	0.369	0.000			6,773	6,773	100.92%	6,835	-	6,835	Government/ Agency
FSF664	31407DPY5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	8/1/2020	0.369	0.000	0.369	0.000			20,199	20,200	100.92%	20,384	-	20,384	Government/ Agency
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.716	0.000	1.879	0.000			603,626	604,641	104.20%	628,966	-	628,966	Government/ Agency
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.742	0.000	1.872	0.000			1,158	1,160	104.20%	1,206	-	1,206	Government/ Agency
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.897	0.000	2.021	0.000			20,209	20,249	104.20%	21,058	-	21,058	Government/ Agency
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.893	0.000	2.012	0.000			15,557	15,582	104.20%	16,211	-	16,211	Government/ Agency
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.843	0.000	1.971	0.000			51,995	52,083	104.20%	54,178	-	54,178	Government/ Agency
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.686	0.000	1.830	0.000			39,913	39,970	104.20%	41,588	-	41,588	Government/ Agency
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.787	0.000	1.902	0.000			27,887	27,930	104.20%	29,058	-	29,058	Government/ Agency
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.868	0.000	1.981	0.000			879	880	104.20%	916	-	916	Government/ Agency
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	1.697	0.000	1.795	0.000			3,769	3,775	104.20%	3,928	-	3,928	Government/ Agency

AFL-CIO Housing Investment Trust
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.917	0.000	2.053	0.000	16,193	16,218	104.20%	16,873	-	16,873	Government/ Agency
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.771	0.000	1.910	0.000	930,915	932,541	104.20%	969,993	-	969,993	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.845	0.000	1.955	0.000	958,430	961,753	104.39%	1,000,547	-	1,000,547	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.807	0.000	1.958	0.000	859,852	864,025	104.38%	897,495	-	897,495	Government/ Agency
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.721	0.000	1.849	0.000	622,731	625,895	104.21%	648,953	-	648,953	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.685	0.000	1.784	0.000	14,357	14,412	104.02%	14,934	-	14,934	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.882	0.000	1.985	0.000	331,894	333,155	104.43%	346,604	-	346,604	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.894	0.000	2.044	0.000	8,091	8,122	104.55%	8,458	-	8,458	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.857	0.000	1.980	0.000	215,912	216,136	104.38%	225,358	-	225,358	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	1.562	0.000	1.649	0.000	259,691	261,194	103.70%	269,296	-	269,296	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	2.160	0.000	2.383	0.000	234,342	237,711	103.72%	243,057	-	243,057	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	1.661	0.000	1.764	0.000	75,327	76,122	104.20%	78,489	-	78,489	Government/ Agency
FSF906	31416BQM3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.522	0.000	0.528	0.000	9	9	101.19%	9	-	9	Government/ Agency
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.910	0.000	2.071	0.000	18,695	18,965	104.20%	19,479	-	19,479	Government/ Agency
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.081	0.000	2.329	0.000	9,380	9,521	104.20%	9,774	-	9,774	Government/ Agency
FSF914	31416VNP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2020	0.240	0.000	0.248	0.000	5,600	5,602	100.20%	5,612	-	5,612	Government/ Agency
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	3.076	0.004	3.555	0.004	7,408,778	7,605,532	103.17%	7,643,733	-	7,643,733	Government/ Agency
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.776	0.000	1.776	0.000	26,139	26,139	110.34%	28,842	-	28,842	Government/ Agency
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	1.291	0.000	1.291	0.000	12,413	12,413	107.39%	13,330	-	13,330	Government/ Agency
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	1.205	0.000	1.205	0.000	11,673	11,673	106.87%	12,476	-	12,476	Government/ Agency
FRS057	31356NL85	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	3/1/2025	1.906	0.000	1.906	0.000	27,301	27,301	111.40%	30,414	-	30,414	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	2.748	0.000	2.752	0.000	1,287	1,287	112.54%	1,449	-	1,449	Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	2.768	0.000	2.772	0.000	758	758	111.56%	846	-	846	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	3.041	0.000	3.045	0.000	19,269	18,723	115.34%	22,226	-	22,226	Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	3.059	0.000	3.063	0.000	3,107	3,107	114.02%	3,542	-	3,542	Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.919	0.000	2.923	0.000	2,702	2,702	113.49%	3,066	-	3,066	Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	3.124	0.000	3.128	0.000	4,375	4,252	115.72%	5,063	-	5,063	Government/ Agency
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	3.244	0.000	3.248	0.000	15,070	13,913	114.99%	17,328	-	17,328	Government/ Agency
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	2.932	0.000	2.935	0.000	25,765	24,637	113.72%	29,300	-	29,300	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	3.000	0.000	3.003	0.000	853	853	115.27%	983	-	983	Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	2.678	0.000	2.677	0.000	17,954	17,726	114.59%	20,573	-	20,573	Government/ Agency
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	3.277	0.000	3.281	0.000	715	715	116.54%	833	-	833	Government/ Agency
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	3.200	0.000	3.205	0.000	770	770	116.35%	896	-	896	Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.914	0.000	2.918	0.000	685	685	115.07%	788	-	788	Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	3.346	0.000	3.355	0.000	13,097	13,100	114.12%	14,946	-	14,946	Government/ Agency
FRS208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.705	0.000	3.762	0.000	33	217	111.48%	37	-	37	Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	3.671	0.000	3.687	0.000	6,077	6,132	115.56%	7,023	-	7,023	Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	3.558	0.000	3.575	0.000	10,963	11,068	114.96%	12,603	-	12,603	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.873	0.000	3.913	0.000	139,136	140,572	114.55%	159,379	-	159,379	Government/ Agency
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.856	0.000	3.918	0.000	425,128	429,757	114.04%	484,822	-	484,822	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.947	0.000	3.997	0.000	5,040	5,085	114.58%	5,775	-	5,775	Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.976	0.000	4.042	0.000	674,705	681,566	114.58%	773,059	-	773,059	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.957	0.000	3.999	0.000	161,788	163,409	114.79%	185,717	-	185,717	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.996	0.000	4.035	0.000	251,634	254,542	114.95%	289,244	-	289,244	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.820	0.000	3.943	0.000	57,043	57,686	114.87%	65,526	-	65,526	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.893	0.000	3.981	0.000	21,094	21,307	114.75%	24,206	-	24,206	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.456	0.000	3.521	0.000	128,921	129,433	111.13%	143,272	-	143,272	Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.984	0.000	4.019	0.000	50,365	50,865	114.85%	57,846	-	57,846	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	4.028	0.000	4.056	0.000	35,115	35,516	115.06%	40,403	-	40,403	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.882	0.000	3.908	0.000	143,072	143,976	111.86%	160,034	-	160,034	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	3.743	0.000	3.795	0.000	314,038	317,628	114.04%	358,135	-	358,135	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.887	0.000	3.938	0.000	377,192	379,332	111.81%	421,754	-	421,754	Government/ Agency

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						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.520	0.000	3.564	0.000			204,777	205,940	111.20%	227,714	-	227,714	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	4.012	0.000	4.034	0.000			213,770	214,978	112.17%	239,778	-	239,778	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.230	0.000	3.360	0.000			311,283	313,052	110.83%	345,002	-	345,002	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.901	0.000	3.953	0.000			272,254	274,633	114.65%	312,143	-	312,143	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.865	0.000	3.934	0.000			372,775	376,027	114.46%	426,683	-	426,683	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.049	0.000	4.110	0.000			309,385	312,305	115.12%	356,161	-	356,161	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.008	0.000	4.074	0.000			449,888	454,108	114.90%	516,935	-	516,935	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.963	0.000	4.109	0.000			177,163	177,048	110.20%	195,233	-	195,233	Government/ Agency
FRS293	31297NBU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	0.992	0.000	1.023	0.000			25,048	25,276	103.83%	26,006	-	26,006	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.038	0.000	4.089	0.000			90,832	91,565	115.19%	104,630	-	104,630	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	4.031	0.000	4.088	0.000			140,497	141,762	117.22%	164,686	-	164,686	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.765	0.000	3.812	0.000			51,243	51,747	116.27%	59,578	-	59,578	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.880	0.000	4.159	0.000			58,354	56,943	110.39%	64,420	-	64,420	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	4.044	0.000	4.141	0.000			7,516	7,362	112.39%	8,447	-	8,447	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.969	0.000	4.102	0.000			385,624	381,678	112.52%	433,899	-	433,899	Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.918	0.000	4.075	0.000			226,547	224,209	112.52%	254,915	-	254,915	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	4.269	0.000	4.340	0.000			81,498	79,905	110.57%	90,111	-	90,111	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	4.151	0.000	4.202	0.000			80,418	80,924	117.63%	94,598	-	94,598	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	4.164	0.000	4.252	0.000			432,692	424,193	110.42%	477,768	-	477,768	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	4.105	0.000	4.198	0.000			96,182	94,303	110.29%	106,081	-	106,081	Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	4.163	0.000	4.324	0.000			55,094	54,839	112.50%	61,979	-	61,979	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.216	0.000	4.235	0.000			188,049	186,194	112.54%	211,634	-	211,634	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.243	0.000	4.342	0.000			81,059	80,240	112.36%	91,079	-	91,079	Government/ Agency
FRS334	3128KLN37	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.927	0.000	4.079	0.000			122,986	121,739	112.52%	138,384	-	138,384	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.236	0.000	4.309	0.000			95,233	92,054	110.58%	105,308	-	105,308	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.140	0.000	4.357	0.000			308,634	298,406	110.62%	341,419	-	341,419	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.294	0.000	4.400	0.000			154,631	149,450	110.70%	171,172	-	171,172	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	4.199	0.000	4.373	0.000			140,675	136,015	110.57%	155,543	-	155,543	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	4.194	0.000	4.257	0.000			304,507	307,042	118.05%	359,467	-	359,467	Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.265	0.000	4.387	0.000			161,043	160,167	112.54%	181,234	-	181,234	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	4.303	0.000	4.427	0.000			372,864	375,131	115.42%	430,346	-	430,346	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	4.276	0.000	4.402	0.000			12,464	12,522	115.35%	14,377	-	14,377	Government/ Agency
FRS358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	4.024	0.000	4.392	0.000			263,352	258,359	112.51%	296,287	-	296,287	Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.854	0.000	4.292	0.000			38,981	38,595	110.92%	43,236	-	43,236	Government/ Agency
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	4.178	0.000	4.525	0.000			573,185	575,732	110.78%	634,966	-	634,966	Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.341	0.000	4.830	0.000			226,512	226,960	107.12%	242,629	-	242,629	Government/ Agency
FRS367	312933BM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.270	0.002	4.746	0.002			2,487,453	2,468,270	108.81%	2,706,601	-	2,706,601	Government/ Agency
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.843	0.000	4.021	0.000			4,416	4,581	117.92%	5,208	-	5,208	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.930	0.000	4.446	0.000			14,318	14,324	108.43%	15,525	-	15,525	Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.202	0.000	4.653	0.001			654,386	654,828	108.43%	709,559	-	709,559	Government/ Agency
FRS384	312941XT9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.091	0.001	4.984	0.002			2,058,463	2,082,914	106.97%	2,201,925	-	2,201,925	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	3.426	0.001	4.383	0.001			1,606,038	1,625,247	110.15%	1,769,110	-	1,769,110	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	3.869	0.000	4.758	0.000			556,796	563,390	106.97%	595,601	-	595,601	Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.462	0.000	5.068	0.000			205,278	207,710	106.97%	219,585	-	219,585	Government/ Agency
FRS390	3129445D9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.150	0.003	5.115	0.004			5,070,240	5,067,929	106.97%	5,423,605	-	5,423,605	Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.435	0.001	4.450	0.001			1,724,335	1,746,881	108.37%	1,868,639	-	1,868,639	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.689	0.000	4.332	0.000			324,420	334,086	108.84%	353,102	-	353,102	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	4.361	0.003	5.470	0.004			4,364,000	4,394,503	105.22%	4,591,624	-	4,591,624	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.265	0.000	5.075	0.000			31,093	31,828	106.97%	33,260	-	33,260	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.246	0.004	5.413	0.005			5,697,075	5,767,647	105.22%	5,994,231	-	5,994,231	Government/ Agency
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	4.088	0.002	5.241	0.002			2,740,195	2,773,606	105.22%	2,883,122	-	2,883,122	Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	4.855	0.005	5.809	0.006			6,454,201	6,539,567	102.88%	6,640,325	-	6,640,325	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2019

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	4.821	0.007	5.875	0.009		9,824,573	9,930,305	103.04%	10,123,242	-	10,123,242	Government/ Agency	
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	4.800	0.001	5.896	0.001		854,535	870,392	103.04%	880,513	-	880,513	Government/ Agency	
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	4.858	0.004	5.909	0.005		4,964,590	5,113,583	103.04%	5,115,514	-	5,115,514	Government/ Agency	
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	4.927	0.006	6.009	0.007		7,828,928	8,059,699	103.04%	8,066,929	-	8,066,929	Government/ Agency	
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.066	0.004	6.014	0.005		5,080,343	5,232,172	103.04%	5,234,787	-	5,234,787	Government/ Agency	
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.387	0.005	6.005	0.006		6,010,611	6,177,473	103.45%	6,217,753	-	6,217,753	Government/ Agency	
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	2.996	0.002	4.927	0.003		3,772,991	3,916,574	105.12%	3,966,250	-	3,966,250	Government/ Agency	
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.266	0.006	5.416	0.007		8,324,809	8,586,404	105.22%	8,759,025	-	8,759,025	Government/ Agency	
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.099	0.005	5.300	0.007		7,691,753	7,991,534	105.22%	8,092,949	-	8,092,949	Government/ Agency	
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	4.090	0.004	5.457	0.006		6,555,128	6,751,270	105.15%	6,892,942	-	6,892,942	Government/ Agency	
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.961	0.002	4.573	0.002		2,762,310	2,873,280	108.49%	2,996,933	-	2,996,933	Government/ Agency	
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	2.954	0.001	4.519	0.001		1,066,164	1,110,566	107.26%	1,143,561	-	1,143,561	Government/ Agency	
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.904	0.001	4.790	0.001		1,208,712	1,259,537	108.56%	1,312,132	-	1,312,132	Government/ Agency	
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	4.315	0.000	4.472	0.000		661,237	687,629	108.65%	718,426	-	718,426	Government/ Agency	
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	4.075	0.000	4.191	0.000		474,863	493,281	108.23%	513,944	-	513,944	Government/ Agency	
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	3.554	0.001	4.574	0.002		2,514,578	2,639,510	108.05%	2,717,001	-	2,717,001	Government/ Agency	
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	4.028	0.002	4.654	0.002		3,112,199	3,263,039	108.49%	3,376,540	-	3,376,540	Government/ Agency	
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.089	0.002	4.609	0.002		2,479,269	2,598,555	108.49%	2,689,851	-	2,689,851	Government/ Agency	
FRS466	312941KX4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.551	0.001	4.612	0.002		2,364,323	2,480,239	108.40%	2,562,926	-	2,562,926	Government/ Agency	
FRS467	3128M9UF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2041	3.451	0.003	4.562	0.004		4,702,630	4,923,129	108.37%	5,096,180	-	5,096,180	Government/ Agency	
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	4.223	0.001	4.531	0.001		1,506,674	1,579,393	108.49%	1,634,647	-	1,634,647	Government/ Agency	
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	3.133	0.000	4.608	0.000		528,941	555,387	107.26%	567,338	-	567,338	Government/ Agency	
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	3.574	0.000	4.691	0.000		615,756	646,148	108.37%	667,287	-	667,287	Government/ Agency	
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	3.195	0.001	4.588	0.001		1,256,965	1,319,474	108.27%	1,360,978	-	1,360,978	Government/ Agency	
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	1.968	0.002	4.160	0.003		4,758,257	5,012,486	107.43%	5,111,853	-	5,111,853	Government/ Agency	
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.022	0.001	4.677	0.001		984,006	1,031,520	108.43%	1,066,969	-	1,066,969	Government/ Agency	
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	2.967	0.000	4.521	0.001		891,520	935,442	108.27%	965,293	-	965,293	Government/ Agency	
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	2.053	0.001	4.010	0.001		1,505,763	1,584,149	107.56%	1,619,542	-	1,619,542	Government/ Agency	
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	5.007	0.003	6.079	0.003		3,215,286	3,151,468	103.07%	3,314,036	-	3,314,036	Government/ Agency	
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.349	0.002	5.294	0.003		2,969,787	3,012,956	104.37%	3,099,632	-	3,099,632	Government/ Agency	
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.752	0.001	5.527	0.002		1,859,422	1,886,490	104.37%	1,940,719	-	1,940,719	Government/ Agency	
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.405	0.001	5.385	0.001		1,458,899	1,480,095	104.37%	1,522,685	-	1,522,685	Government/ Agency	
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.712	0.000	5.336	0.001		627,906	637,145	104.37%	655,360	-	655,360	Government/ Agency	
FRS484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.113	0.002	4.528	0.005		7,203,079	7,552,638	106.31%	7,657,820	-	7,657,820	Government/ Agency	
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.628	0.001	4.528	0.001		1,371,829	1,445,297	106.31%	1,458,435	-	1,458,435	Government/ Agency	
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	2.043	0.001	4.294	0.002		2,424,832	2,555,008	105.68%	2,562,571	-	2,562,571	Government/ Agency	
FRS488	3128MJVW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	2.024	0.000	4.475	0.001		1,512,515	1,594,714	106.31%	1,608,003	-	1,608,003	Government/ Agency	
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	3.151	0.001	4.959	0.002		2,494,005	2,627,037	106.44%	2,654,573	-	2,654,573	Government/ Agency	
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	2.580	0.001	4.615	0.001		1,776,386	1,872,511	106.47%	1,891,308	-	1,891,308	Government/ Agency	
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	2.298	0.001	4.583	0.002		3,201,563	3,374,195	106.41%	3,406,684	-	3,406,684	Government/ Agency	
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	1.840	0.002	4.347	0.004		6,317,828	6,672,713	106.31%	6,716,682	-	6,716,682	Government/ Agency	
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	2.190	0.001	4.569	0.001		1,818,075	1,915,681	106.31%	1,932,853	-	1,932,853	Government/ Agency	
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	3.295	0.004	5.378	0.006		6,901,623	7,140,339	104.37%	7,203,375	-	7,203,375	Government/ Agency	
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	3.299	0.005	5.393	0.008		9,248,139	9,551,185	104.37%	9,652,484	-	9,652,484	Government/ Agency	
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	1.905	0.001	4.456	0.002		2,196,017	2,313,541	106.41%	2,336,714	-	2,336,714	Government/ Agency	
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	2.095	0.002	4.526	0.004		5,157,656	5,434,667	106.41%	5,488,102	-	5,488,102	Government/ Agency	
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	2.165	0.001	4.559	0.001		1,514,454	1,596,446	106.13%	1,607,224	-	1,607,224	Government/ Agency	
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	3.629	0.003	5.750	0.005		5,581,517	5,718,003	103.86%	5,797,208	-	5,797,208	Government/ Agency	
FRS500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	3.184	0.003	5.446	0.005		5,294,386	5,386,440	104.25%	5,519,248	-	5,519,248	Government/ Agency	
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	1.974	0.000	4.214	0.000		432,355	461,388	107.12%	463,134	-	463,134	Government/ Agency	
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.336	0.004	5.320	0.006		7,171,026	7,342,032	104.53%	7,495,761	-	7,495,761	Government/ Agency	
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	0.824	0.000	3.486	0.001		2,147,316	2,291,250	107.12%	2,300,177	-	2,300,177	Government/ Agency	

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	2.761	0.000	4.371	0.000	361,958	385,151	107.26%	388,233	-	388,233	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	2.032	0.000	3.679	0.000	538,791	575,052	106.15%	571,926	-	571,926	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	3.000	0.005	5.393	0.010	11,280,943	11,609,111	104.18%	11,753,014	-	11,753,014	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	5.199	0.008	6.652	0.011	10,325,132	10,465,483	100.04%	10,328,961	-	10,328,961	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	5.301	0.002	6.590	0.002	2,427,962	2,460,861	100.04%	2,428,862	-	2,428,862	Government/ Agency
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	5.721	0.003	6.250	0.003	2,882,176	2,919,679	100.35%	2,892,251	-	2,892,251	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	4.287	0.001	6.052	0.002	1,815,109	1,864,151	102.79%	1,865,750	-	1,865,750	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	4.247	0.001	5.928	0.002	1,982,213	2,036,032	102.88%	2,039,376	-	2,039,376	Government/ Agency
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	4.022	0.002	6.182	0.003	3,496,370	3,591,935	102.57%	3,586,271	-	3,586,271	Government/ Agency
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	4.221	0.003	6.052	0.005	4,892,243	5,025,052	102.79%	5,028,737	-	5,028,737	Government/ Agency
FRS515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	3.962	0.004	6.102	0.006	6,369,620	6,543,759	102.57%	6,533,400	-	6,533,400	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	2.960	0.008	5.357	0.014	16,763,762	17,135,235	104.18%	17,465,272	-	17,465,272	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	2.781	0.002	5.282	0.004	4,574,122	4,688,042	104.12%	4,762,675	-	4,762,675	Government/ Agency
FRS519	3132WGF0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	1.441	0.001	4.367	0.003	4,381,160	4,491,982	103.93%	4,553,544	-	4,553,544	Government/ Agency
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	2.512	0.008	5.058	0.015	19,195,317	19,672,291	104.12%	19,986,583	-	19,986,583	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.050	0.001	3.890	0.002	3,010,398	3,117,847	105.53%	3,176,930	-	3,176,930	Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	2.087	0.000	4.730	0.001	1,423,915	1,476,063	106.19%	1,512,029	-	1,512,029	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	2.781	0.003	5.263	0.006	6,728,682	6,879,092	104.12%	7,006,050	-	7,006,050	Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	2.572	0.001	5.181	0.002	1,983,983	2,028,655	103.93%	2,062,046	-	2,062,046	Government/ Agency
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	2.997	0.000	5.575	0.001	836,279	854,907	103.93%	869,183	-	869,183	Government/ Agency
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	2.267	0.001	4.850	0.001	1,425,378	1,475,730	106.13%	1,512,692	-	1,512,692	Government/ Agency
FRS529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	0.925	0.000	4.022	0.002	2,429,060	2,515,335	105.81%	2,570,265	-	2,570,265	Government/ Agency
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.429	0.001	4.139	0.001	2,180,563	2,258,218	105.88%	2,308,685	-	2,308,685	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.683	0.001	4.208	0.003	4,332,143	4,486,195	105.81%	4,583,976	-	4,583,976	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	1.328	0.001	4.255	0.002	2,888,152	2,994,751	105.81%	3,056,044	-	3,056,044	Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	1.542	0.001	3.806	0.001	2,218,155	2,300,031	105.88%	2,348,486	-	2,348,486	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	1.637	0.001	3.947	0.002	2,568,264	2,663,118	105.41%	2,707,128	-	2,707,128	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	1.960	0.001	4.524	0.002	2,564,191	2,658,696	105.81%	2,713,251	-	2,713,251	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	2.365	0.005	4.705	0.009	12,194,627	12,724,024	106.41%	12,975,923	-	12,975,923	Government/ Agency
FRS537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	1.629	0.004	4.398	0.011	14,866,102	15,471,913	105.88%	15,739,581	-	15,739,581	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	1.445	0.001	4.354	0.002	2,537,877	2,631,009	105.81%	2,685,407	-	2,685,407	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	1.244	0.001	4.183	0.002	3,133,121	3,248,462	105.53%	3,306,442	-	3,306,442	Government/ Agency
FRS540	3132WJJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.811	0.001	4.665	0.002	2,934,819	3,042,831	105.03%	3,082,496	-	3,082,496	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.267	0.001	4.409	0.004	5,267,423	5,461,105	105.41%	5,552,227	-	5,552,227	Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.859	0.000	4.130	0.001	1,773,810	1,839,177	105.09%	1,864,175	-	1,864,175	Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	1.313	0.005	4.211	0.017	24,665,283	25,741,765	105.94%	26,129,942	-	26,129,942	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.379	0.000	4.318	0.000	15,261	15,960	105.81%	16,149	-	16,149	Government/ Agency
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.234	0.000	4.269	0.000	25,789	26,971	105.81%	27,288	-	27,288	Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	1.001	0.000	4.157	0.000	290,934	304,339	104.91%	305,209	-	305,209	Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.476	0.000	4.423	0.000	423,651	443,024	105.94%	448,808	-	448,808	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	0.969	0.003	4.168	0.012	17,824,510	18,645,383	104.91%	18,699,139	-	18,699,139	Government/ Agency
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.926	0.000	0.926	0.000	153	153	104.77%	160	-	160	Government/ Agency
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.801	0.000	1.801	0.000	184	184	109.93%	202	-	202	Government/ Agency
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.652	0.000	2.651	0.000	10,131	9,953	112.90%	11,439	-	11,439	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.580	0.000	2.581	0.000	24,776	24,776	111.91%	27,726	-	27,726	Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	2.835	0.000	2.839	0.000	1,498	1,498	112.66%	1,687	-	1,687	Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	2.728	0.000	2.730	0.000	1,007	1,007	112.48%	1,133	-	1,133	Government/ Agency
FSF187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.890	0.000	2.895	0.000	20,159	20,164	111.91%	22,561	-	22,561	Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	3.033	0.000	3.039	0.000	54,305	54,334	112.53%	61,111	-	61,111	Government/ Agency
FSF191	31380FPS4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.986	0.000	1.028	0.000	7,195	7,195	103.78%	7,467	-	7,467	Government/ Agency
FSF199	31371H DU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	2.745	0.000	2.744	0.000	33,981	33,670	107.40%	36,497	-	36,497	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	2.931	0.000	2.930	0.000	61,959	61,413	107.80%	66,790	-	66,790	Government/ Agency

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						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	2.751	0.000	2.751	0.000			34,184	33,800	107.39%	36,710	-	36,710	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.728	0.000	1.728	0.000			17,758	17,802	109.04%	19,363	-	19,363	Government/ Agency
FSF217	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	2.094	0.000	2.094	0.000			76,077	76,324	109.00%	82,926	-	82,926	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	1.278	0.000	1.278	0.000			24,807	24,807	105.58%	26,190	-	26,190	Government/ Agency
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	3.037	0.000	3.035	0.000			7,777	7,343	115.77%	9,004	-	9,004	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	3.271	0.000	3.276	0.000			7,832	7,498	116.00%	9,085	-	9,085	Government/ Agency
FSF243	31384NU73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/1/2030	0.412	0.000	0.412	0.000			4,659	4,659	101.80%	4,743	-	4,743	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.265	0.000	3.275	0.000			266	266	114.60%	304	-	304	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	3.164	0.000	3.165	0.000			278	278	116.18%	323	-	323	Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.209	0.000	3.202	0.000			997	997	115.68%	1,154	-	1,154	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.439	0.000	3.446	0.000			59,359	59,460	115.63%	68,636	-	68,636	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	3.125	0.000	3.132	0.000			127,308	127,542	114.46%	145,721	-	145,721	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	2.051	0.000	2.078	0.000			39,713	40,248	111.46%	44,264	-	44,264	Government/ Agency
FSF290	31387RBP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	7/1/2031	3.174	0.000	3.171	0.000			22,946	23,164	116.56%	26,746	-	26,746	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	3.417	0.000	3.424	0.000			50,738	50,852	115.58%	58,644	-	58,644	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	3.656	0.000	3.670	0.000			25,018	25,058	116.04%	29,032	-	29,032	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	3.572	0.000	3.589	0.000			21,716	21,667	114.81%	24,933	-	24,933	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	3.390	0.000	3.386	0.000			67,849	68,023	116.51%	79,051	-	79,051	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	3.527	0.000	3.539	0.000			450	450	115.53%	520	-	520	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	3.356	0.000	3.364	0.000			10,797	10,810	115.01%	12,417	-	12,417	Government/ Agency
FSF322	31387BUZ4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.641	0.000	1.643	0.000			5,974	5,979	107.84%	6,442	-	6,442	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.922	0.000	1.929	0.000			4,114	4,114	109.34%	4,499	-	4,499	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.450	0.000	3.462	0.000			104,035	104,477	115.57%	120,238	-	120,238	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.483	0.000	3.479	0.000			57,508	57,562	116.83%	67,185	-	67,185	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	3.443	0.000	3.450	0.000			34,134	34,490	115.67%	39,482	-	39,482	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	3.604	0.000	3.620	0.000			2,143	2,161	115.07%	2,466	-	2,466	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.653	0.000	2.652	0.000			31,936	31,936	109.81%	35,068	-	35,068	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.594	0.000	3.597	0.000			264,266	266,323	108.03%	285,487	-	285,487	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.909	0.000	3.931	0.000			144,451	144,497	111.82%	161,522	-	161,522	Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.664	0.000	3.721	0.000			109,423	109,951	111.45%	121,954	-	121,954	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	3.849	0.000	3.977	0.000			75,381	75,740	111.99%	84,420	-	84,420	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.918	0.000	3.995	0.000			171,916	173,051	114.85%	197,444	-	197,444	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.587	0.000	3.635	0.000			70,156	70,042	111.15%	77,978	-	77,978	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.735	0.000	3.819	0.000			389,770	387,031	109.36%	426,261	-	426,261	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.625	0.000	3.657	0.000			235,754	236,703	111.32%	262,448	-	262,448	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	4.015	0.000	4.031	0.000			169,178	169,875	112.03%	189,526	-	189,526	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.877	0.000	3.925	0.000			87,833	88,161	112.02%	98,390	-	98,390	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.896	0.000	3.932	0.000			101,445	101,807	111.77%	113,386	-	113,386	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.701	0.000	3.744	0.000			323,989	324,852	111.50%	361,235	-	361,235	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	4.016	0.000	4.032	0.000			184,001	184,487	112.04%	206,155	-	206,155	Government/ Agency
FSF580	31405QNX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.453	0.000	3.593	0.000			175,262	177,241	113.45%	198,831	-	198,831	Government/ Agency
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.941	0.000	4.011	0.000			422,991	427,450	114.72%	485,265	-	485,265	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	4.069	0.000	4.088	0.000			109,387	109,786	112.20%	122,737	-	122,737	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	3.670	0.000	3.721	0.000			65,627	66,268	113.59%	74,544	-	74,544	Government/ Agency
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.070	0.000	4.119	0.000			235,464	237,194	115.09%	271,004	-	271,004	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	3.876	0.000	3.928	0.000			10,879	10,963	114.40%	12,446	-	12,446	Government/ Agency
FSF643	31406NKE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2035	3.975	0.000	4.038	0.000			326,528	327,501	112.27%	366,581	-	366,581	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	4.086	0.000	4.184	0.000			130,530	130,522	110.28%	143,950	-	143,950	Government/ Agency
FSF645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	4.090	0.000	4.152	0.000			235,709	235,598	110.14%	259,604	-	259,604	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	4.062	0.000	4.229	0.000			324,760	325,261	112.33%	364,810	-	364,810	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	4.040	0.000	4.116	0.000			168,449	168,610	112.08%	188,799	-	188,799	Government/ Agency
FSF656	31406YZD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2035	4.101	0.000	4.152	0.000			31,713	31,906	115.24%	36,547	-	36,547	Government/ Agency

AFL-CIO Housing Investment Trust
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.736	0.000	4.036	0.000			68,288	68,690	114.90%	78,460	-	78,460	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	4.053	0.000	4.108	0.000			81,384	81,874	115.13%	93,699	-	93,699	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	4.071	0.000	4.130	0.000			73,141	73,249	112.38%	82,197	-	82,197	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.110	0.000	4.195	0.000			96,207	96,879	114.97%	110,609	-	110,609	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.893	0.000	3.958	0.000			36,107	36,101	114.52%	41,349	-	41,349	Government/ Agency
FSF677	31407VN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	3.592	0.000	3.883	0.000			249,285	249,375	115.28%	287,372	-	287,372	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.031	0.000	4.096	0.000			463,990	464,095	114.86%	532,921	-	532,921	Government/ Agency
FSF681	31408BXD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.051	0.000	4.140	0.000			166,702	166,923	114.93%	191,595	-	191,595	Government/ Agency
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	4.115	0.000	4.177	0.000			142,928	143,243	114.93%	164,271	-	164,271	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	4.074	0.000	4.170	0.000			51,435	51,037	112.19%	57,703	-	57,703	Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	4.110	0.000	4.205	0.000			55,537	55,093	112.19%	62,305	-	62,305	Government/ Agency
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.808	0.000	3.895	0.000			37,789	37,497	111.76%	42,233	-	42,233	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.018	0.000	4.184	0.000			305,131	305,271	115.09%	351,175	-	351,175	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.820	0.000	3.897	0.000			269,518	269,661	114.49%	308,569	-	308,569	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.947	0.000	4.009	0.000			145,948	143,644	112.16%	163,689	-	163,689	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	4.117	0.000	4.181	0.000			319,209	314,199	112.29%	358,432	-	358,432	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	3.978	0.000	4.142	0.000			139,084	136,783	112.28%	156,164	-	156,164	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	4.208	0.000	4.269	0.000			77,429	77,592	117.38%	90,883	-	90,883	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	4.104	0.000	4.201	0.000			43,406	43,474	115.06%	49,944	-	49,944	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.265	0.000	4.349	0.000			111,355	109,382	110.61%	123,167	-	123,167	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	4.093	0.000	4.263	0.000			254,541	254,874	115.16%	293,131	-	293,131	Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.275	0.000	4.408	0.000			86,729	84,948	110.53%	95,864	-	95,864	Government/ Agency
FSF754	31411WV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	4.067	0.000	4.183	0.000			1,045	1,051	112.20%	1,172	-	1,172	Government/ Agency
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	4.113	0.000	4.333	0.000			660	663	112.51%	742	-	742	Government/ Agency
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	4.121	0.000	4.342	0.000			16,065	16,154	112.35%	18,048	-	18,048	Government/ Agency
FSF759	31413UZA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.293	0.000	3.708	0.000			31,802	31,982	112.46%	35,764	-	35,764	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	4.176	0.000	4.310	0.000			328	330	112.40%	368	-	368	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	4.141	0.000	4.235	0.000			13,095	13,167	112.37%	14,715	-	14,715	Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.102	0.000	4.314	0.000			9,287	9,339	112.52%	10,449	-	10,449	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	4.078	0.000	4.334	0.000			19,273	19,381	112.49%	21,680	-	21,680	Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.190	0.000	4.342	0.000			15,591	15,678	112.29%	17,506	-	17,506	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.259	0.000	4.431	0.000			167,804	168,765	112.54%	188,847	-	188,847	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2038	4.269	0.000	4.442	0.000			109,891	109,939	112.69%	123,836	-	123,836	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	4.090	0.000	4.402	0.000			53,297	52,621	110.80%	59,052	-	59,052	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	4.062	0.000	4.553	0.000			33,231	33,371	108.69%	36,119	-	36,119	Government/ Agency
FSF791	31414TE56	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2038	3.136	0.000	3.795	0.000			303,766	309,964	112.44%	341,548	-	341,548	Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.822	0.000	4.006	0.000			644,993	658,270	112.64%	726,489	-	726,489	Government/ Agency
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	4.113	0.000	4.238	0.000			5,776	5,890	112.64%	6,506	-	6,506	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.980	0.000	4.155	0.000			49,331	50,660	114.97%	56,717	-	56,717	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	4.134	0.000	4.210	0.000			322,506	333,946	116.90%	376,995	-	376,995	Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.346	0.000	4.719	0.000			140,720	141,054	108.43%	152,582	-	152,582	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.285	0.001	4.686	0.001			839,839	841,844	108.43%	910,635	-	910,635	Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.333	0.001	4.737	0.001			1,443,236	1,449,373	108.43%	1,564,896	-	1,564,896	Government/ Agency
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.172	0.002	4.590	0.002			2,762,858	2,772,946	108.43%	2,995,759	-	2,995,759	Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	4.102	0.001	4.643	0.001			800,343	816,741	110.09%	881,087	-	881,087	Government/ Agency
FSF816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	4.111	0.000	4.424	0.000			43,978	44,875	110.71%	48,690	-	48,690	Government/ Agency
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.424	0.000	4.213	0.000			128,198	130,892	110.25%	141,332	-	141,332	Government/ Agency
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	4.086	0.000	4.484	0.000			276,029	280,301	108.43%	299,297	-	299,297	Government/ Agency
FSF832	31417NBW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2039	4.408	0.001	4.937	0.002			2,067,259	2,081,356	107.13%	2,214,740	-	2,214,740	Government/ Agency
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.547	0.001	4.522	0.002			2,038,802	2,083,200	108.34%	2,208,755	-	2,208,755	Government/ Agency
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.677	0.001	4.481	0.002			2,362,249	2,461,997	110.09%	2,600,571	-	2,600,571	Government/ Agency
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.602	0.000	4.611	0.000			295,156	301,595	108.34%	319,760	-	319,760	Government/ Agency

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						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.220	0.000	4.874	0.000		277	283	106.97%	297	-	297	Government/ Agency	
FSF837	31419E3W7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.424	0.001	5.071	0.001		1,772,310	1,800,860	107.37%	1,902,983	-	1,902,983	Government/ Agency	
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.539	0.000	4.859	0.000		431,714	438,397	106.90%	461,521	-	461,521	Government/ Agency	
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.480	0.002	5.064	0.002		2,883,071	2,929,276	107.12%	3,088,434	-	3,088,434	Government/ Agency	
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.944	0.002	4.964	0.002		2,471,842	2,511,533	106.90%	2,642,505	-	2,642,505	Government/ Agency	
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	3.539	0.000	4.591	0.000		446,231	453,798	108.34%	483,429	-	483,429	Government/ Agency	
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.520	0.003	5.112	0.004		4,377,174	4,366,231	106.90%	4,679,387	-	4,679,387	Government/ Agency	
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	3.566	0.000	4.570	0.000		390,449	397,063	108.34%	422,996	-	422,996	Government/ Agency	
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	4.002	0.000	4.644	0.000		245,965	250,093	108.43%	266,699	-	266,699	Government/ Agency	
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.405	0.000	4.479	0.000		308,288	313,570	108.30%	333,891	-	333,891	Government/ Agency	
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	3.331	0.001	4.416	0.002		2,322,837	2,396,237	109.93%	2,553,554	-	2,553,554	Government/ Agency	
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.419	0.001	4.524	0.001		878,822	905,154	109.62%	963,365	-	963,365	Government/ Agency	
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	3.954	0.001	4.692	0.001		1,510,705	1,553,437	109.62%	1,656,035	-	1,656,035	Government/ Agency	
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	2.908	0.001	4.252	0.001		1,883,046	1,943,709	109.62%	2,064,196	-	2,064,196	Government/ Agency	
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.075	0.000	5.018	0.000		256,669	257,885	106.90%	274,391	-	274,391	Government/ Agency	
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.499	0.001	5.509	0.001		1,662,543	1,688,199	105.15%	1,748,221	-	1,748,221	Government/ Agency	
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.469	0.001	5.472	0.001		1,696,758	1,722,939	105.15%	1,784,199	-	1,784,199	Government/ Agency	
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.208	0.000	5.366	0.000		375,769	381,688	105.15%	395,134	-	395,134	Government/ Agency	
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	4.332	0.001	5.429	0.001		1,161,265	1,179,337	105.15%	1,221,110	-	1,221,110	Government/ Agency	
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.434	0.001	5.522	0.002		1,707,633	1,739,397	105.09%	1,794,568	-	1,794,568	Government/ Agency	
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	4.871	0.000	5.746	0.000		153,167	156,085	102.82%	157,491	-	157,491	Government/ Agency	
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	4.909	0.001	5.790	0.001		679,389	691,239	102.82%	698,569	-	698,569	Government/ Agency	
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.213	0.003	5.455	0.004		5,052,884	5,206,991	105.09%	5,310,124	-	5,310,124	Government/ Agency	
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	4.852	0.001	5.856	0.001		1,295,720	1,328,819	102.82%	1,332,300	-	1,332,300	Government/ Agency	
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.831	0.001	5.841	0.001		926,393	950,037	102.82%	952,546	-	952,546	Government/ Agency	
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	4.918	0.001	5.856	0.001		925,148	948,636	102.82%	951,266	-	951,266	Government/ Agency	
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.937	0.001	5.820	0.001		1,293,023	1,325,923	102.82%	1,329,526	-	1,329,526	Government/ Agency	
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.848	0.001	5.770	0.001		962,847	987,588	102.82%	990,029	-	990,029	Government/ Agency	
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.596	0.001	5.652	0.001		852,360	874,118	102.82%	876,423	-	876,423	Government/ Agency	
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	4.856	0.001	5.844	0.001		1,068,201	1,095,448	102.82%	1,098,357	-	1,098,357	Government/ Agency	
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	4.933	0.001	5.770	0.001		672,291	689,372	102.82%	691,270	-	691,270	Government/ Agency	
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	4.896	0.000	5.812	0.000		433,189	444,235	102.82%	445,418	-	445,418	Government/ Agency	
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.199	0.001	6.108	0.001		1,216,350	1,248,072	102.98%	1,252,590	-	1,252,590	Government/ Agency	
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	4.255	0.004	5.655	0.006		6,415,035	6,642,439	105.06%	6,739,618	-	6,739,618	Government/ Agency	
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	3.931	0.000	5.404	0.000		245,728	254,626	105.06%	258,161	-	258,161	Government/ Agency	
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	4.176	0.005	5.530	0.007		7,933,875	8,190,415	105.09%	8,337,785	-	8,337,785	Government/ Agency	
FSF884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	4.148	0.000	5.393	0.000		66,108	68,898	105.09%	69,473	-	69,473	Government/ Agency	
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.226	0.000	5.474	0.000		81,083	84,465	105.09%	85,211	-	85,211	Government/ Agency	
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	4.207	0.000	5.557	0.000		136,674	142,421	105.09%	143,632	-	143,632	Government/ Agency	
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	4.363	0.000	5.657	0.001		635,141	659,588	105.06%	667,277	-	667,277	Government/ Agency	
FSF889	31417KXG7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2039	4.265	0.001	4.918	0.001		1,372,949	1,408,586	107.09%	1,470,245	-	1,470,245	Government/ Agency	
FSF892	3138A2BP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2040	3.816	0.001	4.966	0.001		1,121,768	1,151,741	106.90%	1,199,218	-	1,199,218	Government/ Agency	
FSF893	3138A2DW6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2040	3.961	0.001	4.800	0.001		1,349,802	1,385,796	106.90%	1,442,997	-	1,442,997	Government/ Agency	
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.046	0.003	4.562	0.005		6,099,300	6,398,058	108.09%	6,592,485	-	6,592,485	Government/ Agency	
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.667	0.003	4.590	0.004		5,039,920	5,291,423	108.37%	5,461,620	-	5,461,620	Government/ Agency	
FSF922	31417Y2Y2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	3.795	0.005	4.815	0.006		8,050,439	8,446,362	108.09%	8,701,393	-	8,701,393	Government/ Agency	
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	1.348	0.000	3.983	0.000		324,090	341,599	107.49%	348,372	-	348,372	Government/ Agency	
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	3.917	0.000	4.632	0.000		589,102	618,513	108.43%	638,762	-	638,762	Government/ Agency	
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.212	0.000	4.711	0.000		490,750	515,463	108.37%	531,812	-	531,812	Government/ Agency	
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.896	0.001	4.695	0.002		2,104,953	2,212,388	108.34%	2,280,420	-	2,280,420	Government/ Agency	
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	2.136	0.003	4.566	0.005		7,363,168	7,724,200	106.34%	7,830,125	-	7,830,125	Government/ Agency	
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2045	3.320	0.000	4.817	0.000		549,493	579,668	105.62%	580,349	-	580,349	Government/ Agency	

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2019

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.815	0.001	4.834	0.002		1,953,323	2,060,743	105.62%	2,063,007	-	2,063,007	Government/ Agency	
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.397	0.001	4.909	0.002		2,413,153	2,545,727	105.62%	2,548,657	-	2,548,657	Government/ Agency	
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	3.217	0.005	5.374	0.009		10,337,309	10,749,393	104.31%	10,782,817	-	10,782,817	Government/ Agency	
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	4.049	0.003	5.599	0.004		5,005,938	5,172,412	103.57%	5,184,761	-	5,184,761	Government/ Agency	
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	3.174	0.001	4.676	0.001		1,109,058	1,179,208	107.49%	1,192,151	-	1,192,151	Government/ Agency	
FSF935	3138WBS55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	1.422	0.000	4.027	0.001		1,780,016	1,893,143	107.37%	1,911,153	-	1,911,153	Government/ Agency	
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	4.023	0.007	6.015	0.011		11,216,140	11,646,873	105.31%	11,811,684	-	11,811,684	Government/ Agency	
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	3.510	0.004	5.851	0.007		7,356,729	7,639,898	104.60%	7,695,393	-	7,695,393	Government/ Agency	
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	4.265	0.006	6.433	0.009		9,154,571	9,454,546	102.51%	9,384,407	-	9,384,407	Government/ Agency	
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	4.176	0.003	6.356	0.004		3,853,529	3,979,626	102.60%	3,953,889	-	3,953,889	Government/ Agency	
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	4.345	0.011	6.197	0.016		16,743,598	17,301,001	102.60%	17,179,662	-	17,179,662	Government/ Agency	
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.428	0.002	4.628	0.007		8,719,152	9,111,462	105.34%	9,184,911	-	9,184,911	Government/ Agency	
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.254	0.001	4.072	0.003		5,306,009	5,544,533	105.75%	5,611,001	-	5,611,001	Government/ Agency	
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	1.501	0.004	4.309	0.010		14,536,071	15,015,064	105.81%	15,380,697	-	15,380,697	Government/ Agency	
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	3.328	0.003	5.699	0.005		5,249,753	5,316,371	104.12%	5,466,159	-	5,466,159	Government/ Agency	
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.217	0.003	4.404	0.010		14,511,775	15,142,385	105.09%	15,250,686	-	15,250,686	Government/ Agency	
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.991	0.008	5.323	0.014		16,554,594	16,847,156	103.20%	17,084,396	-	17,084,396	Government/ Agency	
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	3.111	0.002	5.600	0.004		4,168,009	4,246,244	103.75%	4,324,193	-	4,324,193	Government/ Agency	
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	3.388	0.004	5.936	0.006		6,837,987	6,966,299	103.75%	7,094,221	-	7,094,221	Government/ Agency	
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	3.530	0.002	5.958	0.003		2,847,151	2,900,623	103.75%	2,953,840	-	2,953,840	Government/ Agency	
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	2.720	0.002	5.314	0.004		5,048,187	5,143,530	103.75%	5,237,353	-	5,237,353	Government/ Agency	
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	2.773	0.003	5.043	0.005		6,305,202	6,386,562	104.12%	6,565,116	-	6,565,116	Government/ Agency	
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	3.485	0.001	5.790	0.002		1,722,099	1,743,648	104.18%	1,794,164	-	1,794,164	Government/ Agency	
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	2.855	0.003	5.436	0.005		5,839,142	6,011,115	103.62%	6,050,648	-	6,050,648	Government/ Agency	
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	2.650	0.002	5.284	0.003		3,881,455	3,986,109	103.62%	4,022,050	-	4,022,050	Government/ Agency	
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	2.637	0.002	5.277	0.003		3,913,749	4,019,134	103.62%	4,055,513	-	4,055,513	Government/ Agency	
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	2.019	0.003	4.621	0.008		10,824,838	11,119,816	103.75%	11,230,468	-	11,230,468	Government/ Agency	
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	1.922	0.002	3.901	0.004		6,813,790	7,017,696	103.59%	7,058,471	-	7,058,471	Government/ Agency	
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	3.335	0.002	5.861	0.003		3,191,541	3,285,213	103.75%	3,311,135	-	3,311,135	Government/ Agency	
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	2.648	0.001	5.340	0.002		2,768,375	2,849,785	103.75%	2,872,111	-	2,872,111	Government/ Agency	
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.513	0.003	4.533	0.010		13,079,007	13,727,138	105.40%	13,785,836	-	13,785,836	Government/ Agency	
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	1.494	0.003	4.446	0.010		14,305,659	15,010,548	104.97%	15,016,193	-	15,016,193	Government/ Agency	
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	2.844	0.002	5.241	0.003		3,724,501	3,820,356	103.87%	3,868,721	-	3,868,721	Government/ Agency	
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	2.091	0.001	4.667	0.003		3,611,292	3,704,398	103.87%	3,751,129	-	3,751,129	Government/ Agency	
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	2.710	0.002	5.101	0.003		3,700,177	3,795,528	103.87%	3,843,455	-	3,843,455	Government/ Agency	
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	2.365	0.002	4.936	0.003		4,103,152	4,208,624	103.87%	4,262,035	-	4,262,035	Government/ Agency	
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	2.655	0.003	5.327	0.007		7,933,844	8,136,383	103.75%	8,231,142	-	8,231,142	Government/ Agency	
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	1.006	0.002	4.215	0.010		14,974,845	15,471,913	104.84%	15,699,898	-	15,699,898	Government/ Agency	
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	2.608	0.007	5.305	0.014		16,984,500	17,129,857	103.43%	17,567,868	-	17,567,868	Government/ Agency	
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	1.698	0.001	3.998	0.001		2,076,409	2,149,932	106.34%	2,207,970	-	2,207,970	Government/ Agency	
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	0.173	0.000	2.728	0.000		881,367	912,721	105.74%	931,977	-	931,977	Government/ Agency	
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	0.163	0.000	3.346	0.005		9,785,402	10,132,733	106.30%	10,402,341	-	10,402,341	Government/ Agency	
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.067	0.000	2.641	0.001		2,000,181	2,071,382	105.43%	2,108,785	-	2,108,785	Government/ Agency	
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.248	0.001	2.739	0.007		15,030,537	15,597,200	105.43%	15,846,648	-	15,846,648	Government/ Agency	
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.008	0.000	2.544	0.006		15,041,173	15,574,220	105.74%	15,904,866	-	15,904,866	Government/ Agency	
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	-0.183	0.000	2.623	0.000		229,486	237,620	105.52%	242,161	-	242,161	Government/ Agency	
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	0.163	0.000	3.063	0.000		558,887	578,671	105.96%	592,202	-	592,202	Government/ Agency	
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	0.806	0.002	3.875	0.010		16,271,077	16,269,857	104.31%	16,972,449	-	16,972,449	Government/ Agency	
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	0.348	0.000	2.659	0.001		3,258,245	3,372,483	105.12%	3,424,976	-	3,424,976	Government/ Agency	
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	-0.117	0.000	2.436	0.005		12,379,490	12,813,289	105.40%	13,047,790	-	13,047,790	Government/ Agency	
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	2.200	0.003	4.292	0.006		8,542,616	8,762,046	102.65%	8,769,291	-	8,769,291	Government/ Agency	
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.756	0.000	1.756	0.000		2,702	2,702	110.32%	2,981	-	2,981	Government/ Agency	

AFL-CIO Housing Investment Trust
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.813	0.000	1.813	0.000			2,437	2,437	110.19%	2,685	-	2,685	Government/ Agency
GSF044	36225AFS4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2021	0.310	0.000	0.310	0.000			915	915	101.77%	931	-	931	Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.738	0.000	0.738	0.000			16,208	16,213	104.11%	16,873	-	16,873	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	2.261	0.000	2.262	0.000			3,796	3,796	110.67%	4,201	-	4,201	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	2.157	0.000	2.158	0.000			19,915	19,943	110.18%	21,941	-	21,941	Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.899	0.000	0.899	0.000			4,952	4,954	105.33%	5,217	-	5,217	Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.809	0.000	0.809	0.000			32,453	32,466	104.51%	33,917	-	33,917	Government/ Agency
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.870	0.000	0.870	0.000			23,176	23,202	104.91%	24,313	-	24,313	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	2.293	0.000	2.295	0.000			33,424	33,015	109.97%	36,756	-	36,756	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	2.653	0.000	2.653	0.000			20,473	20,501	113.09%	23,153	-	23,153	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	2.585	0.000	2.586	0.000			133,686	134,043	112.57%	150,489	-	150,489	Government/ Agency
GSF089	36206MDT1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2026	2.217	0.000	2.217	0.000			8,730	8,784	111.46%	9,731	-	9,731	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	2.094	0.000	2.094	0.000			21,390	21,480	110.88%	23,716	-	23,716	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.324	0.000	2.325	0.000			40,543	40,665	111.46%	45,190	-	45,190	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	2.155	0.000	2.155	0.000			43,016	43,179	110.95%	47,724	-	47,724	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	2.459	0.000	2.461	0.000			36,323	36,585	112.14%	40,732	-	40,732	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	2.315	0.000	2.316	0.000			5,100	5,100	111.46%	5,684	-	5,684	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	2.308	0.000	2.307	0.000			2,829	2,840	112.03%	3,169	-	3,169	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.218	0.000	2.217	0.000			2,610	2,635	111.58%	2,912	-	2,912	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	2.020	0.000	2.020	0.000			9,235	9,314	110.39%	10,194	-	10,194	Government/ Agency
GSF102	36207MRV4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	2.638	0.000	2.639	0.000			6,566	6,633	112.99%	7,419	-	7,419	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.317	0.000	2.323	0.000			25,677	25,858	111.11%	28,531	-	28,531	Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.750	0.000	2.750	0.000			64,506	65,169	113.82%	73,421	-	73,421	Government/ Agency
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.485	0.000	2.484	0.000			4,398	4,456	113.44%	4,989	-	4,989	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	2.614	0.000	2.613	0.000			4,094	4,094	113.69%	4,654	-	4,654	Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.740	0.000	1.740	0.000			11,436	11,527	109.30%	12,499	-	12,499	Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.601	0.000	2.600	0.000			6,589	6,654	113.82%	7,499	-	7,499	Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.155	0.000	2.155	0.000			5,858	5,858	111.53%	6,533	-	6,533	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	2.603	0.000	2.602	0.000			48,406	48,538	113.82%	55,096	-	55,096	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.629	0.000	2.627	0.000			5,168	5,168	114.19%	5,902	-	5,902	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.657	0.000	2.656	0.000			20,554	20,554	114.19%	23,471	-	23,471	Government/ Agency
GSF175	36208WM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.764	0.000	1.764	0.000			7,591	7,621	109.43%	8,307	-	8,307	Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.533	0.000	2.532	0.000			23,021	23,097	111.66%	25,707	-	25,707	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.754	0.000	2.756	0.000			154,965	155,762	112.21%	173,880	-	173,880	Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.715	0.000	2.717	0.000			14,683	14,726	112.03%	16,449	-	16,449	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.996	0.000	3.000	0.000			48,117	48,117	111.80%	53,795	-	53,795	Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	2.833	0.000	2.835	0.000			1,817	1,817	112.29%	2,040	-	2,040	Government/ Agency
GSF198	36209SVA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.590	0.000	2.589	0.000			19,681	19,903	112.12%	22,066	-	22,066	Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.797	0.000	2.796	0.000			36,761	36,830	113.13%	41,588	-	41,588	Government/ Agency
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.887	0.000	2.888	0.000			55,413	55,790	112.80%	62,508	-	62,508	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	2.316	0.000	2.315	0.000			22,675	23,213	112.42%	25,490	-	25,490	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.777	0.000	1.777	0.000			68,176	68,431	109.90%	74,928	-	74,928	Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	3.079	0.000	3.078	0.000			10,586	10,586	115.42%	12,218	-	12,218	Government/ Agency
GSF224	36212C4R9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2030	2.111	0.000	2.111	0.000			18,265	18,678	113.82%	20,789	-	20,789	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.512	0.000	2.511	0.000			25,392	25,607	114.76%	29,139	-	29,139	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.580	0.000	2.580	0.000			2,283	2,283	114.32%	2,610	-	2,610	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.917	0.000	2.915	0.000			39,518	40,129	115.69%	45,719	-	45,719	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	2.062	0.000	2.062	0.000			12,702	12,786	110.46%	14,030	-	14,030	Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	2.836	0.000	2.853	0.000			22,638	22,739	112.21%	25,401	-	25,401	Government/ Agency
GSF239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	2.813	0.000	2.815	0.000			107,127	107,359	112.47%	120,483	-	120,483	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	2.415	0.000	2.415	0.000			18,559	18,657	111.00%	20,600	-	20,600	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.903	0.000	2.906	0.000			147,392	147,769	112.89%	166,385	-	166,385	Government/ Agency

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						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.974	0.000	2.997	0.000			106,838	106,937	112.80%	120,518	-	120,518	Government/ Agency
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	3.183	0.000	3.204	0.000			6,468	6,616	115.33%	7,459	-	7,459	Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	3.024	0.000	3.047	0.000			18,335	18,692	114.71%	21,032	-	21,032	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	3.108	0.000	3.106	0.000			2,845	2,994	115.94%	3,299	-	3,299	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	3.646	0.000	3.668	0.000			130,277	130,582	110.24%	143,616	-	143,616	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	3.589	0.000	3.614	0.000			119,448	120,972	112.16%	133,970	-	133,970	Government/ Agency
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	3.769	0.000	3.798	0.000			673,811	675,501	110.67%	745,725	-	745,725	Government/ Agency
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.597	0.000	3.630	0.000			78,532	79,258	112.26%	88,158	-	88,158	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.744	0.000	3.772	0.000			106,754	107,776	112.73%	120,346	-	120,346	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	3.778	0.000	3.808	0.000			20,133	20,355	112.82%	22,715	-	22,715	Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	3.653	0.000	3.669	0.000			99,737	100,803	112.59%	112,297	-	112,297	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.268	0.000	4.326	0.000			7,008	6,968	114.45%	8,020	-	8,020	Government/ Agency
GSF282	36295LJT9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.133	0.000	4.263	0.000			31,815	31,644	114.38%	36,390	-	36,390	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.258	0.000	4.312	0.000			58,600	58,284	114.40%	67,040	-	67,040	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	4.159	0.000	4.324	0.000			574,258	571,148	114.19%	655,760	-	655,760	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	4.202	0.000	4.278	0.000			370,855	368,360	112.12%	415,788	-	415,788	Government/ Agency
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.901	0.000	4.156	0.000			381,007	378,473	111.72%	425,674	-	425,674	Government/ Agency
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.764	0.000	4.066	0.000			28,644	28,448	112.21%	32,140	-	32,140	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	4.113	0.000	4.278	0.000			97,565	96,914	111.93%	109,200	-	109,200	Government/ Agency
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.381	0.001	4.665	0.001			810,917	819,047	107.34%	870,476	-	870,476	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.110	0.001	4.702	0.001			1,250,723	1,263,402	107.34%	1,342,585	-	1,342,585	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.249	0.000	4.694	0.000			595,769	601,788	107.34%	639,526	-	639,526	Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	3.422	0.001	4.433	0.001			1,692,507	1,724,241	109.05%	1,845,758	-	1,845,758	Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	2.692	0.000	2.691	0.000			63,591	63,591	103.56%	65,858	-	65,858	Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	3.204	0.000	3.213	0.000			1,410	1,410	111.66%	1,574	-	1,574	Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.959	0.000	2.959	0.000			75,335	75,335	104.76%	78,920	-	78,920	Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	3.270	0.000	3.273	0.000			186	186	116.31%	216	-	216	Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	3.171	0.000	3.169	0.000			40,398	41,077	103.42%	41,781	-	41,781	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	2.062	0.000	2.064	0.000			285	285	112.07%	319	-	319	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	3.662	0.000	3.650	0.000			144,103	143,988	108.33%	156,114	-	156,114	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	2.417	0.000	2.518	0.000			114,518	114,795	106.31%	121,739	-	121,739	Government/ Agency
CMB038	233050AC7	DBUBS 2011-LC1A A3	AAA PRIVATE-LABEL CMBS	5.00%	11/10/2046	0.987	0.002	0.987	0.002			13,388,767	13,678,806	101.86%	13,637,895	-	13,637,895	AAA
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	1.764	0.003	1.764	0.003			9,714,515	10,116,610	102.30%	9,938,261	-	9,938,261	AAA
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	2.919	0.005	2.919	0.005			10,000,000	10,145,618	101.96%	10,196,336	-	10,196,336	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	3.031	0.010	3.031	0.010			20,000,000	20,348,253	102.93%	20,585,608	-	20,585,608	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	3.759	0.004	3.759	0.004			7,000,000	7,164,553	107.93%	7,555,443	-	7,555,443	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	3.887	0.003	3.888	0.003			5,000,000	5,118,696	106.61%	5,330,317	-	5,330,317	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	3.937	0.013	3.937	0.013			20,000,000	20,476,045	107.33%	21,465,076	-	21,465,076	AAA
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	4.003	0.003	4.003	0.003			5,000,000	5,119,270	107.42%	5,370,889	-	5,370,889	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	4.168	0.003	4.168	0.003			5,000,000	5,123,156	106.80%	5,339,780	-	5,339,780	AAA
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	4.189	0.002	4.189	0.002			2,250,000	2,303,425	106.93%	2,405,844	-	2,405,844	AAA
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	3.914	0.004	3.914	0.004			6,825,000	7,138,699	107.66%	7,347,891	-	7,347,891	AAA
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	4.311	0.006	4.312	0.006			8,000,000	8,189,729	106.74%	8,539,029	-	8,539,029	AAA
GCL137	167570TQ3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.65%	11/15/2058	7.361	0.013	7.345	0.013			10,437,371	10,601,594	107.19%	11,199,322	158,629	11,357,951	Government/ Agency
GCL140	45203LCQ4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	1/15/2060	8.866	0.087	8.818	0.087			59,609,856	59,620,596	108.24%	64,585,136	794,444	65,379,580	Government/ Agency
GCL141	3617ATHY2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.25%	6/15/2059	7.719	0.038	7.701	0.038			30,267,405	30,902,085	107.05%	32,488,738	1,232,595	33,721,333	Government/ Agency
GCL142	36196PN32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15%	9/15/2051	0.203	0.001	0.203	0.001			17,411,698	17,473,741	100.16%	17,440,876	454,802	17,895,678	Government/ Agency
GCL143	36195P2Y8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.35%	8/15/2059	7.920	0.007	7.901	0.007			5,311,040	5,513,989	107.80%	5,832,477	1,375,960	7,208,437	Government/ Agency
GCL144	3617ATH89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	8/15/2059	7.912	0.036	7.893	0.036			27,686,693	28,577,303	107.97%	30,518,007	7,847,707	38,365,714	Government/ Agency
GCL145	3617ATJJ3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.39%	2/15/2059	7.591	0.017	7.573	0.017			13,879,046	14,174,526	107.99%	15,051,152	795,954	15,847,106	Government/ Agency
GCL147	3617BWEJ0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	8/15/2059	7.811	0.056	7.793	0.056			43,842,517	44,740,498	107.90%	47,370,926	842,783	48,213,709	Government/ Agency
GCL148	3617G0QT0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.34%	9/15/2059	7.932	0.054	7.913	0.054			41,343,112	42,199,714	107.69%	44,630,104	1,419,488	46,049,592	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2019

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
GCL149	3617G0QX1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.48%	5/15/2059	7.198	0.017	7.182	0.017			14,101,258	14,406,474	108.65%	15,361,844	476,242	15,838,086	Government/ Agency
GCL150	3617G6TF4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.57%	11/15/2059	6.699	0.048	6.686	0.048			43,239,675	43,987,605	109.30%	47,869,377	6,520,325	54,389,702	Government/ Agency
GCL151	3617G0RE2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.74%	8/15/2059	5.998	0.015	5.987	0.015			15,194,669	15,513,371	110.19%	16,818,321	740,431	17,558,752	Government/ Agency
GCL152	3617H3XQ1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.20%	8/15/2060	5.978	0.042	5.967	0.042			40,864,089	41,822,738	113.14%	47,137,587	6,895,111	54,032,698	Government/ Agency
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	8.509	0.002	8.472	0.002			1,403,653	1,707,339	108.25%	4,700,077	38,535,847	43,235,924	Government/ Agency
GCL154	3617H4U74	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.19%	5/15/2060	6.690	0.014	6.676	0.014			12,157,530	12,543,778	111.60%	15,474,041	16,432,470	31,906,511	Government/ Agency
GCL155	3617H1ZB6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.29%	1/15/2060	5.934	0.007	5.924	0.007			6,418,911	6,568,137	113.61%	7,361,467	506,089	7,867,556	Government/ Agency
GCL156	3617HVYW5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.40%	9/15/2060	6.114	0.002	6.103	0.002			1,500,087	1,710,057	111.32%	2,541,642	7,699,913	10,241,555	Government/ Agency
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	6.218	0.000	6.207	0.000			114,921	158,002	110.75%	362,218	2,185,079	2,547,297	Government/ Agency
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	6.271	0.001	6.260	0.001			812,403	1,030,237	112.91%	1,731,382	6,306,897	8,038,279	Government/ Agency
GCL160	3617AU3E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	5.654	0.004	5.646	0.004			4,166,777	4,405,273	114.35%	5,285,361	3,629,423	8,914,784	Government/ Agency
GCL161	3617JHJB7	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15%	4/15/2060	5.788	0.025	5.779	0.025			25,030,803	25,717,668	112.98%	28,576,282	2,294,397	30,870,679	Government/ Agency
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	5/15/2061	6.684	0.001	6.671	0.001			794,002	1,053,702	110.27%	6,129,940	51,146,398	57,276,338	Government/ Agency
GCL164	3617JMZN2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	11/15/2060	8.826	0.000	8.780	0.000			75,000	510,267	107.62%	1,181,101	14,433,900	15,615,001	Government/ Agency
GCL165	3617JMZL6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	4/15/2061	9.013	0.005	8.958	0.005			3,643,393	4,839,875	107.02%	6,043,541	30,541,807	36,585,348	Government/ Agency
GCL166	FWDGCL166	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41%	10/15/2062	9.552	0.000	9.485	0.000			-	1,655,756	104.00%	1,655,756	41,393,900	43,049,656	Government/ Agency
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	3.380	0.019	3.380	0.019			33,939,209	34,106,233	106.08%	36,001,402	-	36,001,402	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	2.237	0.007	2.237	0.007			18,060,000	18,054,317	104.87%	18,938,645	-	18,938,645	Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	4.314	0.002	4.314	0.002			2,544,020	2,446,098	110.83%	2,819,508	-	2,819,508	Government/ Agency
GMF230	36195CUT7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.70%	10/15/2056	4.868	0.003	4.865	0.003			3,312,589	3,477,777	113.00%	3,743,069	-	3,743,069	Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	5.148	0.003	5.143	0.003			3,950,106	4,297,789	110.09%	4,348,496	-	4,348,496	Government/ Agency
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	4.950	0.012	4.945	0.012			15,314,937	15,874,413	107.03%	16,390,814	-	16,390,814	Government/ Agency
GMF239	36181YSR2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.85%	1/15/2056	0.366	0.002	0.366	0.002			31,799,174	32,087,297	106.12%	33,745,464	-	33,745,464	Government/ Agency
GMF240	36176WXL0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.50%	5/15/2038	3.152	0.009	3.152	0.009			18,015,007	19,399,112	105.73%	19,047,401	-	19,047,401	Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	4.467	0.033	4.465	0.033			44,566,460	47,341,765	107.05%	47,707,345	-	47,707,345	Government/ Agency
GMF249	36196VUL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.29%	3/15/2053	5.288	0.042	5.282	0.042			46,918,001	47,188,881	109.16%	51,213,415	-	51,213,415	Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	6.747	0.032	6.734	0.032			29,158,242	29,701,740	108.06%	31,509,794	-	31,509,794	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	6.401	0.015	6.388	0.015			13,947,301	14,468,050	108.90%	15,188,620	-	15,188,620	Government/ Agency
GMF253	36186PST2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	3/15/2057	6.233	0.023	6.222	0.023			22,615,408	23,470,312	107.81%	24,380,864	-	24,380,864	Government/ Agency
GMF254	36193GPX7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.68%	8/15/2057	6.505	0.015	6.492	0.015			14,410,830	14,741,964	108.66%	15,659,504	-	15,659,504	Government/ Agency
GMF255	36193DFL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.68%	6/15/2057	6.392	0.029	6.380	0.028			27,055,479	27,830,790	108.75%	29,421,763	-	29,421,763	Government/ Agency
GMF256	36183YAA6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.55%	4/15/2057	2.370	0.016	2.370	0.016			42,090,778	43,186,223	104.32%	43,907,167	-	43,907,167	Government/ Agency
GMF257	36189YWX6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	4/15/2057	6.283	0.025	6.271	0.025			24,819,200	25,526,404	107.75%	26,743,654	-	26,743,654	Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	6.028	0.017	6.017	0.017			17,215,175	17,815,329	107.68%	18,536,805	-	18,536,805	Government/ Agency
GMF262	36195P2T9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.40%	3/15/2057	6.929	0.006	6.915	0.006			5,074,744	5,116,040	107.84%	5,472,462	-	5,472,462	Government/ Agency
GMF264	36197F6Y4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.49%	8/15/2058	6.736	0.012	6.722	0.012			11,212,795	11,489,265	109.03%	12,225,692	-	12,225,692	Government/ Agency
GMF265	3617BAP72	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	11/15/2058	7.428	0.025	7.411	0.024			20,308,316	20,895,400	107.26%	21,782,057	-	21,782,057	Government/ Agency
GMF266	3617JU2R1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	6/15/2054	6.935	0.028	6.921	0.028			23,916,817	25,589,420	109.02%	26,073,104	-	26,073,104	Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY PERMANENT MBS	4.63%	9/20/2037	12.376	0.003	11.932	0.003			1,500,000	1,465,277	100.26%	1,503,825	-	1,503,825	Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY PERMANENT MBS	4.90%	3/20/2044	14.521	0.002	13.824	0.002			1,000,000	991,268	100.28%	1,002,830	-	1,002,830	Government/ Agency
CON128	51899AJT2	FHA MF CON/ PC	MULTIFAMILY CONSTRUCTION MBS	4.10%	10/1/2060	8.552	0.022	8.512	0.022			16,500,000	16,509,355	101.56%	16,843,902	5,500,000	22,343,902	Government/ Agency
PMB152	81299D9R4	FHA MF PC	MULTIFAMILY PERMANENT MBS	7.50%	9/1/2032	0.080	0.000	0.080	0.000			1,177,817	1,175,666	100.69%	1,185,944	-	1,185,944	Government/ Agency
PMB159	81299B9R8	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.60%	6/1/2038	0.080	0.000	0.080	0.000			2,250,996	2,254,343	100.38%	2,259,535	-	2,259,535	Government/ Agency
PMB166	81299H927	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.87%	5/1/2044	0.080	0.000	0.080	0.000			1,691,601	1,690,506	100.28%	1,696,390	-	1,696,390	Government/ Agency
PMB170	999684251	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.40%	8/1/2046	1.601	0.001	1.601	0.001			3,656,947	3,658,819	104.39%	3,817,518	-	3,817,518	Government/ Agency
PMB172	999628456	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.55%	8/1/2042	0.080	0.000	0.080	0.000			7,475,162	7,477,453	100.37%	7,502,907	-	7,502,907	Government/ Agency
PMB173	999576077	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.35%	3/1/2047	0.080	0.000	0.080	0.000			7,016,557	7,025,984	100.34%	7,040,305	-	7,040,305	Government/ Agency
PMB174	999754344	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.89%	4/1/2038	0.080	0.000	0.080	0.000			4,236,231	4,240,371	100.43%	4,254,310	-	4,254,310	Government/ Agency
PMB176	999768880	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.60%	1/1/2050	3.721	0.002	3.721	0.002			3,269,130	3,293,265	113.46%	3,709,172	-	3,709,172	Government/ Agency
PMB178	45202T9V1	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.80%	1/1/2053	4.981	0.002	4.977	0.002			1,989,961	1,998,924	113.43%	2,257,263	-	2,257,263	Government/ Agency
PMB179	57568Z9J1	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.20%	4/1/2052	4.591	0.009	4.589	0.009			11,245,131	11,241,181	116.01%	13,045,149	-	13,045,149	Government/ Agency
PMB180	60416SBF6	FHA MF PC	MULTIFAMILY PERMANENT MBS	3.75%	8/1/2048	2.502	0.001	2.502	0.001			3,825,000	3,820,949	100.02%	3,825,848	-	3,825,848	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2019

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
PMB181	57586NHK0	FHA MF PC	MULTIFAMILY PERMANENT MBS	4.00%	12/1/2053	6.095	0.061	6.084	0.061			62,910,000	62,885,425	102.94%	64,760,841	-	64,760,841	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MULTIFAMILY PERMANENT MBS	3.65%	12/1/2037	2.631	0.003	2.631	0.003			8,627,999	8,790,484	100.79%	8,696,222	-	8,696,222	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.17%	2/1/2050	4.278	0.005	4.278	0.005			7,753,969	8,311,680	108.14%	8,385,057	-	8,385,057	Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.079	0.000	0.079	0.000			197,496	197,045	101.31%	200,077	-	200,077	Government/ Agency
FXF018	313637LQ1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.20%	8/1/2029	0.080	0.000	0.080	0.000			656,505	651,547	102.63%	673,788	-	673,788	Government/ Agency
FXF031	31377NR76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.75%	12/1/2024	0.080	0.000	0.080	0.000			918,697	918,697	101.56%	933,036	-	933,036	Government/ Agency
FXF080	31409KG84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.60%	1/1/2024	1.096	0.002	1.096	0.002			9,167,917	9,168,085	104.25%	9,557,405	-	9,557,405	Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	2.002	0.000	2.002	0.000			1,055,199	1,056,095	104.74%	1,105,259	-	1,105,259	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.080	0.000	0.080	0.000			295,355	295,908	101.05%	298,453	-	298,453	Government/ Agency
FXF176	31409KV79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.38%	7/1/2021	1.103	0.001	1.103	0.001			4,707,907	4,708,471	105.12%	4,948,885	-	4,948,885	Government/ Agency
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	1.768	0.001	1.768	0.001			4,804,836	4,804,836	107.60%	5,170,010	-	5,170,010	Government/ Agency
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	2.140	0.001	2.140	0.001			1,718,501	1,744,585	109.83%	1,887,403	-	1,887,403	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.081	0.000	0.081	0.000			3,367,494	3,367,466	102.13%	3,439,298	-	3,439,298	Government/ Agency
FXF234	31381MEG6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.50%	2/1/2020	0.083	0.000	0.083	0.000			3,865,349	3,865,349	100.28%	3,876,027	-	3,876,027	Government/ Agency
FXF239	31381MWW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.44%	5/1/2020	0.081	0.000	0.081	0.000			5,485,442	5,485,442	100.78%	5,528,088	-	5,528,088	Government/ Agency
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	4.157	0.016	4.157	0.016			22,956,173	22,998,736	110.36%	25,335,021	-	25,335,021	Government/ Agency
FXF244	31381QK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.33%	3/1/2021	0.803	0.000	0.803	0.000			2,995,400	2,995,474	101.71%	3,046,752	-	3,046,752	Government/ Agency
FXF245	31381QUS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71%	3/1/2021	0.803	0.001	0.803	0.001			5,396,770	5,397,745	102.02%	5,505,680	-	5,505,680	Government/ Agency
FXF246	31381QBH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	2/1/2021	0.724	0.000	0.724	0.000			1,422,311	1,422,473	101.82%	1,448,152	-	1,448,152	Government/ Agency
FXF247	31381RA95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.25%	5/1/2021	1.025	0.001	1.025	0.001			3,913,548	3,913,558	102.00%	3,991,985	-	3,991,985	Government/ Agency
FXF248	31381RBD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.15%	6/1/2021	1.041	0.001	1.041	0.001			8,729,251	8,729,820	103.40%	9,025,879	-	9,025,879	Government/ Agency
FXF250	31381RDX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	5/1/2021	0.959	0.001	0.959	0.001			3,848,596	3,849,780	102.25%	3,935,077	-	3,935,077	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	4.108	0.003	4.108	0.003			4,487,881	4,595,880	121.13%	5,436,284	-	5,436,284	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	4.107	0.002	4.107	0.002			2,177,563	2,238,003	121.55%	2,646,933	-	2,646,933	Government/ Agency
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	1.851	0.001	1.851	0.001			3,872,534	3,873,866	103.14%	3,994,001	-	3,994,001	Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	1.851	0.001	1.851	0.001			2,961,040	2,962,058	103.14%	3,053,916	-	3,053,916	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	4.645	0.000	4.641	0.000			601,134	616,233	115.11%	691,982	-	691,982	Government/ Agency
FXF262	31381T5X4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	3/1/2022	2.299	0.012	2.299	0.012			33,000,000	33,000,000	102.07%	33,682,655	-	33,682,655	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.809	0.003	3.808	0.003			4,957,945	4,905,234	115.40%	5,721,518	-	5,721,518	Government/ Agency
FXF264	31381L0UE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	2.825	0.003	2.825	0.003			6,098,100	6,103,835	101.09%	6,164,577	-	6,164,577	Government/ Agency
FXF265	31381L06R7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.24%	12/1/2022	2.891	0.013	2.891	0.013			29,237,870	29,242,170	101.21%	29,592,818	-	29,592,818	Government/ Agency
FXF267	31381L06D8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21%	12/1/2022	2.880	0.013	2.880	0.013			28,983,897	28,988,152	101.13%	29,309,966	-	29,309,966	Government/ Agency
FXF268	31381L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	4.918	0.002	4.915	0.002			2,692,080	2,697,057	105.51%	2,840,278	-	2,840,278	Government/ Agency
FXF270	31381L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	3.721	0.002	3.721	0.002			3,457,877	3,461,808	105.94%	3,663,171	-	3,663,171	Government/ Agency
FXF271	31381L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	3.533	0.003	3.533	0.003			4,607,586	4,625,834	106.40%	4,902,359	-	4,902,359	Government/ Agency
FXF272	31381L4WV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	3.269	0.006	3.269	0.006			12,251,096	12,291,379	105.02%	12,865,553	-	12,865,553	Government/ Agency
FXF273	31381L4Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	3.462	0.001	3.462	0.001			2,425,407	2,444,800	107.03%	2,595,926	-	2,595,926	Government/ Agency
FXF274	31381L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	3.545	0.004	3.545	0.004			6,279,921	6,300,293	106.09%	6,662,560	-	6,662,560	Government/ Agency
FXF280	31381L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	6.908	0.013	6.894	0.013			11,359,642	11,365,095	109.39%	12,426,615	-	12,426,615	Government/ Agency
FXF282	31381L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	5.740	0.003	5.730	0.003			2,931,549	2,944,112	108.17%	3,171,161	-	3,171,161	Government/ Agency
FXF283	31381L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	8.523	0.035	8.493	0.035			25,100,000	25,186,595	106.55%	26,743,625	-	26,743,625	Government/ Agency
FXF284	31381L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	9.014	0.008	8.945	0.008			5,331,729	5,414,813	107.44%	5,728,671	-	5,728,671	Government/ Agency
FXF285	31381L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	8.010	0.036	7.983	0.036			27,503,862	27,535,574	106.28%	29,230,880	-	29,230,880	Government/ Agency
FXF286	31381L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	8.002	0.017	7.974	0.017			13,424,629	13,429,076	105.15%	14,115,443	-	14,115,443	Government/ Agency
FXF287	31381L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	7.845	0.009	7.818	0.009			6,912,317	7,019,309	105.89%	7,319,125	-	7,319,125	Government/ Agency
FXF288	31381L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	7.494	0.013	7.441	0.013			10,699,291	10,854,274	105.55%	11,293,580	-	11,293,580	Government/ Agency
FXF289	31381L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	6.245	0.004	6.234	0.004			3,865,829	3,876,257	106.10%	4,101,651	-	4,101,651	Government/ Agency
FXF290	31381LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	8.929	0.033	8.873	0.033			21,987,000	22,019,491	109.76%	24,132,882	-	24,132,882	Government/ Agency
FXF291	31381LCC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	6.512	0.011	6.500	0.011			10,297,022	10,350,682	107.92%	11,112,588	-	11,112,588	Government/ Agency
FXF292	31381L95W8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.77%	12/1/2033	8.782	0.016	8.748	0.016			10,500,000	10,698,248	109.90%	11,539,471	-	11,539,471	Government/ Agency
FXF293	31381LCAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	6.471	0.011	6.459	0.011			10,303,921	10,357,145	107.53%	11,079,568	-	11,079,568	Government/ Agency
FXF294	31381LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	6.529	0.017	6.516	0.017			15,837,581	15,980,714	108.28%	17,148,851	-	17,148,851	Government/ Agency

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FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	5.197	0.013	5.193	0.013			15,434,880	15,447,556	104.35%	16,105,526	-	16,105,526	Government/ Agency
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	5.970	0.007	5.960	0.007			7,424,809	7,445,806	106.95%	7,940,735	-	7,940,735	Government/ Agency
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	7.121	0.011	7.106	0.011			9,360,000	9,365,595	105.27%	9,853,724	-	9,853,724	Government/ Agency
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	7.124	0.018	7.109	0.018			15,950,000	16,036,992	105.83%	16,879,181	-	16,879,181	Government/ Agency
FXF308	3138L9TZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	4.721	0.012	4.719	0.012			15,601,401	15,728,450	100.92%	15,745,451	-	15,745,451	Government/ Agency
FXF309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	9.903	0.040	9.837	0.039			25,000,000	25,179,375	105.18%	26,294,250	-	26,294,250	Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	6.093	0.057	6.084	0.057			60,000,000	60,000,000	102.68%	61,610,351	-	61,610,351	Government/ Agency
FXF311	3138LEAF8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.44%	8/1/2026	5.861	0.020	5.852	0.020			22,337,901	22,338,028	102.36%	22,864,188	-	22,864,188	Government/ Agency
FXF312	3138LEHW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	7/1/2028	7.118	0.018	7.103	0.018			15,436,883	15,588,743	104.73%	16,166,377	-	16,166,377	Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	7.483	0.043	7.467	0.043			36,400,000	36,726,986	104.50%	38,037,388	-	38,037,388	Government/ Agency
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	5.948	0.035	5.939	0.035			37,680,000	37,738,912	101.84%	38,372,471	-	38,372,471	Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	6.230	0.025	6.220	0.025			25,830,000	25,836,903	101.61%	26,246,210	-	26,246,210	Government/ Agency
FXF316	3138LEC33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.38%	7/1/2026	5.990	0.020	5.981	0.020			21,840,000	21,866,252	102.01%	22,279,838	-	22,279,838	Government/ Agency
FXF317	3138LE6Q9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	9/1/2028	7.415	0.047	7.399	0.047			40,100,000	40,540,860	103.74%	41,599,740	-	41,599,740	Government/ Agency
FXF318	3138LFEG9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34%	9/1/2026	5.932	0.026	5.922	0.026			28,458,274	28,565,713	101.81%	28,972,893	-	28,972,893	Government/ Agency
FXF319	3138LFND6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48%	10/1/2028	7.220	0.028	7.204	0.028			24,990,000	25,068,466	102.42%	25,594,705	-	25,594,705	Government/ Agency
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	6.008	0.015	5.997	0.015			16,215,727	16,247,620	102.76%	16,663,318	-	16,663,318	Government/ Agency
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	5/1/2026	5.556	0.012	5.549	0.012			13,916,296	14,222,774	104.41%	14,530,688	-	14,530,688	Government/ Agency
FXF323	3138LG5L6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	2/1/2029	7.540	0.028	7.523	0.028			22,930,000	23,048,864	107.37%	24,619,683	-	24,619,683	Government/ Agency
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	6.009	0.020	5.999	0.020			20,064,055	20,091,139	106.92%	21,453,216	-	21,453,216	Government/ Agency
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	6.733	0.022	6.720	0.022			19,485,477	19,731,395	109.14%	21,265,778	-	21,265,778	Government/ Agency
FXF326	3138LHVA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	4/1/2029	6.525	0.022	6.512	0.022			19,887,936	20,146,367	109.71%	21,818,831	-	21,818,831	Government/ Agency
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	7.642	0.010	7.625	0.010			7,889,000	7,909,722	107.59%	8,487,931	-	8,487,931	Government/ Agency
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	7.828	0.026	7.810	0.026			20,080,000	20,176,380	107.80%	21,645,787	-	21,645,787	Government/ Agency
FXF329	3138LHHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	5/1/2027	0.043	0.000	6.555	0.017			16,840,000	16,841,590	100.11%	16,859,301	-	16,859,301	Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	6.467	0.030	6.455	0.030			29,000,000	29,042,842	105.63%	30,632,494	-	30,632,494	Government/ Agency
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	6.345	0.071	6.333	0.071			69,545,812	69,643,879	105.51%	73,379,828	-	73,379,828	Government/ Agency
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	8.020	0.033	8.001	0.033			25,350,000	25,510,144	106.47%	26,989,376	-	26,989,376	Government/ Agency
FXF334	3138LH2Y9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	8/1/2027	0.034	0.000	6.643	0.036			35,483,000	35,490,075	100.09%	35,515,308	-	35,515,308	Government/ Agency
FXF335	3138LKD95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	8/1/2027	6.440	0.010	6.427	0.010			9,339,790	9,459,272	106.18%	9,917,082	-	9,917,082	Government/ Agency
FXF336	3138LKD95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	8.161	0.018	8.141	0.018			13,862,000	13,916,352	106.78%	14,801,678	-	14,801,678	Government/ Agency
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	6.353	0.007	6.341	0.007			6,612,903	6,633,663	105.36%	6,967,048	-	6,967,048	Government/ Agency
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027	6.774	0.010	6.760	0.010			9,425,000	9,515,244	105.82%	9,973,629	-	9,973,629	Government/ Agency
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	6.698	0.013	6.685	0.013			12,400,000	12,477,987	105.36%	13,064,392	-	13,064,392	Government/ Agency
FXF340	3138LKQW0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.10%	9/1/2029	8.348	0.011	8.328	0.011			8,515,000	8,554,032	106.30%	9,051,676	-	9,051,676	Government/ Agency
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	10.512	0.033	10.412	0.032			19,070,000	19,125,336	105.97%	20,207,981	-	20,207,981	Government/ Agency
FXF343	3138LKZ59	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2029	8.244	0.028	8.222	0.028			20,775,000	20,906,912	107.05%	22,238,599	-	22,238,599	Government/ Agency
FXF344	3138LK7F8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2027	7.130	0.017	7.116	0.017			15,340,000	15,365,330	105.75%	16,221,776	-	16,221,776	Government/ Agency
FXF345	3138LLMD4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.36%	12/1/2024	0.037	0.000	4.837	0.044			60,000,000	60,005,224	100.05%	60,027,352	-	60,027,352	Government/ Agency
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	12/1/2027	6.666	0.025	6.653	0.025			23,590,000	23,644,471	105.53%	24,893,819	-	24,893,819	Government/ Agency
FXF348	3138LLTS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.37%	12/1/2027	0.038	0.000	7.420	0.016			13,950,000	13,953,011	100.13%	13,968,508	-	13,968,508	Government/ Agency
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.37%	12/1/2027	0.030	0.000	7.154	0.020			18,100,000	18,101,948	100.13%	18,124,117	-	18,124,117	Government/ Agency
FXF350	3138LL2L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	3/1/2025	4.784	0.010	4.782	0.010			12,675,000	12,787,953	104.22%	13,209,898	-	13,209,898	Government/ Agency
FXF351	3138LMAT0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.34%	1/1/2030	8.457	0.024	8.431	0.024			17,200,000	17,465,873	106.98%	18,400,706	-	18,400,706	Government/ Agency
FXF352	3138LIRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.36%	1/1/2028	0.037	0.000	7.393	0.025			22,425,000	22,429,939	100.08%	22,443,090	-	22,443,090	Government/ Agency
FXF353	3138LMD86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.36%	1/1/2028	0.039	0.000	7.315	0.022			20,000,000	20,004,362	100.05%	20,010,612	-	20,010,612	Government/ Agency
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.31%	2/1/2028	0.045	0.000	7.328	0.034			30,420,000	30,426,833	100.14%	30,463,313	-	30,463,313	Government/ Agency
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	3/1/2028	0.040	0.000	7.387	0.043			38,275,000	38,287,963	100.14%	38,328,343	-	38,328,343	Government/ Agency
FXF357	3138LMSZ7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.30%	3/1/2028	0.043	0.000	7.652	0.042			35,971,000	35,971,268	100.14%	36,019,872	-	36,019,872	Government/ Agency
FXF358	3138LMWQ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.67%	3/1/2028	6.371	0.015	6.359	0.015			14,080,000	14,290,314	108.09%	15,219,083	-	15,219,083	Government/ Agency
FXF359	3138LNTW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.69%	6/1/2030	6.955	0.030	6.941	0.030			24,863,000	24,863,299	112.32%	27,926,460	-	27,926,460	Government/ Agency
FXF360	3140HRAY9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.42%	9/1/2028	0.046	0.000	7.752	0.031			26,082,000	26,085,297	100.19%	26,130,699	-	26,130,699	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2019

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	8.532	0.108	8.493	0.108			75,058,000	75,357,840	110.53%	82,962,986	-	82,962,986	Government/ Agency
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	5.533	0.010	5.525	0.010			11,022,001	11,071,100	106.60%	11,749,199	-	11,749,199	Government/ Agency
FXF363	3140HTGN3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.65%	4/1/2031	7.198	0.012	7.183	0.012			9,700,000	9,822,787	111.73%	10,838,101	-	10,838,101	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	7.781	0.017	7.763	0.017			12,746,000	12,845,766	109.12%	13,908,273	-	13,908,273	Government/ Agency
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	7.506	0.028	7.490	0.028			22,345,000	22,514,065	108.30%	24,199,635	-	24,199,635	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.60%	5/1/2029	0.033	0.000	8.230	0.031			25,000,000	25,014,466	100.05%	25,012,988	-	25,012,988	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.60%	6/1/2029	0.046	0.000	8.276	0.052			41,302,000	41,348,094	100.13%	41,357,295	-	41,357,295	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	6.826	0.026	6.813	0.026			23,197,000	24,615,700	109.73%	25,454,702	-	25,454,702	Government/ Agency
FXF369	3140HUEC6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30%	7/1/2031	8.118	0.007	8.090	0.007			5,504,479	5,776,341	109.20%	6,010,656	-	6,010,656	Government/ Agency
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	6.164	0.014	6.154	0.014			14,210,000	14,218,586	102.18%	14,519,820	-	14,519,820	Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	8.420	0.050	8.399	0.050			37,700,000	38,223,068	103.87%	39,159,260	-	39,159,260	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	6.472	0.013	6.460	0.013			12,011,000	12,871,890	109.14%	13,108,325	-	13,108,325	Government/ Agency
FXF373	3140HVD49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	9.775	0.014	9.708	0.014			8,760,000	8,829,372	104.19%	9,126,781	-	9,126,781	Government/ Agency
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	5.707	0.012	5.699	0.012			12,961,129	13,215,985	104.92%	13,599,205	-	13,599,205	Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	10.409	0.023	10.280	0.023			13,829,614	14,111,714	104.41%	14,439,915	-	14,439,915	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	11.971	0.039	11.804	0.038			20,000,000	20,982,054	105.38%	21,075,800	-	21,075,800	Government/ Agency
FXF377	3140HVNJ9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.60%	9/1/2024	4.392	0.009	4.392	0.009			13,633,447	13,755,745	101.65%	13,857,982	-	13,857,982	Government/ Agency
FXF378	HITFNP378	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/25/2026	6.340	0.010	6.328	0.010			9,800,000	9,925,563	102.12%	10,007,498	-	10,007,498	Government/ Agency
FXF379	3140HWCD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	9.860	0.016	9.791	0.016			10,189,000	10,399,065	103.19%	10,514,241	-	10,514,241	Government/ Agency
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	9.113	0.008	9.082	0.008			5,955,000	5,958,705	100.30%	5,972,865	-	5,972,865	Government/ Agency
FXF381	HITFNP381	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/25/2031	10.050	0.029	9.977	0.029			18,655,000	18,666,659	100.17%	18,666,493	-	18,666,493	Government/ Agency
FXF382	HITFNP382	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/25/2029	8.393	0.016	8.371	0.016			12,300,000	12,374,953	99.80%	12,274,886	-	12,274,886	Government/ Agency
FXF383	HITFNP383	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/25/2031	10.432	0.019	10.351	0.019			11,975,000	12,042,359	100.26%	12,005,665	-	12,005,665	Government/ Agency
FRM004	3132WWYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	7.186	0.020	7.171	0.020			16,608,092	16,899,918	107.55%	17,862,365	-	17,862,365	Government/ Agency
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	6.765	0.016	6.751	0.016			14,389,636	14,743,468	108.23%	15,574,606	-	15,574,606	Government/ Agency
FRM006	3132WWYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	6.710	0.029	6.697	0.029			25,692,715	26,719,262	109.71%	28,186,216	-	28,186,216	Government/ Agency
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	6.407	0.020	6.395	0.020			18,782,416	19,379,710	108.91%	20,456,438	-	20,456,438	Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	6.719	0.011	6.705	0.011			9,759,621	9,971,522	108.21%	10,560,433	-	10,560,433	Government/ Agency
FRM009	3132XHXY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	9.752	0.011	9.690	0.011			7,444,000	7,583,930	100.32%	7,468,072	-	7,468,072	Government/ Agency
FRM010	3132XHKZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	9.747	0.018	9.686	0.018			11,732,000	11,966,760	100.42%	11,781,260	-	11,781,260	Government/ Agency
FRM011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	9.743	0.018	9.682	0.018			11,768,000	12,016,413	100.52%	11,828,770	-	11,828,770	Government/ Agency
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	9/25/2022	0.047	0.000	2.123	0.002			6,051,657	6,049,362	99.99%	6,050,976	-	6,050,976	Government/ Agency
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.67%	1/25/2023	0.047	0.000	2.586	0.001			3,425,771	3,425,771	99.99%	3,425,424	-	3,425,424	Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.44%	5/25/2027	0.015	0.000	6.740	0.014			13,245,985	13,245,985	99.57%	13,188,738	-	13,188,738	Government/ Agency
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	9.305	0.052	9.248	0.051			33,450,000	33,272,017	106.58%	35,651,913	-	35,651,913	Government/ Agency
FHM008	3137FBUC8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	9/25/2024	0.025	0.000	4.398	0.009			13,089,098	13,089,098	99.78%	13,059,798	-	13,059,798	Government/ Agency
FHM009	3137FKTK2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.55%	1/25/2029	-0.016	0.000	8.070	0.018			15,000,000	15,000,000	99.85%	14,977,377	-	14,977,377	Government/ Agency
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	5.478	0.016	5.473	0.016			18,000,000	18,144,734	105.90%	19,062,193	-	19,062,193	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	5.349	0.009	5.345	0.009			10,000,000	10,193,345	106.79%	10,678,921	-	10,678,921	Government/ Agency
FHM012	3137FNAN0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.54%	6/25/2029	8.588	0.027	8.567	0.027			20,000,000	20,190,419	102.91%	20,582,548	-	20,582,548	Government/ Agency
FNA045	31398M6U5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	4.33%	3/25/2020	0.402	0.000	0.402	0.000			3,286,557	3,286,545	100.34%	3,297,704	-	3,297,704	Government/ Agency
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	1/25/2023	0.117	0.000	2.998	0.004			8,004,921	8,003,315	100.24%	8,024,133	-	8,024,133	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	8.108	0.013	8.060	0.013			10,270,728	10,396,149	104.95%	10,778,867	-	10,778,867	Government/ Agency
FNA048	3136AYP31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.57%	10/25/2024	0.104	0.000	4.438	0.005			6,926,416	6,922,314	99.16%	6,868,175	-	6,868,175	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	9/25/2027	7.020	0.034	7.007	0.034			30,000,000	30,175,538	105.00%	31,499,091	-	31,499,091	Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	5.197	0.005	5.155	0.005			5,102,546	5,326,394	111.85%	5,707,304	-	5,707,304	Government/ Agency
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	1.167	0.001	1.167	0.001			5,610,357	5,544,057	103.00%	5,778,942	-	5,778,942	Government/ Agency
GNR085	38376G4R8	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.18%	5/16/2039	0.412	0.000	0.412	0.000			1,570,602	1,581,204	99.83%	1,567,892	-	1,567,892	Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.51%	5/16/2042	4.118	0.007	4.119	0.007			10,000,000	10,147,243	104.94%	10,494,089	-	10,494,089	Government/ Agency
GNR087	38378BBL2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2044	0.647	0.001	0.647	0.001			14,248,580	14,334,144	100.16%	14,271,701	-	14,271,701	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	5.056	0.016	5.051	0.016			20,000,000	20,031,281	103.63%	20,725,290	-	20,725,290	Government/ Agency
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	12/16/2046	4.832	0.015	4.830	0.015			19,200,000	19,438,774	103.74%	19,918,095	-	19,918,095	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2019

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
GNR090	38378BDG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.87%	12/16/2043	1.545	0.004	1.545	0.004			17,058,946	17,140,381	100.64%	17,167,859	-	17,167,859	Government/ Agency
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	4.540	0.023	4.540	0.023			32,000,000	32,196,978	101.77%	32,566,710	-	32,566,710	Government/ Agency
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	2.099	0.000	2.100	0.000			496,495	509,850	100.67%	499,842	-	499,842	Government/ Agency
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.49%	2/16/2044	2.142	0.001	2.142	0.001			4,000,000	4,188,486	102.81%	4,112,596	-	4,112,596	Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.61%	1/16/2053	6.216	0.049	6.203	0.049			51,015,000	51,408,058	100.63%	51,334,624	-	51,334,624	Government/ Agency
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.11%	1/16/2049	6.135	0.016	6.126	0.016			17,025,000	17,643,561	103.45%	17,612,363	-	17,612,363	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	7.089	0.008	7.071	0.008			7,076,000	7,076,008	99.00%	7,005,408	-	7,005,408	Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	5.618	0.001	5.613	0.001			1,500,000	1,530,591	102.10%	1,531,510	-	1,531,510	Government/ Agency
GNR098	38376GZU7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	9/16/2041	0.959	0.001	0.960	0.001			4,877,193	5,153,722	100.77%	4,914,670	-	4,914,670	Government/ Agency
GNR099	38376GC32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.87%	2/16/2036	0.554	0.000	0.554	0.000			3,582,830	3,700,882	100.13%	3,587,338	-	3,587,338	Government/ Agency
GNR101	38376GE63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.90%	5/16/2049	0.587	0.000	0.587	0.000			3,614,257	3,862,804	100.54%	3,633,717	-	3,633,717	Government/ Agency
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.36%	7/16/2046	5.497	0.007	5.492	0.007			7,760,000	7,992,098	104.36%	8,098,712	-	8,098,712	Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	12/16/2045	6.609	0.009	6.597	0.009			8,583,000	8,231,584	106.70%	9,158,260	-	9,158,260	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	3.462	0.005	3.463	0.005			10,000,000	9,871,388	102.16%	10,216,347	-	10,216,347	Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	7.135	0.011	7.120	0.011			10,000,000	9,564,273	104.92%	10,492,481	-	10,492,481	Government/ Agency
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	3.417	0.008	3.418	0.008			15,000,000	14,960,763	102.65%	15,397,100	-	15,397,100	Government/ Agency
GNR110	38378NJ79	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.81%	6/16/2045	2.311	0.006	2.312	0.006			16,973,585	17,177,354	102.61%	17,415,836	-	17,415,836	Government/ Agency
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	2/16/2051	4.224	0.007	4.224	0.007			10,646,000	10,583,698	103.63%	11,032,531	-	11,032,531	Government/ Agency
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	3.656	0.004	3.655	0.004			6,762,823	6,779,156	104.06%	7,037,606	-	7,037,606	Government/ Agency
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	4.352	0.014	4.352	0.014			20,717,000	20,615,688	103.73%	21,488,946	-	21,488,946	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	4.588	0.004	4.588	0.004			5,000,000	5,031,393	102.96%	5,148,095	-	5,148,095	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	6.854	0.038	6.837	0.038			35,000,000	34,695,094	104.07%	36,425,351	-	36,425,351	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30%	5/16/2055	9.258	0.015	9.211	0.015			10,000,000	9,490,537	105.53%	10,552,989	-	10,552,989	Government/ Agency
GNR118	38378XST9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2044	2.966	0.011	2.967	0.011			23,000,000	23,302,280	101.71%	23,392,543	-	23,392,543	Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	5.434	0.017	5.429	0.017			20,000,000	20,094,885	102.20%	20,439,418	-	20,439,418	Government/ Agency
GNR121	38376GWU0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.13%	11/16/2040	0.084	0.000	0.084	0.000			16,464	16,840	99.88%	16,444	-	16,444	Government/ Agency
GNR122	38379KHR2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	7/16/2045	2.208	0.002	2.209	0.002			5,125,388	5,207,819	100.18%	5,134,598	-	5,134,598	Government/ Agency
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	7/16/2038	0.600	0.000	0.600	0.000			5,293,333	5,349,623	99.99%	5,292,818	-	5,292,818	Government/ Agency
GNR124	38378BUJ6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.73%	5/16/2042	1.227	0.000	1.227	0.000			1,704,539	1,707,311	99.49%	1,695,799	-	1,695,799	Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	7.758	0.014	7.739	0.014			11,545,000	11,599,292	103.32%	11,927,799	-	11,927,799	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.60%	9/16/2052	5.299	0.006	5.293	0.006			6,500,000	6,736,566	106.33%	6,911,492	-	6,911,492	Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	3.920	0.005	3.918	0.005			8,793,440	8,722,702	99.85%	8,780,303	-	8,780,303	Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	3.921	0.006	3.919	0.006			9,759,971	9,776,463	100.00%	9,759,594	-	9,759,594	Government/ Agency
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	1.774	0.001	1.775	0.001			2,696,458	2,741,309	100.03%	2,697,283	-	2,697,283	Government/ Agency
GNR130	38376G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	2.415	0.006	2.416	0.006			15,000,000	15,459,897	102.61%	15,390,971	-	15,390,971	Government/ Agency
GNR131	38376GA75	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.64%	11/16/2044	1.065	0.001	1.065	0.001			7,295,001	7,492,720	101.05%	7,371,315	-	7,371,315	Government/ Agency
GNR133	38376GB41	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.47%	4/16/2051	1.317	0.001	1.317	0.001			2,872,496	2,968,155	101.22%	2,907,427	-	2,907,427	Government/ Agency
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	3.572	0.014	3.572	0.014			24,590,572	24,957,435	100.86%	24,801,355	-	24,801,355	Government/ Agency
GNR135	38379KU97	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2056	4.420	0.008	4.413	0.008			12,166,651	12,299,447	101.23%	12,315,903	-	12,315,903	Government/ Agency
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	2.874	0.008	2.876	0.008			18,073,928	18,292,242	100.49%	18,162,284	-	18,162,284	Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	5.364	0.009	5.348	0.009			11,501,889	11,486,164	100.23%	11,528,559	-	11,528,559	Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	4.730	0.012	4.721	0.012			16,395,063	16,558,447	101.58%	16,653,606	-	16,653,606	Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	4.570	0.009	4.562	0.009			12,316,683	12,365,726	100.63%	12,394,238	-	12,394,238	Government/ Agency
GNR140	38376GK74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.62%	9/16/2051	0.817	0.000	0.818	0.000			3,938,799	4,095,067	101.04%	3,979,753	-	3,979,753	Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	3.639	0.009	3.638	0.009			16,323,309	16,206,062	99.82%	16,294,373	-	16,294,373	Government/ Agency
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	3.309	0.004	3.309	0.004			8,058,707	8,014,065	99.99%	8,057,556	-	8,057,556	Government/ Agency
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	3.517	0.012	3.516	0.012			21,634,475	21,761,915	100.70%	21,785,123	-	21,785,123	Government/ Agency
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	3.349	0.008	3.349	0.008			15,761,296	15,841,637	100.53%	15,844,215	-	15,844,215	Government/ Agency
GNR145	38378BRL5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.43%	11/16/2038	0.759	0.001	0.759	0.001			8,415,576	8,446,995	100.02%	8,417,125	-	8,417,125	Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	3.490	0.004	3.490	0.004			6,671,732	6,659,222	99.44%	6,634,628	-	6,634,628	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	3.788	0.004	3.787	0.004			7,141,961	7,126,338	99.57%	7,111,115	-	7,111,115	Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	4.165	0.013	4.161	0.013			20,975,347	20,999,946	99.95%	20,965,711	-	20,965,711	Government/ Agency

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						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	4.641	0.009	4.632	0.009			12,991,720	12,996,097	99.65%	12,946,118	-	12,946,118	Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	4.709	0.019	4.700	0.019			26,960,648	26,668,950	99.31%	26,774,159	-	26,774,159	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	5.710	0.016	5.691	0.016			18,072,313	18,011,714	99.53%	17,987,784	-	17,987,784	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.738	0.034	5.721	0.034			38,194,562	37,525,558	100.84%	38,516,015	-	38,516,015	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	12.156	0.112	11.998	0.111			60,000,000	57,007,659	101.17%	60,703,812	-	60,703,812	Government/ Agency
GNR154	38376GW30	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	2/16/2041	0.417	0.000	0.417	0.000			4,523,328	4,515,292	100.21%	4,532,673	-	4,532,673	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	10.750	0.078	10.651	0.077			45,000,000	43,130,261	105.65%	47,543,810	-	47,543,810	Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	2.202	0.009	2.203	0.009			24,904,014	24,788,269	101.53%	25,284,253	-	25,284,253	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	3.594	0.014	3.593	0.014			25,627,261	25,263,397	101.62%	26,042,085	-	26,042,085	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	4.379	0.013	4.372	0.013			19,917,653	19,774,665	101.58%	20,231,955	-	20,231,955	Government/ Agency
CLP045	64970M6Q1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.60%	11/1/2030	0.058	0.000	0.058	0.000			4,665,000	4,665,000	100.00%	4,665,000	-	4,665,000	AA
CLP046	64970M7T4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.95%	11/1/2043	0.351	0.000	0.351	0.000			4,190,000	4,190,000	100.98%	4,231,188	-	4,231,188	AA
CLP047	64970M6S7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	11/1/2041	0.059	0.000	0.059	0.000			3,800,000	3,800,000	100.00%	3,800,000	-	3,800,000	AA
CLP048	64970M6P3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.25%	11/1/2025	0.058	0.000	0.058	0.000			1,150,000	1,150,000	100.00%	1,150,000	-	1,150,000	AA
CLP049	64970M8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	11/1/2030	0.048	0.000	0.048	0.000			1,680,000	1,682,415	100.00%	1,680,000	-	1,680,000	AA
CLP050	64970M8W6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.80%	11/1/2040	0.048	0.000	0.048	0.000			2,860,000	2,862,415	100.00%	2,860,000	-	2,860,000	AA
CLP051	64970M8X4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.95%	5/1/2047	0.048	0.000	0.048	0.000			3,610,000	3,612,415	100.00%	3,610,000	-	3,610,000	AA
CLP052	64970M8V8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.70%	11/1/2035	0.048	0.000	0.048	0.000			1,685,000	1,685,321	100.00%	1,685,000	-	1,685,000	AA
CLP059	64966TCZ5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.78%	8/1/2026	4.040	0.008	4.037	0.008			12,500,000	12,500,750	103.01%	12,875,750	-	12,875,750	AA
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	8.678	0.002	8.568	0.002			1,305,000	1,305,000	102.84%	1,342,023	-	1,342,023	AA
CLP069	64972BXB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	11.534	0.002	11.188	0.002			1,190,000	1,190,000	103.12%	1,227,116	-	1,227,116	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	13.403	0.002	13.084	0.002			1,120,000	1,120,000	103.13%	1,155,101	-	1,155,101	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	14.690	0.001	14.293	0.001			455,000	455,000	103.04%	468,846	-	468,846	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	5.968	0.005	5.947	0.005			5,000,000	5,103,050	106.76%	5,337,900	-	5,337,900	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	10.384	0.008	10.147	0.008			5,000,000	5,000,000	105.01%	5,250,450	-	5,250,450	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	13.294	0.018	12.760	0.017			8,305,000	8,305,000	104.30%	8,662,198	-	8,662,198	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.664	0.121	15.751	0.115			45,000,000	45,000,000	104.05%	46,823,850	-	46,823,850	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	10.232	0.007	10.025	0.007			4,405,000	4,405,000	104.37%	4,597,499	-	4,597,499	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	5.855	0.005	5.842	0.005			5,000,000	5,000,000	105.49%	5,274,500	-	5,274,500	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	20.741	0.033	40.209	0.064			9,895,000	9,892,334	101.01%	9,995,236	-	9,995,236	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	13.320	0.026	12.732	0.025			12,500,000	12,384,689	101.89%	12,736,576	-	12,736,576	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/15/2020	0.999	0.003	0.999	0.003			22,050,000	22,010,975	99.96%	22,042,019	450,000	22,492,019	AAA
CLP095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	2.903	0.011	2.903	0.011			24,327,400	24,327,400	101.34%	24,654,360	-	24,654,360	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	12.119	0.054	11.734	0.052			25,000,000	25,000,000	114.69%	28,671,750	-	28,671,750	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	15.099	0.038	14.382	0.036			15,000,000	15,000,212	106.88%	16,032,450	-	16,032,450	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	17.067	0.028	16.131	0.027			10,000,000	10,000,141	106.40%	10,639,600	-	10,639,600	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.582	0.031	17.480	0.029			10,000,000	10,000,141	107.13%	10,713,200	-	10,713,200	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.858	0.035	17.756	0.033			12,000,000	12,000,000	100.83%	12,099,120	-	12,099,120	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.545	0.064	19.271	0.060			20,000,000	20,000,000	101.15%	20,229,800	-	20,229,800	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.671	0.068	20.310	0.064			20,000,000	20,000,000	101.50%	20,300,600	-	20,300,600	AA
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	2.734	0.000	2.734	0.000			50,001	50,001	101.32%	229,498	13,519,999	13,749,497	AA
CLP106	55299AWR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	1.809	0.000	1.809	0.000			30,702	30,702	101.11%	360,813	29,809,298	30,170,111	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.836	0.029	21.383	0.027			8,340,000	8,340,000	100.28%	8,363,686	-	8,363,686	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	3.006	0.004	3.006	0.004			8,750,000	8,750,000	100.09%	8,758,225	-	8,758,225	AA
CPM022	999753627	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	5.40%	4/1/2047	0.049	0.000	0.049	0.000			7,855,894	7,858,201	99.82%	7,842,121	-	7,842,121	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.082	0.000	0.082	0.000			2,994,845	3,003,964	99.78%	2,988,190	-	2,988,190	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.080	0.000	0.080	0.000			908,117	918,176	99.81%	906,392	-	906,392	AA
CLM014	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION MBS	3.50%	7/25/2039	13.381	0.000	13.078	0.000			100,000	(33,435)	105.37%	824,428	13,400,000	14,224,428	not rated
CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION MBS	4.50%	9/1/2021	1.724	0.000	1.724	0.000			1,455,000	1,283,625	100.96%	1,619,509	15,682,500	17,302,009	not rated
TNT108	912828D56	US Treasury	US Treasury	2.38%	8/15/2024	4.509	0.036	0.000	0.000			50,000,000	50,294,875	103.83%	51,916,990	-	51,916,990	Government/ Agency
TNT110	912828G38	US Treasury	US Treasury	2.25%	11/15/2024	4.720	0.023	0.000	0.000			30,000,000	30,475,412	103.39%	31,016,016	-	31,016,016	Government/ Agency
TNT112	912828XB1	US Treasury	US Treasury	2.13%	5/15/2025	5.175	0.012	0.000	0.000			15,000,000	14,903,065	102.94%	15,440,333	-	15,440,333	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2019

The portfolio holdings information contained in this document is provided for informational purposes only. It is not a recommendation of any kind or an offer of a security. Unlike holdings information that is presented with the Trust's reports on Forms N-CSR and N-PORT ("Trust Regulatory Reports"), this information does not conform to Generally Accepted Accounting Principles or regulatory presentation requirements. The information in this document is not audited. It is provided for the convenience of participants and others only and on a delayed basis, such that it may not reflect all of the current holdings of the Trust portfolio. The information is presented on an "as is" basis and the Trust disclaims any warranty or representation with respect to accuracy, completeness, reliability or other feature and further disclaims the fitness of the information for use in achieving investment results. Investors should consult the Trust's Regulatory Reports for more complete information. The Trust bears no liability relating to the use of the information in this document.

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
TNT115	912828M56	US Treasury	US Treasury	2.25%	11/15/2025	5.601	0.004	0.000	0.000	5,000,000	5,075,160	103.80%	5,190,039	-	5,190,039	Government/ Agency
TNT118	912828R36	US Treasury	US Treasury	1.63%	5/15/2026	6.148	0.009	0.000	0.000	10,000,000	10,064,233	100.15%	10,015,234	-	10,015,234	Government/ Agency
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	7.805	0.013	0.000	0.000	10,000,000	9,831,159	109.85%	10,985,156	-	10,985,156	Government/ Agency
TNT123	9128285M8	US Treasury	US Treasury	3.13%	11/15/2028	7.883	0.027	0.000	0.000	20,000,000	20,454,227	112.15%	22,430,860	-	22,430,860	Government/ Agency
TNT127	9128286B1	US Treasury	US Treasury	2.63%	2/15/2029	8.275	0.089	0.000	0.000	65,000,000	66,959,231	108.13%	70,285,059	-	70,285,059	Government/ Agency
TNT128	9128286T2	US Treasury	US Treasury	2.38%	5/15/2029	8.499	0.028	0.000	0.000	20,000,000	21,065,657	106.05%	21,209,376	-	21,209,376	Government/ Agency
TNT129	912828YB0	US Treasury	US Treasury	1.63%	8/15/2029	9.020	0.069	0.000	0.000	50,000,000	50,165,616	99.41%	49,705,080	-	49,705,080	Government/ Agency
TNT130	912810SJ8	US Treasury	US Treasury	2.25%	8/15/2049	22.456	0.087	0.000	0.000	25,000,000	26,201,381	101.63%	25,407,228	-	25,407,228	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	(574,158)	-	(574,158)	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	67,189,328	67,189,328	100.00%	67,189,328	-	67,189,328	Government/ Agency

¹ The sum of the contribution of effective duration may differ from the reported portfolio effective duration due to forward / unfunded commitments.