

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**December 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	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	4.61%	7/1/2033	0.463	0.000	3.369	0.000	845,071	847,235	105.32%	889,990	-	889,990	Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	4.63%	5/1/2033	0.346	0.000	3.818	0.000	335,969	336,902	105.09%	353,054	-	353,054	Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.28%	8/1/2033	0.525	0.000	3.376	0.000	519,956	519,535	105.32%	547,595	-	547,595	Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.56%	8/1/2033	0.518	0.000	3.958	0.000	710,427	709,611	105.32%	748,189	-	748,189	Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	3.59%	11/1/2033	0.309	0.000	3.698	0.001	1,252,167	1,252,630	102.81%	1,287,412	-	1,287,412	Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	4.22%	7/1/2033	0.510	0.000	4.033	0.000	190,441	189,765	103.95%	197,969	-	197,969	Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	4.11%	8/1/2033	0.177	0.000	3.703	0.000	138,950	138,743	102.99%	143,108	-	143,108	Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.04%	3/25/2037	0.081	0.000	4.330	0.000	220,468	218,584	99.34%	219,017	-	219,017	Government/ Agency
AFN021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	4.46%	4/1/2034	0.329	0.000	3.573	0.000	614,659	626,227	104.07%	639,669	-	639,669	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	3.69%	11/1/2034	0.702	0.000	3.846	0.000	507,025	516,890	104.46%	529,617	-	529,617	Government/ Agency
AFN023	31398SXJ7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.29%	12/25/2040	0.120	0.000	4.925	0.008	10,657,437	10,594,818	100.12%	10,670,604	-	10,670,604	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.19%	4/25/2037	0.103	0.000	4.088	0.000	463,082	461,656	99.89%	462,550	-	462,550	Government/ Agency
AFN025	3136A4XW4	FNMA Single Family MBS	SINGLE FAMILY ARM	2.39%	3/25/2042	0.068	0.000	5.093	0.002	2,644,356	2,643,807	100.53%	2,658,247	-	2,658,247	Government/ Agency
AFN026	3136A3RV5	FNMA Single Family MBS	SINGLE FAMILY ARM	2.29%	2/25/2042	0.158	0.000	4.922	0.002	2,595,061	2,595,061	100.20%	2,600,362	-	2,600,362	Government/ Agency
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.34%	3/25/2042	0.075	0.000	5.074	0.005	6,480,061	6,490,169	100.32%	6,500,582	-	6,500,582	Government/ Agency
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.29%	6/25/2042	0.125	0.000	5.540	0.006	6,805,507	6,811,153	100.14%	6,814,867	-	6,814,867	Government/ Agency
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	2.25%	10/25/2042	0.119	0.000	5.672	0.004	4,093,446	4,109,965	100.12%	4,098,268	-	4,098,268	Government/ Agency
AFN030	3136A9XG8	FNMA Single Family MBS	SINGLE FAMILY ARM	2.17%	11/25/2042	0.173	0.000	5.693	0.004	4,755,552	4,757,070	99.41%	4,727,450	-	4,727,450	Government/ Agency
AFN031	3136A9CE6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.19%	10/25/2042	0.196	0.000	6.000	0.007	7,924,862	7,928,960	99.62%	7,894,865	-	7,894,865	Government/ Agency
AFN032	3136AFRU0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.09%	7/25/2043	0.216	0.000	5.731	0.008	9,509,285	9,453,096	99.26%	9,438,647	-	9,438,647	Government/ Agency
AFN033	3136ACGB1	FNMA Single Family MBS	SINGLE FAMILY ARM	2.29%	2/25/2043	0.174	0.000	5.598	0.004	4,182,167	4,184,021	100.11%	4,186,813	-	4,186,813	Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.39%	10/25/2043	0.102	0.000	6.274	0.007	7,701,992	7,737,895	100.59%	7,747,090	-	7,747,090	Government/ Agency
AFN035	3136A6YV0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.31%	6/25/2042	0.092	0.000	5.110	0.002	2,871,006	2,884,582	100.18%	2,876,115	-	2,876,115	Government/ Agency
AFN036	3136ACD99	FNMA Single Family MBS	SINGLE FAMILY ARM	2.14%	3/25/2043	0.232	0.000	5.951	0.008	8,920,499	8,903,179	99.35%	8,862,957	-	8,862,957	Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	2.11%	6/25/2037	0.098	0.000	4.283	0.001	1,225,603	1,225,868	99.61%	1,220,840	-	1,220,840	Government/ Agency
AFN039	3136ALCH2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.19%	10/25/2044	0.246	0.000	5.006	0.003	4,086,354	4,103,344	99.84%	4,079,694	-	4,079,694	Government/ Agency
AFN040	31398SSA2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.49%	12/25/2040	0.085	0.000	4.968	0.001	1,916,378	1,921,509	100.68%	1,929,464	-	1,929,464	Government/ Agency
AFN041	31397SAD6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.38%	3/25/2041	0.126	0.000	4.355	0.003	4,073,382	4,101,895	100.51%	4,094,047	-	4,094,047	Government/ Agency
AFN042	3136AYQU0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.14%	11/25/2047	0.335	0.001	5.704	0.019	21,907,933	21,932,637	99.04%	21,698,304	-	21,698,304	Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.06%	10/1/2042	0.495	0.000	3.366	0.002	4,190,160	4,277,690	103.16%	4,322,697	-	4,322,697	Government/ Agency
AFN044	3136AXK87	FNMA Single Family MBS	SINGLE FAMILY ARM	2.14%	9/25/2047	0.227	0.000	6.651	0.007	7,276,730	7,283,569	98.83%	7,191,926	-	7,191,926	Government/ Agency
AFN045	3136A9LE6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.24%	10/25/2042	0.122	0.000	5.642	0.006	6,715,908	6,751,188	99.82%	6,704,107	-	6,704,107	Government/ Agency
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	3.73%	2/1/2045	0.372	0.000	2.649	0.002	5,375,309	5,475,504	103.03%	5,538,133	-	5,538,133	Government/ Agency
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.72%	6/1/2033	0.463	0.000	4.051	0.000	139,981	139,767	105.32%	147,422	-	147,422	Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.21%	10/1/2033	0.683	0.000	3.854	0.000	325,713	323,822	104.22%	339,466	-	339,466	Government/ Agency
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.40%	7/1/2035	0.521	0.000	3.697	0.000	114,260	114,035	105.06%	120,044	-	120,044	Government/ Agency
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.04%	2/15/2036	0.035	0.000	2.821	0.000	726,660	726,660	99.77%	725,009	-	725,009	Government/ Agency
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.09%	4/15/2036	0.067	0.000	4.253	0.000	476,291	475,938	99.73%	475,012	-	475,012	Government/ Agency
AFR014	3137A3L49	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.24%	11/15/2040	0.123	0.000	4.837	0.002	2,333,278	2,323,326	100.20%	2,337,977	-	2,337,977	Government/ Agency
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.24%	11/15/2040	0.134	0.000	4.815	0.004	5,128,066	5,104,151	100.12%	5,134,386	-	5,134,386	Government/ Agency
AFR016	3137AXF99	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.09%	12/15/2042	0.166	0.000	5.533	0.004	5,314,617	5,314,617	99.50%	5,287,782	-	5,287,782	Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.09%	1/15/2043	0.176	0.000	5.940	0.003	3,624,601	3,629,201	99.35%	3,601,178	-	3,601,178	Government/ Agency
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.24%	10/15/2040	0.092	0.000	4.895	0.002	2,681,744	2,688,835	100.11%	2,684,591	-	2,684,591	Government/ Agency
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.14%	8/15/2043	0.141	0.000	5.564	0.003	3,971,529	3,969,695	99.72%	3,960,399	-	3,960,399	Government/ Agency
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.22%	10/15/2040	0.112	0.000	5.141	0.003	3,170,291	3,167,942	100.04%	3,171,712	-	3,171,712	Government/ Agency
AFR021	3137AR4B9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.24%	6/15/2042	0.096	0.000	5.542	0.008	9,775,076	9,782,644	100.14%	9,788,650	-	9,788,650	Government/ Agency
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.24%	6/15/2044	0.123	0.000	5.198	0.005	6,133,841	6,158,883	100.06%	6,137,360	-	6,137,360	Government/ Agency
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.24%	12/15/2043	0.136	0.000	5.120	0.002	2,041,958	2,050,036	100.14%	2,044,754	-	2,044,754	Government/ Agency
AFR024	3137BCW53	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.09%	8/15/2044	0.074	0.000	7.791	0.009	7,154,211	7,154,211	99.50%	7,118,308	-	7,118,308	Government/ Agency
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.41%	8/15/2037	0.092	0.000	4.234	0.002	3,199,029	3,233,045	100.75%	3,222,972	-	3,222,972	Government/ Agency
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.29%	11/15/2040	0.072	0.000	5.369	0.003	3,756,330	3,787,841	100.32%	3,768,253	-	3,768,253	Government/ Agency

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						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
AFR027	3137BGPY9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.09%	3/15/2045	0.252	0.000	5.671	0.004	4,534,845	4,543,622	99.48%	4,511,267	-	4,511,267	Government/ Agency
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.07%	5/15/2037	0.095	0.000	4.490	0.000	77,395	77,378	99.71%	77,170	-	77,170	Government/ Agency
FRS296	3128MMCL5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	9/1/2020	0.308	0.000	0.309	0.000	21,023	21,025	100.88%	21,207	-	21,207	Government/ Agency
FRS317	3128PEK80	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	6.00%	7/1/2021	0.644	0.000	0.647	0.000	17,904	17,904	102.46%	18,344	-	18,344	Government/ Agency
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.843	0.000	0.855	0.000	96,006	95,943	102.41%	98,324	-	98,324	Government/ Agency
FRS344	3128MBGS0	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.931	0.000	0.945	0.000	29,272	29,259	102.70%	30,062	-	30,062	Government/ Agency
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.870	0.000	0.882	0.000	7,286	7,283	102.51%	7,468	-	7,468	Government/ Agency
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.717	0.000	1.840	0.000	39,859	39,914	104.31%	41,576	-	41,576	Government/ Agency
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.709	0.000	1.823	0.000	20,350	20,378	104.31%	21,226	-	21,226	Government/ Agency
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	1.678	0.000	1.790	0.000	11,360	11,375	104.24%	11,842	-	11,842	Government/ Agency
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.666	0.000	1.765	0.000	451,399	455,204	104.24%	470,556	-	470,556	Government/ Agency
FRS397	3128PSFN2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2020	0.297	0.000	0.303	0.000	3,560	3,539	100.45%	3,576	-	3,576	Government/ Agency
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.767	0.000	1.894	0.000	65,552	66,190	104.31%	68,375	-	68,375	Government/ Agency
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.672	0.000	1.811	0.000	37,767	38,110	104.31%	39,393	-	39,393	Government/ Agency
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.818	0.000	1.982	0.000	3,463	3,497	104.31%	3,612	-	3,612	Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.725	0.000	1.861	0.000	1,863	1,881	104.31%	1,944	-	1,944	Government/ Agency
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.570	0.000	1.678	0.000	5,833	5,885	104.24%	6,081	-	6,081	Government/ Agency
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.617	0.000	1.717	0.000	39,421	39,786	104.24%	41,094	-	41,094	Government/ Agency
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.815	0.000	1.963	0.000	125,721	126,914	104.31%	131,135	-	131,135	Government/ Agency
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	2.074	0.000	2.255	0.000	4,488	4,536	104.31%	4,681	-	4,681	Government/ Agency
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.085	0.000	2.303	0.000	29,980	30,300	104.37%	31,290	-	31,290	Government/ Agency
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.058	0.000	2.267	0.000	33,155	33,510	104.37%	34,603	-	34,603	Government/ Agency
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.008	0.000	2.225	0.000	102,289	103,454	104.37%	106,758	-	106,758	Government/ Agency
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.773	0.000	1.904	0.000	57,517	58,145	104.37%	60,030	-	60,030	Government/ Agency
FRS417	3128PUVW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.913	0.000	2.194	0.000	27,625	27,932	104.37%	28,832	-	28,832	Government/ Agency
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.174	0.000	1.197	0.000	619,124	630,465	103.54%	641,048	-	641,048	Government/ Agency
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.478	0.000	2.689	0.000	396,391	401,292	103.83%	411,560	-	411,560	Government/ Agency
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.964	0.000	2.144	0.000	18,302	18,485	103.70%	18,980	-	18,980	Government/ Agency
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	2.417	0.000	2.615	0.000	288,275	291,937	103.83%	299,306	-	299,306	Government/ Agency
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.224	0.000	2.410	0.000	277,950	281,418	103.83%	288,586	-	288,586	Government/ Agency
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.368	0.000	2.559	0.000	244,606	247,659	103.83%	253,966	-	253,966	Government/ Agency
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	2.023	0.001	2.161	0.002	4,450,739	4,496,804	103.70%	4,615,489	-	4,615,489	Government/ Agency
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	2.186	0.000	2.395	0.000	191,523	194,010	103.83%	198,852	-	198,852	Government/ Agency
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	2.499	0.000	2.861	0.000	866,732	879,101	104.20%	903,149	-	903,149	Government/ Agency
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.040	0.000	1.057	0.000	172,351	175,328	103.06%	177,629	-	177,629	Government/ Agency
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.918	0.000	2.153	0.000	232,381	235,955	104.31%	242,389	-	242,389	Government/ Agency
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.893	0.001	2.041	0.001	1,986,474	2,022,032	104.31%	2,072,021	-	2,072,021	Government/ Agency
FSF647	31406F3B5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	5/1/2020	0.223	0.000	0.223	0.000	5,234	5,234	100.42%	5,256	-	5,256	Government/ Agency
FSF654	31407CM53	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.223	0.000	0.223	0.000	6,499	6,499	100.42%	6,527	-	6,527	Government/ Agency
FSF655	31407CM79	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.185	0.000	0.185	0.000	4,190	4,190	100.28%	4,202	-	4,202	Government/ Agency
FSF664	31407DPY5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	8/1/2020	0.297	0.000	0.298	0.000	15,554	15,554	100.69%	15,661	-	15,661	Government/ Agency
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.701	0.000	1.855	0.000	574,340	575,251	104.26%	598,814	-	598,814	Government/ Agency
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.698	0.000	1.820	0.000	1,110	1,112	104.26%	1,158	-	1,158	Government/ Agency
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.855	0.000	1.972	0.000	19,601	19,638	104.26%	20,436	-	20,436	Government/ Agency
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.851	0.000	1.962	0.000	14,101	14,121	104.26%	14,701	-	14,701	Government/ Agency
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.799	0.000	1.921	0.000	49,962	50,041	104.26%	52,091	-	52,091	Government/ Agency
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.646	0.000	1.779	0.000	36,210	36,259	104.20%	37,730	-	37,730	Government/ Agency
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.741	0.000	1.851	0.000	26,677	26,715	104.26%	27,814	-	27,814	Government/ Agency
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.823	0.000	1.930	0.000	848	849	104.26%	884	-	884	Government/ Agency
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	1.678	0.000	1.770	0.000	3,156	3,160	104.20%	3,289	-	3,289	Government/ Agency
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.876	0.000	2.004	0.000	15,592	15,614	104.26%	16,256	-	16,256	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**December 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 <sup>1</sup>	DURATION	SPRD DUR							
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.731	0.000	1.861	0.000	867,007	868,432	104.26%	903,951	-	903,951	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.797	0.000	1.908	0.000	923,760	926,768	104.44%	964,801	-	964,801	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.792	0.000	1.938	0.000	821,389	825,146	104.57%	858,950	-	858,950	Government/ Agency
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.680	0.000	1.803	0.000	601,034	603,900	104.25%	626,569	-	626,569	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.640	0.000	1.736	0.000	13,589	13,637	104.05%	14,139	-	14,139	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.837	0.000	1.942	0.000	321,713	322,865	104.57%	336,412	-	336,412	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.833	0.000	1.975	0.000	7,529	7,556	104.43%	7,862	-	7,862	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.817	0.000	1.930	0.000	198,509	198,704	104.51%	207,456	-	207,456	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	1.534	0.000	1.625	0.000	237,443	238,724	103.78%	246,410	-	246,410	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	2.135	0.000	2.339	0.000	228,307	231,438	103.65%	236,635	-	236,635	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	1.612	0.000	1.711	0.000	71,424	72,125	104.20%	74,423	-	74,423	Government/ Agency
FSF906	31416BQM3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.558	0.000	0.564	0.000	6	6	101.34%	6	-	6	Government/ Agency
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.899	0.000	2.048	0.000	17,391	17,630	104.26%	18,132	-	18,132	Government/ Agency
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.053	0.000	2.291	0.000	9,150	9,281	104.32%	9,545	-	9,545	Government/ Agency
FSF914	31416VNP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2020	0.161	0.000	0.163	0.000	2,517	2,517	100.04%	2,518	-	2,518	Government/ Agency
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	3.096	0.004	3.537	0.004	7,292,616	7,481,213	102.83%	7,498,900	-	7,498,900	Government/ Agency
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.729	0.000	1.728	0.000	25,389	25,389	110.16%	27,969	-	27,969	Government/ Agency
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	1.205	0.000	1.205	0.000	11,695	11,695	106.95%	12,507	-	12,507	Government/ Agency
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	1.146	0.000	1.146	0.000	11,079	11,079	106.59%	11,808	-	11,808	Government/ Agency
FRS057	31356NL85	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	3/1/2025	1.861	0.000	1.860	0.000	26,627	26,627	111.25%	29,623	-	29,623	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	2.703	0.000	2.703	0.000	1,231	1,231	112.42%	1,384	-	1,384	Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	2.721	0.000	2.722	0.000	734	734	111.51%	819	-	819	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.981	0.000	2.981	0.000	18,646	18,130	115.19%	21,478	-	21,478	Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	3.013	0.000	3.013	0.000	2,996	2,996	113.88%	3,412	-	3,412	Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.873	0.000	2.874	0.000	2,650	2,650	113.36%	3,004	-	3,004	Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	3.078	0.000	3.077	0.000	4,308	4,190	115.56%	4,979	-	4,979	Government/ Agency
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	3.268	0.000	3.267	0.000	14,381	13,303	114.95%	16,531	-	16,531	Government/ Agency
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	2.721	0.000	2.720	0.000	14,989	14,352	112.97%	16,933	-	16,933	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.955	0.000	2.953	0.000	840	840	115.15%	967	-	967	Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	2.641	0.000	2.637	0.000	17,693	17,473	114.44%	20,247	-	20,247	Government/ Agency
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	3.236	0.000	3.235	0.000	705	705	116.36%	821	-	821	Government/ Agency
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	3.240	0.000	3.239	0.000	692	692	115.86%	802	-	802	Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.790	0.000	2.791	0.000	659	659	114.53%	755	-	755	Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	3.306	0.000	3.309	0.000	12,953	12,956	114.04%	14,773	-	14,773	Government/ Agency
FRS208	31292HVV5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.675	0.000	3.725	0.000	32	203	111.41%	36	-	36	Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	3.635	0.000	3.644	0.000	6,025	6,078	115.45%	6,956	-	6,956	Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	3.499	0.000	3.507	0.000	10,593	10,693	114.87%	12,168	-	12,168	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.843	0.000	3.872	0.000	138,113	139,512	114.43%	158,037	-	158,037	Government/ Agency
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.834	0.000	3.887	0.000	404,519	408,848	113.98%	461,085	-	461,085	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.915	0.000	3.955	0.000	5,003	5,047	114.46%	5,726	-	5,726	Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.944	0.000	3.999	0.000	669,453	676,147	114.45%	766,215	-	766,215	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.928	0.000	3.958	0.000	160,643	162,226	114.66%	184,192	-	184,192	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.963	0.000	3.990	0.000	249,927	252,767	114.81%	286,933	-	286,933	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.802	0.000	3.911	0.000	56,648	57,276	114.73%	64,995	-	64,995	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.868	0.000	3.944	0.000	20,941	21,149	114.62%	24,003	-	24,003	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.433	0.000	3.489	0.000	127,293	127,789	111.08%	141,391	-	141,391	Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.953	0.000	3.978	0.000	50,016	50,505	114.72%	57,378	-	57,378	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.997	0.000	4.015	0.000	34,886	35,278	114.91%	40,088	-	40,088	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.859	0.000	3.876	0.000	141,975	142,856	112.17%	159,257	-	159,257	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	3.713	0.000	3.754	0.000	310,942	314,438	113.94%	354,286	-	354,286	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.863	0.000	3.906	0.000	373,352	375,434	112.13%	418,641	-	418,641	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**December 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 <sup>1</sup>	DURATION	SPRD DUR							
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.508	0.000	3.543	0.000	199,874	200,991	111.18%	222,230	-	222,230	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.990	0.000	4.003	0.000	212,267	213,447	112.54%	238,880	-	238,880	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.214	0.000	3.335	0.000	306,134	307,846	110.79%	339,156	-	339,156	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.861	0.000	3.902	0.000	269,637	271,957	114.49%	308,696	-	308,696	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.768	0.000	3.812	0.000	287,680	290,144	114.18%	328,466	-	328,466	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.021	0.000	4.070	0.000	307,348	310,203	114.97%	353,364	-	353,364	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.978	0.000	4.033	0.000	446,456	450,579	114.77%	512,377	-	512,377	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.936	0.000	4.068	0.000	167,621	167,514	110.10%	184,557	-	184,557	Government/ Agency
FRS293	31297NBU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	0.783	0.000	0.806	0.000	18,375	18,539	102.96%	18,919	-	18,919	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.012	0.000	4.050	0.000	90,237	90,954	115.04%	103,808	-	103,808	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	4.004	0.000	4.051	0.000	139,676	140,914	117.04%	163,475	-	163,475	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.732	0.000	3.771	0.000	50,860	51,352	116.14%	59,066	-	59,066	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.878	0.000	4.142	0.000	57,950	56,571	110.31%	63,926	-	63,926	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	4.030	0.000	4.118	0.000	7,471	7,320	112.53%	8,408	-	8,408	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.957	0.000	4.085	0.000	383,446	379,578	112.66%	431,980	-	431,980	Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.910	0.000	4.105	0.000	225,120	222,829	112.90%	254,164	-	254,164	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	4.242	0.000	4.306	0.000	80,988	79,429	110.47%	89,468	-	89,468	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	4.120	0.000	4.163	0.000	79,991	80,487	117.43%	93,937	-	93,937	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	4.134	0.000	4.216	0.000	414,206	406,185	110.33%	457,009	-	457,009	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	4.073	0.000	4.161	0.000	91,863	90,095	110.22%	101,248	-	101,248	Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	4.143	0.000	4.297	0.000	54,778	54,528	112.63%	61,700	-	61,700	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.194	0.000	4.205	0.000	186,977	185,157	112.68%	210,683	-	210,683	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.216	0.000	4.307	0.000	78,851	78,065	112.51%	88,711	-	88,711	Government/ Agency
FRS334	3128KLN37	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.600	0.000	3.917	0.000	78,988	78,195	112.69%	89,012	-	89,012	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.210	0.000	4.297	0.000	94,507	91,394	110.46%	104,392	-	104,392	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.118	0.000	4.331	0.000	306,587	296,562	110.52%	338,841	-	338,841	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.273	0.000	4.368	0.000	147,204	142,336	110.59%	162,795	-	162,795	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	4.144	0.000	4.338	0.000	134,536	130,140	110.47%	148,623	-	148,623	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	4.164	0.000	4.219	0.000	303,021	305,512	117.83%	357,047	-	357,047	Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.242	0.000	4.359	0.000	156,545	155,703	112.68%	176,387	-	176,387	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	4.271	0.000	4.387	0.000	370,894	373,121	115.27%	427,535	-	427,535	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	4.235	0.000	4.353	0.000	12,158	12,213	115.18%	14,003	-	14,003	Government/ Agency
FRS358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	4.019	0.000	4.382	0.000	261,912	257,008	112.68%	295,119	-	295,119	Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.863	0.000	4.281	0.000	37,191	36,830	110.76%	41,192	-	41,192	Government/ Agency
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	4.183	0.000	4.514	0.000	559,364	561,820	110.78%	619,689	-	619,689	Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.364	0.000	4.869	0.000	216,115	216,536	107.21%	231,695	-	231,695	Government/ Agency
FRS367	312933BM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.250	0.002	4.743	0.002	2,431,785	2,413,261	109.13%	2,653,760	-	2,653,760	Government/ Agency
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.820	0.000	3.988	0.000	4,394	4,556	117.71%	5,172	-	5,172	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.000	0.000	4.496	0.000	14,223	14,229	108.75%	15,468	-	15,468	Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.214	0.000	4.661	0.001	649,746	650,178	108.75%	706,593	-	706,593	Government/ Agency
FRS384	312941XT9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.205	0.001	5.056	0.002	1,943,090	1,965,898	107.27%	2,084,278	-	2,084,278	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	3.569	0.001	4.420	0.001	1,384,970	1,401,353	110.00%	1,523,513	-	1,523,513	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.044	0.000	4.852	0.000	477,432	483,017	107.27%	512,123	-	512,123	Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.514	0.000	5.110	0.000	204,286	206,676	107.27%	219,129	-	219,129	Government/ Agency
FRS390	3129445D9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.228	0.003	5.172	0.004	4,966,347	4,964,110	107.23%	5,325,657	-	5,325,657	Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.531	0.001	4.525	0.001	1,646,723	1,668,014	108.75%	1,790,797	-	1,790,797	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.765	0.000	4.383	0.000	321,756	331,239	108.85%	350,222	-	350,222	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	4.520	0.003	5.556	0.004	4,239,717	4,269,015	105.35%	4,466,733	-	4,466,733	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.366	0.000	5.128	0.000	28,903	29,579	107.23%	30,994	-	30,994	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.405	0.004	5.501	0.005	5,517,031	5,584,591	105.35%	5,812,441	-	5,812,441	Government/ Agency
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	4.239	0.002	5.353	0.002	2,669,012	2,701,187	105.35%	2,811,924	-	2,811,924	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**December 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	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.106	0.005	5.878	0.006	6,287,036	6,369,243	102.84%	6,465,872	-	6,465,872	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.116	0.008	5.956	0.009	9,637,877	9,740,436	102.84%	9,912,027	-	9,912,027	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.101	0.001	5.967	0.001	836,048	851,389	102.84%	859,830	-	859,830	Government/ Agency
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.148	0.004	5.978	0.005	4,902,858	5,048,351	102.94%	5,046,917	-	5,046,917	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.245	0.006	6.074	0.007	7,624,964	7,847,167	102.94%	7,849,005	-	7,849,005	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.366	0.004	6.099	0.005	4,941,687	5,087,718	102.94%	5,086,887	-	5,086,887	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.526	0.005	6.081	0.005	5,642,729	5,797,637	103.50%	5,840,267	-	5,840,267	Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	3.283	0.002	5.199	0.003	3,755,383	3,896,743	105.29%	3,954,118	-	3,954,118	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.425	0.006	5.513	0.007	8,076,077	8,326,978	105.35%	8,508,510	-	8,508,510	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.252	0.005	5.403	0.007	7,508,639	7,797,987	105.35%	7,910,690	-	7,910,690	Government/ Agency
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	4.294	0.004	5.573	0.006	6,315,250	6,502,109	105.35%	6,653,400	-	6,653,400	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.005	0.002	4.593	0.002	2,587,889	2,690,584	108.75%	2,814,307	-	2,814,307	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	3.209	0.001	4.631	0.001	1,009,688	1,051,282	107.86%	1,089,066	-	1,089,066	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.954	0.001	4.874	0.001	1,202,617	1,252,649	108.66%	1,306,708	-	1,306,708	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	4.290	0.000	4.460	0.000	625,064	649,700	108.55%	678,529	-	678,529	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	4.041	0.000	4.170	0.000	459,231	476,800	108.21%	496,944	-	496,944	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	3.665	0.001	4.659	0.002	2,323,721	2,437,860	108.58%	2,523,033	-	2,523,033	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	4.060	0.002	4.685	0.002	2,982,055	3,124,830	108.75%	3,242,960	-	3,242,960	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.065	0.002	4.671	0.002	2,461,692	2,578,642	108.75%	2,677,069	-	2,677,069	Government/ Agency
FRS466	312941KX4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.639	0.001	4.685	0.002	2,272,590	2,382,717	108.75%	2,471,422	-	2,471,422	Government/ Agency
FRS467	3128M9UF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2041	3.549	0.003	4.639	0.004	4,634,055	4,848,926	108.75%	5,039,495	-	5,039,495	Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	4.205	0.001	4.559	0.001	1,446,909	1,515,909	108.75%	1,573,501	-	1,573,501	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	3.261	0.000	4.710	0.000	515,038	540,511	107.86%	555,529	-	555,529	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	3.851	0.000	4.645	0.000	492,252	516,274	108.62%	534,704	-	534,704	Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	3.328	0.001	4.684	0.001	1,201,363	1,260,442	108.50%	1,303,469	-	1,303,469	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	2.219	0.002	4.367	0.003	4,592,218	4,835,322	107.81%	4,950,945	-	4,950,945	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.063	0.001	4.705	0.001	957,121	1,002,780	108.75%	1,040,861	-	1,040,861	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	3.643	0.000	4.685	0.001	758,084	795,003	108.62%	823,462	-	823,462	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	2.190	0.001	4.185	0.001	1,425,580	1,499,102	108.12%	1,541,396	-	1,541,396	Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	5.338	0.003	6.170	0.003	3,137,231	3,075,610	102.97%	3,230,392	-	3,230,392	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.730	0.002	5.572	0.003	2,844,680	2,885,637	104.85%	2,982,775	-	2,982,775	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.055	0.001	5.698	0.002	1,848,149	1,874,796	104.85%	1,937,868	-	1,937,868	Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.759	0.001	5.651	0.001	1,408,694	1,428,964	104.85%	1,477,079	-	1,477,079	Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.967	0.000	5.522	0.001	621,792	630,853	104.85%	651,976	-	651,976	Government/ Agency
FRS484	3128MJSV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.460	0.003	4.802	0.005	6,882,784	7,213,752	106.33%	7,318,370	-	7,318,370	Government/ Agency
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.959	0.001	4.788	0.001	1,188,784	1,251,867	106.33%	1,264,018	-	1,264,018	Government/ Agency
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	2.342	0.001	4.559	0.002	2,416,016	2,544,533	106.10%	2,563,405	-	2,563,405	Government/ Agency
FRS488	3128MJVV7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	2.373	0.001	4.748	0.001	1,446,985	1,524,906	106.33%	1,538,560	-	1,538,560	Government/ Agency
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	3.444	0.001	5.151	0.002	2,401,470	2,528,297	106.80%	2,564,707	-	2,564,707	Government/ Agency
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	2.886	0.001	4.860	0.001	1,717,775	1,809,864	106.42%	1,828,097	-	1,828,097	Government/ Agency
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	2.625	0.001	4.840	0.002	3,168,882	3,338,138	106.55%	3,376,361	-	3,376,361	Government/ Agency
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	2.149	0.002	4.610	0.004	5,860,744	6,186,981	106.33%	6,231,650	-	6,231,650	Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	2.537	0.001	4.835	0.001	1,734,998	1,827,280	106.33%	1,844,799	-	1,844,799	Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	3.589	0.004	5.684	0.006	6,627,760	6,854,813	104.79%	6,945,362	-	6,945,362	Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	3.590	0.005	5.701	0.008	8,854,332	9,141,715	104.79%	9,278,632	-	9,278,632	Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	2.254	0.001	4.732	0.002	2,136,856	2,250,135	106.42%	2,274,093	-	2,274,093	Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	2.438	0.002	4.788	0.004	5,023,626	5,290,947	106.48%	5,349,402	-	5,349,402	Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	2.522	0.001	4.836	0.001	1,430,781	1,507,541	106.33%	1,521,330	-	1,521,330	Government/ Agency
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	3.997	0.003	5.956	0.005	5,443,644	5,575,517	104.27%	5,675,924	-	5,675,924	Government/ Agency
FRS500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	3.621	0.003	5.766	0.005	5,079,237	5,166,738	104.60%	5,313,111	-	5,313,111	Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	2.301	0.000	4.438	0.000	414,204	441,772	107.50%	445,265	-	445,265	Government/ Agency



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**Portfolio Schedule (Unaudited)**  
**December 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 <sup>1</sup>	DURATION	SPRD DUR							
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.707	0.004	5.588	0.006	6,873,512	7,035,855	104.85%	7,207,187	-	7,207,187	Government/ Agency
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	0.968	0.000	3.738	0.001	1,879,189	2,004,029	107.50%	2,020,112	-	2,020,112	Government/ Agency
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	2.943	0.000	4.503	0.000	358,912	381,658	107.86%	387,129	-	387,129	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	2.197	0.000	3.906	0.000	493,065	525,958	106.28%	524,031	-	524,031	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	3.466	0.006	5.746	0.010	10,777,063	11,087,719	104.42%	11,253,086	-	11,253,086	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	5.728	0.009	6.743	0.010	10,113,685	10,249,518	99.50%	10,063,494	-	10,063,494	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	5.834	0.002	6.677	0.002	2,320,516	2,351,577	99.50%	2,309,000	-	2,309,000	Government/ Agency
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	5.974	0.003	6.324	0.003	2,800,592	2,836,615	99.78%	2,794,570	-	2,794,570	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	4.740	0.001	6.183	0.002	1,737,131	1,783,615	102.53%	1,781,115	-	1,781,115	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	4.664	0.001	6.068	0.002	1,924,041	1,975,762	102.63%	1,974,562	-	1,974,562	Government/ Agency
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	4.496	0.002	6.403	0.003	3,392,787	3,484,569	102.44%	3,475,512	-	3,475,512	Government/ Agency
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	4.685	0.004	6.203	0.005	4,756,884	4,884,782	102.53%	4,877,329	-	4,877,329	Government/ Agency
FRS515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	4.436	0.004	6.349	0.006	6,246,687	6,415,711	102.44%	6,398,997	-	6,398,997	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	3.437	0.009	5.731	0.015	16,029,148	16,381,122	104.42%	16,737,156	-	16,737,156	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	3.299	0.002	5.702	0.004	4,357,092	4,464,647	104.20%	4,540,013	-	4,540,013	Government/ Agency
FRS519	3132WGF00	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	1.863	0.001	4.699	0.003	4,155,226	4,259,432	104.01%	4,321,882	-	4,321,882	Government/ Agency
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	3.003	0.009	5.528	0.016	18,392,278	18,845,292	104.20%	19,164,432	-	19,164,432	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.611	0.001	4.008	0.002	2,569,843	2,660,808	105.86%	2,720,433	-	2,720,433	Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	2.522	0.001	5.057	0.001	1,418,405	1,469,882	106.27%	1,507,284	-	1,507,284	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	3.297	0.003	5.684	0.006	6,438,318	6,580,962	104.20%	6,708,615	-	6,708,615	Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	3.139	0.001	5.624	0.002	1,887,378	1,929,503	104.20%	1,966,615	-	1,966,615	Government/ Agency
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	3.570	0.000	5.976	0.001	833,323	851,697	104.01%	866,746	-	866,746	Government/ Agency
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	2.677	0.001	5.174	0.001	1,373,555	1,421,642	106.23%	1,459,195	-	1,459,195	Government/ Agency
FRS529	3132QVPJ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.243	0.000	4.178	0.001	2,194,992	2,272,286	105.95%	2,325,674	-	2,325,674	Government/ Agency
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.754	0.001	4.429	0.002	2,172,993	2,249,714	105.70%	2,296,933	-	2,296,933	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	2.010	0.001	4.490	0.003	4,167,540	4,314,470	105.95%	4,415,660	-	4,415,660	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	1.706	0.001	4.550	0.002	2,744,188	2,844,624	105.64%	2,898,992	-	2,898,992	Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	1.920	0.001	4.169	0.001	1,934,567	2,005,375	105.70%	2,044,908	-	2,044,908	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	2.083	0.001	4.314	0.001	2,127,424	2,205,340	105.64%	2,247,434	-	2,247,434	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	2.326	0.001	4.803	0.002	2,553,210	2,646,512	105.64%	2,697,240	-	2,697,240	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	2.634	0.005	5.001	0.009	11,602,790	12,101,772	106.42%	12,347,967	-	12,347,967	Government/ Agency
FRS537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	2.016	0.005	4.690	0.011	14,124,233	14,694,729	106.23%	15,004,863	-	15,004,863	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	1.832	0.001	4.646	0.002	2,411,771	2,499,513	105.95%	2,555,360	-	2,555,360	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	2.082	0.001	4.503	0.002	2,519,058	2,611,025	105.67%	2,661,949	-	2,661,949	Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	2.420	0.001	4.948	0.002	2,573,522	2,667,455	105.42%	2,713,069	-	2,713,069	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.732	0.001	4.766	0.004	5,249,950	5,441,377	105.42%	5,534,622	-	5,534,622	Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.736	0.000	4.443	0.001	1,416,374	1,468,134	105.52%	1,494,503	-	1,494,503	Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	2.145	0.008	4.441	0.016	22,155,190	23,113,629	106.27%	23,543,465	-	23,543,465	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.760	0.000	4.608	0.000	14,494	15,152	105.64%	15,312	-	15,312	Government/ Agency
FRS546	31335AWVW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.611	0.000	4.562	0.000	24,644	25,764	105.64%	26,034	-	26,034	Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	1.417	0.000	4.465	0.000	272,825	285,296	105.02%	286,510	-	286,510	Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.881	0.000	4.728	0.000	411,568	430,226	106.02%	436,328	-	436,328	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	1.379	0.004	4.478	0.012	16,705,523	17,468,675	105.02%	17,543,495	-	17,543,495	Government/ Agency
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.857	0.000	0.857	0.000	141	141	104.43%	147	-	147	Government/ Agency
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.773	0.000	1.772	0.000	178	178	109.89%	196	-	196	Government/ Agency
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.614	0.000	2.610	0.000	9,976	9,807	112.77%	11,250	-	11,250	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.535	0.000	2.533	0.000	24,331	24,331	111.79%	27,198	-	27,198	Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	2.792	0.000	2.793	0.000	1,443	1,443	112.54%	1,624	-	1,624	Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	2.705	0.000	2.705	0.000	961	961	112.45%	1,081	-	1,081	Government/ Agency
FSF187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.844	0.000	2.845	0.000	19,837	19,841	111.86%	22,189	-	22,189	Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.989	0.000	2.991	0.000	53,543	53,571	112.48%	60,224	-	60,224	Government/ Agency

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

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						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FSF191	31380FPS4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.883	0.000	0.922	0.000	6,504	6,504	103.40%	6,725	-	6,725	Government/ Agency
FSF199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	2.758	0.000	2.753	0.000	32,074	31,788	107.55%	34,495	-	34,495	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	2.884	0.000	2.878	0.000	60,682	60,164	107.79%	65,409	-	65,409	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	2.677	0.000	2.674	0.000	30,363	30,032	107.33%	32,589	-	32,589	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.677	0.000	1.677	0.000	17,189	17,230	108.86%	18,712	-	18,712	Government/ Agency
FSF217	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	2.037	0.000	2.037	0.000	73,743	73,974	108.90%	80,307	-	80,307	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	1.218	0.000	1.218	0.000	23,565	23,565	105.36%	24,829	-	24,829	Government/ Agency
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	3.007	0.000	3.000	0.000	7,691	7,273	116.35%	8,949	-	8,949	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	3.202	0.000	3.202	0.000	7,686	7,366	115.75%	8,896	-	8,896	Government/ Agency
FSF243	31384NU73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/1/2030	0.338	0.000	0.338	0.000	3,521	3,521	101.41%	3,571	-	3,571	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.248	0.000	3.253	0.000	261	261	114.52%	299	-	299	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	3.145	0.000	3.141	0.000	274	274	116.12%	318	-	318	Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.232	0.000	3.218	0.000	941	941	115.89%	1,090	-	1,090	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.401	0.000	3.402	0.000	58,722	58,821	115.46%	67,798	-	67,798	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	3.085	0.000	3.087	0.000	125,471	125,697	114.32%	143,435	-	143,435	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	2.013	0.000	2.037	0.000	38,823	39,334	111.31%	43,216	-	43,216	Government/ Agency
FSF290	31387RBP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	7/1/2031	3.146	0.000	3.138	0.000	22,725	22,937	116.40%	26,452	-	26,452	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	3.380	0.000	3.381	0.000	50,232	50,342	115.41%	57,972	-	57,972	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	3.608	0.000	3.615	0.000	24,647	24,685	115.86%	28,556	-	28,556	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	3.532	0.000	3.542	0.000	21,496	21,448	114.72%	24,660	-	24,660	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	3.361	0.000	3.351	0.000	67,330	67,499	116.30%	78,303	-	78,303	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	3.463	0.000	3.469	0.000	426	426	115.29%	491	-	491	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	3.314	0.000	3.316	0.000	10,673	10,686	114.85%	12,258	-	12,258	Government/ Agency
FSF322	31387BUZ4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.590	0.000	1.592	0.000	5,731	5,735	107.67%	6,170	-	6,170	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.784	0.000	1.788	0.000	3,803	3,803	108.71%	4,135	-	4,135	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.427	0.000	3.433	0.000	102,302	102,728	115.47%	118,127	-	118,127	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.456	0.000	3.446	0.000	57,046	57,098	116.62%	66,525	-	66,525	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	3.421	0.000	3.422	0.000	33,714	34,060	115.56%	38,960	-	38,960	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	3.565	0.000	3.574	0.000	2,119	2,136	114.97%	2,436	-	2,436	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.616	0.000	2.612	0.000	31,438	31,438	109.78%	34,513	-	34,513	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.562	0.000	3.559	0.000	261,588	263,585	108.01%	282,541	-	282,541	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.885	0.000	3.899	0.000	143,372	143,418	112.13%	160,760	-	160,760	Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.659	0.000	3.731	0.000	108,153	108,665	111.38%	120,457	-	120,457	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	3.826	0.000	3.946	0.000	74,744	75,093	111.89%	83,632	-	83,632	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.894	0.000	3.960	0.000	170,742	171,849	114.71%	195,850	-	195,850	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.559	0.000	3.599	0.000	69,229	69,118	111.09%	76,904	-	76,904	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.700	0.000	3.779	0.000	385,011	382,354	109.33%	420,927	-	420,927	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.600	0.000	3.622	0.000	142,949	143,515	111.26%	159,040	-	159,040	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.993	0.000	3.999	0.000	167,969	168,649	112.39%	188,780	-	188,780	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.853	0.000	3.892	0.000	87,115	87,434	111.92%	97,499	-	97,499	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.876	0.000	3.901	0.000	100,536	100,888	112.08%	112,683	-	112,683	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.690	0.000	3.725	0.000	319,194	320,030	111.46%	355,768	-	355,768	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	4.005	0.000	4.010	0.000	119,318	119,628	112.43%	134,149	-	134,149	Government/ Agency
FSF580	31405QNX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.405	0.000	3.533	0.000	172,615	174,532	113.26%	195,508	-	195,508	Government/ Agency
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.865	0.000	3.947	0.000	321,866	325,203	114.59%	368,811	-	368,811	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	4.049	0.000	4.057	0.000	108,643	109,034	112.57%	122,303	-	122,303	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	3.638	0.000	3.679	0.000	64,957	65,581	113.49%	73,723	-	73,723	Government/ Agency
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.042	0.000	4.080	0.000	233,943	235,636	114.94%	268,891	-	268,891	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	3.847	0.000	3.887	0.000	10,787	10,869	114.28%	12,326	-	12,326	Government/ Agency
FSF643	31406NKE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2035	3.962	0.000	4.015	0.000	324,349	325,300	112.64%	365,333	-	365,333	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	4.069	0.000	4.155	0.000	129,550	129,543	110.20%	142,760	-	142,760	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**December 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 <sup>1</sup>	DURATION	SPRD DUR							
FSF645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	4.058	0.000	4.113	0.000	225,351	225,246	110.04%	247,967	-	247,967	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	4.046	0.000	4.203	0.000	322,596	323,086	112.71%	363,584	-	363,584	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	4.019	0.000	4.085	0.000	166,676	166,833	112.44%	187,417	-	187,417	Government/ Agency
FSF656	31406YZD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2035	4.075	0.000	4.113	0.000	31,515	31,704	115.08%	36,268	-	36,268	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.722	0.000	4.011	0.000	67,817	68,210	114.75%	77,820	-	77,820	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	4.025	0.000	4.068	0.000	80,862	81,341	114.98%	92,971	-	92,971	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	4.056	0.000	4.104	0.000	72,664	72,769	112.76%	81,934	-	81,934	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.081	0.000	4.155	0.000	94,894	95,546	114.82%	108,957	-	108,957	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.862	0.000	3.916	0.000	35,569	35,564	114.39%	40,688	-	40,688	Government/ Agency
FSF677	31407VNB4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	3.586	0.000	3.867	0.000	247,737	247,825	115.11%	285,181	-	285,181	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.036	0.000	4.090	0.000	437,213	437,311	114.83%	502,032	-	502,032	Government/ Agency
FSF681	31408BXD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.024	0.000	4.104	0.000	165,724	165,940	114.80%	190,255	-	190,255	Government/ Agency
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	4.087	0.000	4.139	0.000	142,087	142,396	114.80%	163,119	-	163,119	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	4.047	0.000	4.139	0.000	51,050	50,661	112.55%	57,459	-	57,459	Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	4.083	0.000	4.171	0.000	52,362	51,949	112.55%	58,934	-	58,934	Government/ Agency
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.789	0.000	3.866	0.000	37,335	37,050	112.07%	41,841	-	41,841	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	3.988	0.000	4.147	0.000	302,950	303,087	114.94%	348,196	-	348,196	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.806	0.000	3.876	0.000	267,366	267,505	114.40%	305,870	-	305,870	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.927	0.000	3.980	0.000	144,944	142,689	112.52%	163,092	-	163,092	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	4.100	0.000	4.155	0.000	317,304	312,397	112.43%	356,741	-	356,741	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	3.945	0.000	4.111	0.000	137,463	135,221	112.65%	154,849	-	154,849	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	4.170	0.000	4.223	0.000	76,852	77,011	117.18%	90,055	-	90,055	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	3.983	0.000	4.046	0.000	38,115	38,173	114.79%	43,754	-	43,754	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.244	0.000	4.321	0.000	110,668	108,733	110.50%	122,283	-	122,283	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	4.067	0.000	4.228	0.000	252,687	253,014	115.02%	290,638	-	290,638	Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.244	0.000	4.377	0.000	86,169	84,424	110.43%	95,154	-	95,154	Government/ Agency
FSF754	31411WVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	4.029	0.000	4.139	0.000	1,036	1,042	112.54%	1,166	-	1,166	Government/ Agency
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	4.094	0.000	4.312	0.000	656	660	112.65%	739	-	739	Government/ Agency
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	4.101	0.000	4.320	0.000	15,969	16,056	112.49%	17,962	-	17,962	Government/ Agency
FSF759	31413UZA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.306	0.000	3.715	0.000	31,643	31,820	112.89%	35,723	-	35,723	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	4.157	0.000	4.284	0.000	326	328	112.53%	367	-	367	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	4.115	0.000	4.203	0.000	12,998	13,068	112.75%	14,654	-	14,654	Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.087	0.000	4.293	0.000	9,231	9,282	112.65%	10,399	-	10,399	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	4.063	0.000	4.277	0.000	17,304	17,399	112.60%	19,484	-	19,484	Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.166	0.000	4.314	0.000	15,483	15,568	112.43%	17,407	-	17,407	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.238	0.000	4.404	0.000	166,816	167,760	112.67%	187,954	-	187,954	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	4.277	0.000	4.422	0.000	99,841	99,884	112.82%	112,636	-	112,636	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	4.086	0.000	4.390	0.000	52,172	51,517	110.67%	57,740	-	57,740	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	4.065	0.000	4.566	0.000	33,030	33,167	108.58%	35,864	-	35,864	Government/ Agency
FSF791	31414TE56	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2038	3.164	0.000	3.825	0.000	302,191	308,278	112.61%	340,288	-	340,288	Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.817	0.000	3.994	0.000	640,933	653,958	112.76%	722,729	-	722,729	Government/ Agency
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	4.108	0.000	4.224	0.000	5,745	5,857	112.77%	6,479	-	6,479	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.957	0.000	4.123	0.000	48,918	50,218	114.84%	56,178	-	56,178	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	4.060	0.000	4.116	0.000	311,863	322,776	116.72%	364,016	-	364,016	Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.369	0.000	4.691	0.000	133,201	133,513	108.68%	144,764	-	144,764	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.277	0.001	4.680	0.001	824,977	826,922	108.68%	896,592	-	896,592	Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.337	0.001	4.742	0.001	1,434,732	1,440,758	108.68%	1,559,279	-	1,559,279	Government/ Agency
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.173	0.002	4.592	0.002	2,738,965	2,748,843	108.68%	2,976,731	-	2,976,731	Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	4.146	0.001	4.643	0.001	754,504	769,790	110.25%	831,821	-	831,821	Government/ Agency
FSF816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	4.117	0.000	4.413	0.000	43,717	44,597	110.72%	48,402	-	48,402	Government/ Agency
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.497	0.000	4.267	0.000	127,298	129,944	110.25%	140,343	-	140,343	Government/ Agency



**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**December 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 <sup>1</sup>	DURATION	SPRD DUR							
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	4.105	0.000	4.504	0.000	273,636	277,818	108.68%	297,390	-	297,390	Government/ Agency
FSF832	31417NBW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2039	4.435	0.001	4.971	0.002	2,022,287	2,035,906	107.20%	2,167,929	-	2,167,929	Government/ Agency
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.567	0.001	4.639	0.001	1,911,714	1,952,868	108.68%	2,077,668	-	2,077,668	Government/ Agency
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.738	0.001	4.508	0.002	2,291,432	2,387,113	109.93%	2,519,085	-	2,519,085	Government/ Agency
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.681	0.000	4.673	0.000	285,762	291,925	108.68%	310,568	-	310,568	Government/ Agency
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.271	0.000	4.913	0.000	268	274	107.18%	288	-	288	Government/ Agency
FSF837	31419E3W7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.464	0.001	5.109	0.001	1,760,890	1,788,923	107.45%	1,892,088	-	1,892,088	Government/ Agency
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.707	0.000	4.959	0.000	414,209	420,546	107.17%	443,906	-	443,906	Government/ Agency
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.515	0.002	5.108	0.002	2,781,843	2,825,906	107.20%	2,982,154	-	2,982,154	Government/ Agency
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.070	0.002	5.025	0.002	2,325,006	2,361,904	107.17%	2,491,695	-	2,491,695	Government/ Agency
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	3.645	0.000	4.642	0.000	433,560	440,828	108.68%	471,197	-	471,197	Government/ Agency
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.559	0.003	5.158	0.004	4,285,420	4,274,707	107.17%	4,592,660	-	4,592,660	Government/ Agency
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	3.646	0.000	4.628	0.000	382,648	389,054	108.68%	415,865	-	415,865	Government/ Agency
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	4.037	0.000	4.676	0.000	239,449	243,419	108.68%	260,236	-	260,236	Government/ Agency
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.488	0.000	4.555	0.000	299,533	304,608	108.68%	325,536	-	325,536	Government/ Agency
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	3.402	0.001	4.471	0.002	2,253,842	2,324,280	109.93%	2,477,761	-	2,477,761	Government/ Agency
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.520	0.001	4.581	0.001	873,418	899,304	109.78%	958,827	-	958,827	Government/ Agency
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	4.023	0.001	4.719	0.001	1,503,334	1,545,400	109.78%	1,650,341	-	1,650,341	Government/ Agency
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	3.009	0.001	4.345	0.001	1,873,954	1,933,673	109.62%	2,054,274	-	2,054,274	Government/ Agency
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.170	0.000	5.076	0.000	250,261	251,432	107.17%	268,203	-	268,203	Government/ Agency
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.653	0.001	5.590	0.001	1,624,667	1,649,455	105.29%	1,710,630	-	1,710,630	Government/ Agency
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.625	0.001	5.563	0.002	1,669,969	1,695,448	105.29%	1,758,330	-	1,758,330	Government/ Agency
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.350	0.000	5.468	0.000	350,777	356,242	105.29%	369,337	-	369,337	Government/ Agency
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	4.482	0.001	5.522	0.001	1,132,173	1,149,595	105.29%	1,192,078	-	1,192,078	Government/ Agency
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.612	0.001	5.616	0.001	1,622,796	1,652,651	105.29%	1,708,660	-	1,708,660	Government/ Agency
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	5.103	0.000	5.806	0.000	148,509	151,305	102.78%	152,642	-	152,642	Government/ Agency
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	5.134	0.001	5.854	0.001	665,202	676,670	102.78%	683,715	-	683,715	Government/ Agency
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.393	0.004	5.558	0.005	5,007,536	5,158,545	105.26%	5,270,927	-	5,270,927	Government/ Agency
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.118	0.001	5.922	0.001	1,267,532	1,299,545	102.78%	1,302,807	-	1,302,807	Government/ Agency
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.110	0.001	5.932	0.001	895,971	918,579	102.78%	920,906	-	920,906	Government/ Agency
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.221	0.001	5.974	0.001	838,695	859,743	102.78%	862,035	-	862,035	Government/ Agency
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.179	0.001	5.894	0.001	1,282,730	1,314,990	102.78%	1,318,428	-	1,318,428	Government/ Agency
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.125	0.001	5.853	0.001	924,631	948,120	102.78%	950,363	-	950,363	Government/ Agency
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.865	0.001	5.738	0.001	828,279	849,184	102.78%	851,330	-	851,330	Government/ Agency
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.115	0.001	5.907	0.001	1,024,915	1,050,762	102.78%	1,053,438	-	1,053,438	Government/ Agency
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.220	0.000	5.782	0.001	558,465	572,488	102.78%	574,006	-	574,006	Government/ Agency
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.138	0.000	5.878	0.000	419,378	429,951	102.78%	431,049	-	431,049	Government/ Agency
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.474	0.001	6.178	0.001	1,209,503	1,240,687	102.88%	1,244,297	-	1,244,297	Government/ Agency
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	4.476	0.005	5.765	0.006	6,216,898	6,434,864	105.26%	6,543,899	-	6,543,899	Government/ Agency
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	4.132	0.000	5.550	0.000	244,348	253,100	105.23%	257,124	-	257,124	Government/ Agency
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	4.379	0.005	5.633	0.007	7,498,935	7,738,757	105.26%	7,893,370	-	7,893,370	Government/ Agency
FSF884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	4.307	0.000	5.500	0.000	63,761	66,423	105.26%	67,115	-	67,115	Government/ Agency
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.417	0.000	5.588	0.000	76,790	79,957	105.29%	80,853	-	80,853	Government/ Agency
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	4.410	0.000	5.670	0.000	133,544	139,098	105.26%	140,568	-	140,568	Government/ Agency
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	4.588	0.000	5.764	0.001	605,094	628,130	105.26%	636,922	-	636,922	Government/ Agency
FSF889	31417KXG7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2039	4.312	0.001	4.961	0.001	1,339,533	1,373,861	107.16%	1,435,445	-	1,435,445	Government/ Agency
FSF892	3138A2BP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2040	3.944	0.001	5.049	0.001	1,094,171	1,123,067	107.17%	1,172,617	-	1,172,617	Government/ Agency
FSF893	3138A2DW6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2040	4.039	0.001	4.848	0.001	1,327,335	1,362,317	107.17%	1,422,497	-	1,422,497	Government/ Agency
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.198	0.003	4.682	0.005	5,859,280	6,143,275	108.37%	6,349,606	-	6,349,606	Government/ Agency
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.741	0.003	4.647	0.004	4,827,220	5,065,182	108.68%	5,246,264	-	5,246,264	Government/ Agency
FSF922	31417Y2Y2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	3.895	0.005	4.883	0.006	7,833,368	8,214,412	108.43%	8,493,788	-	8,493,788	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**December 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 <sup>1</sup>	DURATION	SPRD DUR							
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	1.588	0.000	4.189	0.000	321,955	339,182	108.21%	348,394	-	348,394	Government/ Agency
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	3.955	0.000	4.663	0.000	575,386	603,749	108.68%	625,334	-	625,334	Government/ Agency
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.230	0.000	4.722	0.000	485,936	510,105	108.68%	528,120	-	528,120	Government/ Agency
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.952	0.001	4.734	0.002	2,016,770	2,118,518	108.68%	2,191,843	-	2,191,843	Government/ Agency
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	2.476	0.003	4.837	0.006	7,057,368	7,400,118	106.48%	7,514,821	-	7,514,821	Government/ Agency
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.613	0.000	5.072	0.000	547,190	576,957	106.04%	580,214	-	580,214	Government/ Agency
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.285	0.001	5.067	0.001	1,657,583	1,747,900	106.04%	1,757,618	-	1,757,618	Government/ Agency
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.423	0.001	5.189	0.002	2,403,845	2,534,692	106.04%	2,548,918	-	2,548,918	Government/ Agency
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	3.629	0.006	5.674	0.009	9,941,745	10,334,308	104.73%	10,411,853	-	10,411,853	Government/ Agency
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	4.359	0.003	5.772	0.004	4,775,878	4,933,228	103.95%	4,964,549	-	4,964,549	Government/ Agency
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	3.355	0.001	4.806	0.001	1,048,182	1,113,858	108.06%	1,132,622	-	1,132,622	Government/ Agency
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	1.696	0.000	4.250	0.001	1,771,794	1,883,360	107.74%	1,908,991	-	1,908,991	Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	4.366	0.008	6.167	0.011	10,899,217	11,313,974	105.38%	11,486,127	-	11,486,127	Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	3.832	0.004	6.038	0.007	7,112,745	7,384,053	105.21%	7,483,310	-	7,483,310	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	4.744	0.007	6.558	0.009	8,848,494	9,135,451	102.41%	9,061,564	-	9,061,564	Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	4.620	0.003	6.536	0.004	3,838,752	3,963,061	102.41%	3,931,189	-	3,931,189	Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	4.860	0.012	6.377	0.016	15,797,329	16,317,872	102.41%	16,177,725	-	16,177,725	Government/ Agency
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.903	0.003	5.022	0.007	8,279,548	8,648,960	105.36%	8,723,077	-	8,723,077	Government/ Agency
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.865	0.001	4.296	0.003	4,618,209	4,824,057	105.89%	4,890,137	-	4,890,137	Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	1.880	0.004	4.597	0.010	13,444,949	13,884,147	106.17%	14,274,424	-	14,274,424	Government/ Agency
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	3.770	0.003	5.991	0.005	5,055,280	5,118,854	104.35%	5,275,368	-	5,275,368	Government/ Agency
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.681	0.004	4.765	0.011	14,100,059	14,707,698	105.61%	14,890,638	-	14,890,638	Government/ Agency
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	3.548	0.009	5.772	0.015	15,973,221	16,253,108	103.35%	16,508,904	-	16,508,904	Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	3.626	0.002	5.999	0.004	4,152,694	4,229,841	103.95%	4,316,617	-	4,316,617	Government/ Agency
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	3.878	0.004	6.250	0.007	6,813,645	6,940,200	103.95%	7,082,605	-	7,082,605	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	3.998	0.002	6.217	0.003	2,730,223	2,780,977	103.95%	2,837,995	-	2,837,995	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	3.300	0.002	5.769	0.004	4,610,145	4,696,475	103.85%	4,787,803	-	4,787,803	Government/ Agency
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	3.213	0.003	5.423	0.005	5,843,324	5,918,044	104.54%	6,108,677	-	6,108,677	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	3.898	0.001	6.028	0.002	1,661,985	1,682,587	104.54%	1,737,458	-	1,737,458	Government/ Agency
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	3.385	0.003	5.942	0.005	5,649,878	5,814,724	103.79%	5,864,072	-	5,864,072	Government/ Agency
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	3.266	0.002	5.802	0.003	3,644,403	3,741,836	103.85%	3,784,845	-	3,784,845	Government/ Agency
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	3.228	0.002	5.794	0.003	3,725,990	3,825,473	103.85%	3,869,576	-	3,869,576	Government/ Agency
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	2.836	0.004	5.057	0.008	9,748,956	10,012,385	103.85%	10,124,645	-	10,124,645	Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	2.056	0.002	4.135	0.004	6,610,583	6,806,812	103.76%	6,859,133	-	6,859,133	Government/ Agency
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	3.849	0.002	6.182	0.003	3,178,529	3,270,917	103.85%	3,301,017	-	3,301,017	Government/ Agency
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	3.273	0.001	5.841	0.002	2,642,245	2,719,285	103.85%	2,744,067	-	2,744,067	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.953	0.004	4.880	0.010	12,255,406	12,857,646	105.45%	12,923,408	-	12,923,408	Government/ Agency
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	1.996	0.004	4.789	0.010	13,377,701	14,031,638	105.08%	14,056,709	-	14,056,709	Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	3.401	0.002	5.674	0.003	3,597,817	3,689,616	103.95%	3,739,836	-	3,739,836	Government/ Agency
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	2.634	0.001	5.064	0.003	3,377,747	3,464,082	103.95%	3,511,080	-	3,511,080	Government/ Agency
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	3.264	0.002	5.540	0.003	3,480,478	3,569,395	104.13%	3,624,391	-	3,624,391	Government/ Agency
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	2.955	0.002	5.392	0.003	3,594,094	3,685,690	103.95%	3,735,967	-	3,735,967	Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	3.299	0.004	5.823	0.007	7,541,794	7,732,686	103.85%	7,832,427	-	7,832,427	Government/ Agency
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	1.427	0.003	4.527	0.010	14,176,791	14,643,572	105.08%	14,896,358	-	14,896,358	Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	3.150	0.008	5.878	0.015	16,256,733	16,394,313	103.79%	16,873,047	-	16,873,047	Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	2.168	0.001	4.123	0.001	1,673,496	1,732,289	106.56%	1,783,208	-	1,783,208	Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	0.143	0.000	2.967	0.000	879,027	910,068	106.21%	933,633	-	933,633	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	0.453	0.001	3.644	0.005	9,003,767	9,320,927	106.40%	9,579,973	-	9,579,973	Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.041	0.000	2.895	0.001	1,926,686	1,994,778	105.59%	2,034,332	-	2,034,332	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.298	0.001	3.008	0.006	12,533,073	13,002,182	105.59%	13,233,309	-	13,233,309	Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.097	0.000	2.732	0.007	14,682,739	15,199,372	106.21%	15,594,847	-	15,594,847	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**December 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 <sup>1</sup>	DURATION	SPRD DUR							
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	-0.186	0.000	2.843	0.000	211,324	218,761	105.93%	223,857	-	223,857	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	0.250	0.000	3.361	0.000	525,232	543,688	106.24%	558,024	-	558,024	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	1.311	0.003	4.156	0.010	14,933,597	14,932,487	104.51%	15,607,576	-	15,607,576	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	0.563	0.000	2.984	0.002	3,246,384	3,359,421	105.49%	3,424,719	-	3,424,719	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	-0.140	0.000	2.617	0.005	11,288,049	11,680,812	105.62%	11,922,252	-	11,922,252	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	2.792	0.004	4.775	0.006	8,176,951	8,385,420	102.85%	8,410,290	-	8,410,290	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	5.305	0.037	6.806	0.047	44,288,818	44,896,981	101.78%	45,075,711	-	45,075,711	Government/ Agency
FSF984	3133A0FB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	5.037	0.020	6.795	0.027	25,000,000	25,495,155	101.95%	25,488,713	-	25,488,713	Government/ Agency
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.707	0.000	1.706	0.000	2,623	2,623	110.14%	2,889	-	2,889	Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.786	0.000	1.785	0.000	2,345	2,345	110.14%	2,582	-	2,582	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	677	677	101.80%	690	-	690	Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.704	0.000	0.704	0.000	14,149	14,153	103.95%	14,708	-	14,708	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	2.207	0.000	2.206	0.000	3,706	3,706	110.53%	4,096	-	4,096	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	2.128	0.000	2.128	0.000	19,324	19,349	110.16%	21,288	-	21,288	Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.930	0.000	0.930	0.000	4,366	4,366	105.59%	4,610	-	4,610	Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.738	0.000	0.738	0.000	29,361	29,370	104.16%	30,581	-	30,581	Government/ Agency
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.837	0.000	0.837	0.000	13,972	13,984	104.76%	14,638	-	14,638	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	2.240	0.000	2.239	0.000	32,578	32,197	109.85%	35,787	-	35,787	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	2.608	0.000	2.606	0.000	20,134	20,161	112.96%	22,742	-	22,742	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	2.537	0.000	2.535	0.000	130,420	130,755	112.44%	146,640	-	146,640	Government/ Agency
GSF089	36206MDT1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2026	2.174	0.000	2.172	0.000	8,551	8,601	111.33%	9,520	-	9,520	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	2.051	0.000	2.049	0.000	20,910	20,994	110.74%	23,157	-	23,157	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.277	0.000	2.276	0.000	39,633	39,747	111.33%	44,124	-	44,124	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	2.130	0.000	2.129	0.000	41,894	42,047	110.94%	46,477	-	46,477	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	2.413	0.000	2.412	0.000	35,584	35,832	112.01%	39,857	-	39,857	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	2.291	0.000	2.290	0.000	4,974	4,974	111.45%	5,544	-	5,544	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	2.267	0.000	2.264	0.000	2,775	2,786	111.90%	3,105	-	3,105	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.177	0.000	2.174	0.000	2,551	2,575	111.45%	2,843	-	2,843	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	2.007	0.000	2.005	0.000	8,509	8,579	110.50%	9,402	-	9,402	Government/ Agency
GSF102	36207MR Y4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	2.593	0.000	2.591	0.000	6,449	6,512	112.85%	7,278	-	7,278	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.290	0.000	2.294	0.000	25,015	25,184	111.10%	27,791	-	27,791	Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.707	0.000	2.704	0.000	63,516	64,146	113.70%	72,220	-	72,220	Government/ Agency
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.447	0.000	2.443	0.000	4,329	4,384	113.32%	4,905	-	4,905	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	2.578	0.000	2.573	0.000	4,032	4,032	113.55%	4,579	-	4,579	Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.692	0.000	1.691	0.000	11,094	11,179	109.13%	12,106	-	12,106	Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.563	0.000	2.559	0.000	6,491	6,553	113.70%	7,380	-	7,380	Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.134	0.000	2.132	0.000	5,628	5,628	111.52%	6,277	-	6,277	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	2.565	0.000	2.561	0.000	47,639	47,765	113.70%	54,168	-	54,168	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.594	0.000	2.589	0.000	5,096	5,096	114.07%	5,813	-	5,813	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.621	0.000	2.617	0.000	20,266	20,266	114.07%	23,118	-	23,118	Government/ Agency
GSF175	36208WM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.716	0.000	1.715	0.000	7,332	7,360	109.27%	8,011	-	8,011	Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.493	0.000	2.490	0.000	22,484	22,555	111.55%	25,081	-	25,081	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.711	0.000	2.709	0.000	152,264	153,021	112.09%	170,673	-	170,673	Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.671	0.000	2.670	0.000	14,434	14,475	111.91%	16,153	-	16,153	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.951	0.000	2.951	0.000	47,448	47,448	111.69%	52,997	-	52,997	Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	2.786	0.000	2.786	0.000	1,736	1,736	112.16%	1,947	-	1,947	Government/ Agency
GSF198	36209SWA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.553	0.000	2.549	0.000	19,372	19,583	112.00%	21,697	-	21,697	Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.763	0.000	2.758	0.000	36,268	36,334	113.00%	40,985	-	40,985	Government/ Agency
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.845	0.000	2.843	0.000	54,625	54,985	112.68%	61,554	-	61,554	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	2.276	0.000	2.273	0.000	22,254	22,762	112.30%	24,990	-	24,990	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.722	0.000	1.721	0.000	65,738	65,967	109.70%	72,116	-	72,116	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**December 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 <sup>1</sup>	DURATION	SPRD DUR							
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	3.046	0.000	3.041	0.000	10,475	10,475	115.31%	12,079	-	12,079	Government/ Agency
GSF224	36212C4R9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2030	2.072	0.000	2.070	0.000	17,907	18,303	113.68%	20,358	-	20,358	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.475	0.000	2.471	0.000	24,997	25,201	114.62%	28,652	-	28,652	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.536	0.000	2.533	0.000	2,244	2,244	114.18%	2,562	-	2,562	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.887	0.000	2.881	0.000	39,081	39,671	115.57%	45,166	-	45,166	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	2.010	0.000	2.010	0.000	12,336	12,414	110.33%	13,610	-	13,610	Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	2.789	0.000	2.802	0.000	21,906	22,001	112.09%	24,555	-	24,555	Government/ Agency
GSF239	36208YLV7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	2.771	0.000	2.769	0.000	105,488	105,709	112.35%	118,515	-	118,515	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	2.371	0.000	2.369	0.000	18,208	18,301	110.89%	20,192	-	20,192	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.861	0.000	2.860	0.000	144,521	144,880	112.76%	162,969	-	162,969	Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.947	0.000	2.966	0.000	103,226	103,318	112.76%	116,402	-	116,402	Government/ Agency
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	3.147	0.000	3.162	0.000	6,392	6,534	115.64%	7,392	-	7,392	Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	2.981	0.000	2.998	0.000	18,026	18,368	114.56%	20,651	-	20,651	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	3.081	0.000	3.074	0.000	2,818	2,962	115.83%	3,264	-	3,264	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	3.630	0.000	3.643	0.000	126,394	126,684	110.07%	139,119	-	139,119	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	3.551	0.000	3.567	0.000	118,155	119,631	112.02%	132,359	-	132,359	Government/ Agency
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	3.743	0.000	3.763	0.000	667,591	669,233	110.44%	737,293	-	737,293	Government/ Agency
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.546	0.000	3.570	0.000	77,433	78,135	112.07%	86,779	-	86,779	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.708	0.000	3.727	0.000	105,646	106,638	112.57%	118,928	-	118,928	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	3.726	0.000	3.747	0.000	18,726	18,928	112.62%	21,088	-	21,088	Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	3.616	0.000	3.624	0.000	98,645	99,678	112.44%	110,916	-	110,916	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.240	0.000	4.288	0.000	6,973	6,934	114.31%	7,970	-	7,970	Government/ Agency
GSF282	36295LJT9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.110	0.000	4.230	0.000	31,653	31,484	114.23%	36,158	-	36,158	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.229	0.000	4.273	0.000	58,295	57,984	114.26%	66,606	-	66,606	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	4.134	0.000	4.289	0.000	570,959	567,906	114.06%	651,231	-	651,231	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	4.237	0.000	4.327	0.000	368,649	366,201	111.78%	412,087	-	412,087	Government/ Agency
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.895	0.000	4.135	0.000	368,994	366,574	111.42%	411,138	-	411,138	Government/ Agency
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.798	0.000	4.085	0.000	28,486	28,294	111.93%	31,884	-	31,884	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	4.099	0.000	4.250	0.000	93,023	92,410	111.61%	103,822	-	103,822	Government/ Agency
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.456	0.001	4.595	0.001	756,788	764,278	107.03%	810,010	-	810,010	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.244	0.001	4.700	0.001	1,227,173	1,239,462	107.03%	1,313,476	-	1,313,476	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.350	0.000	4.670	0.000	592,127	598,037	107.03%	633,770	-	633,770	Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	3.580	0.001	4.484	0.001	1,639,125	1,669,501	109.35%	1,792,441	-	1,792,441	Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	2.653	0.000	2.649	0.000	62,557	62,557	103.51%	64,755	-	64,755	Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	3.162	0.000	3.165	0.000	1,392	1,392	111.61%	1,553	-	1,553	Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.945	0.000	2.940	0.000	74,375	74,375	104.13%	77,447	-	77,447	Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	3.244	0.000	3.242	0.000	183	183	116.22%	213	-	213	Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	3.143	0.000	3.136	0.000	40,016	40,674	103.40%	41,378	-	41,378	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	2.021	0.000	2.022	0.000	278	278	111.92%	311	-	311	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	3.636	0.000	3.616	0.000	142,849	142,738	108.31%	154,715	-	154,715	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	2.358	0.000	2.446	0.000	110,436	110,697	106.23%	117,315	-	117,315	Government/ Agency
CMB038	233050AC7	DBUBS 2011-LC1A A3	AAA PRIVATE-LABEL CMBS	5.00%	11/10/2046	0.879	0.002	0.879	0.002	12,639,274	12,911,095	100.63%	12,718,800	-	12,718,800	AAA
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	1.619	0.002	1.619	0.002	9,643,465	10,039,066	101.94%	9,830,837	-	9,830,837	AAA
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	2.765	0.004	2.765	0.004	10,000,000	10,144,274	101.57%	10,156,880	-	10,156,880	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	2.874	0.009	2.874	0.009	20,000,000	20,345,113	102.57%	20,514,036	-	20,514,036	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	3.616	0.004	3.613	0.004	7,000,000	7,163,252	107.06%	7,494,110	-	7,494,110	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	3.748	0.003	3.744	0.003	5,000,000	5,117,748	106.07%	5,303,580	-	5,303,580	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	3.796	0.012	3.791	0.012	20,000,000	20,472,335	106.47%	21,294,824	-	21,294,824	AAA
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	3.863	0.003	3.858	0.003	5,000,000	5,118,322	106.52%	5,325,884	-	5,325,884	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	4.029	0.003	4.023	0.003	5,000,000	5,122,329	105.92%	5,296,216	-	5,296,216	AAA
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	4.046	0.001	4.040	0.001	2,250,000	2,303,000	106.01%	2,385,260	-	2,385,260	AAA

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**December 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 <sup>1</sup>	DURATION	SPRD DUR							
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	3.767	0.004	3.763	0.004	6,825,000	7,136,187	106.75%	7,285,939	-	7,285,939	AAA
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	4.170	0.005	4.164	0.005	8,000,000	8,188,196	105.57%	8,445,566	-	8,445,566	AAA
GCL137	167570TQ3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.65%	11/15/2058	7.236	0.012	7.201	0.012	10,474,158	10,638,554	105.72%	11,080,249	121,842.00	11,202,091	Government/ Agency
GCL140	45203LCQ4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	1/15/2060	8.717	0.084	8.649	0.084	59,884,441	59,895,631	106.75%	63,961,731	519,859.00	64,481,590	Government/ Agency
GCL141	3617ATHY2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.25%	6/15/2059	7.589	0.037	7.551	0.037	30,267,405	30,902,085	105.53%	32,009,355	1,232,595.00	33,241,950	Government/ Agency
GCL142	36196PN32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15%	9/15/2051	0.082	0.000	0.082	0.000	17,411,698	17,473,741	100.01%	17,413,485	454,802.00	17,868,287	Government/ Agency
GCL144	3617ATH89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	8/15/2059	7.792	0.040	7.751	0.040	32,011,439	32,902,049	106.65%	34,374,477	3,522,961.00	37,897,438	Government/ Agency
GCL145	3617ATJJ3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.39%	2/15/2059	7.464	0.018	7.427	0.018	14,557,295	14,852,775	106.56%	15,519,975	117,705.00	15,637,680	Government/ Agency
GCL147	3617BWEJ0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	8/15/2059	7.682	0.055	7.643	0.054	44,019,941	44,917,922	106.70%	47,013,856	665,359.00	47,679,215	Government/ Agency
GCL148	3617G0QT0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.34%	9/15/2059	7.803	0.052	7.763	0.052	41,385,736	42,242,338	106.20%	44,037,017	1,376,864.00	45,413,881	Government/ Agency
GCL150	3617G6TF4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.57%	11/15/2059	7.930	0.063	7.888	0.063	48,467,806	49,215,736	107.95%	52,423,726	1,292,194.00	53,715,920	Government/ Agency
GCL151	3617G0RE2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.74%	8/15/2059	7.077	0.018	7.044	0.018	15,194,669	15,513,371	108.81%	16,598,551	740,431.00	17,338,982	Government/ Agency
GCL152	3617H3XQ1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.20%	8/15/2060	6.193	0.047	6.168	0.046	43,955,605	44,914,254	111.47%	49,433,585	3,803,595.00	53,237,180	Government/ Agency
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	8.382	0.011	8.325	0.011	8,437,999	8,741,685	107.13%	11,285,685	31,501,501.00	42,787,186	Government/ Agency
GCL154	3617H4U74	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.19%	5/15/2060	6.683	0.021	6.654	0.021	18,789,494	19,175,742	111.52%	22,083,062	9,800,506.00	31,883,568	Government/ Agency
GCL155	3617H1ZB6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.29%	1/15/2060	6.427	0.007	6.400	0.007	6,418,911	6,568,137	112.08%	7,255,451	506,089.00	7,761,540	Government/ Agency
GCL156	3617HVYVW5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.40%	9/15/2060	6.160	0.005	6.135	0.005	4,416,861	4,626,831	111.04%	5,432,541	4,783,139.00	10,215,680	Government/ Agency
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	6.374	0.000	6.347	0.000	267,155	310,236	110.58%	510,495	2,032,845.00	2,543,340	Government/ Agency
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	6.479	0.001	6.452	0.001	863,844	1,081,678	111.35%	1,671,885	6,255,456.00	7,927,341	Government/ Agency
GCL160	3617AU3E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	6.002	0.005	5.979	0.005	4,947,992	5,186,488	113.10%	5,969,294	2,848,208.00	8,817,502	Government/ Agency
GCL161	3617JHJB7	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15%	4/15/2060	6.012	0.026	5.988	0.026	25,030,803	25,717,668	111.99%	28,307,094	2,294,397.00	30,601,491	Government/ Agency
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	5/15/2061	7.276	0.002	7.241	0.002	1,844,073	2,108,287	109.46%	6,757,635	50,096,327.00	56,853,962	Government/ Agency
GCL164	3617JMN2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	11/15/2060	8.692	0.001	8.626	0.001	988,180	1,425,067	106.44%	1,922,553	13,520,720.00	15,443,273	Government/ Agency
GCL165	3617JMZL6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	4/15/2061	8.815	0.007	8.742	0.007	4,923,326	6,121,473	105.65%	6,854,790	29,261,874.00	36,116,664	Government/ Agency
GCL166	3617JMVZ4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41%	9/15/2061	9.368	0.006	9.281	0.006	4,321,445	6,012,861	103.24%	5,691,332	37,963,955.00	43,655,287	Government/ Agency
GCL167	FWDGCL167	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.43%	11/15/2061	9.311	0.000	9.223	0.000	-	1,807,489	102.98%	1,593,459	53,545,900.00	55,139,359	Government/ Agency
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	3.251	0.018	3.249	0.018	33,748,731	33,912,566	105.61%	35,642,035	-	35,642,035	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	2.071	0.006	2.071	0.006	18,060,000	18,054,444	104.37%	18,849,222	-	18,849,222	Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	4.729	0.002	4.717	0.002	2,539,509	2,442,217	109.74%	2,786,858	-	2,786,858	Government/ Agency
GMF230	36195CUT7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.70%	10/15/2056	4.802	0.003	4.790	0.003	3,307,343	3,471,447	111.72%	3,694,963	-	3,694,963	Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	5.370	0.003	5.352	0.003	3,940,350	4,284,719	109.26%	4,305,226	-	4,305,226	Government/ Agency
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	4.838	0.012	4.824	0.012	15,200,903	15,746,471	106.38%	16,170,720	-	16,170,720	Government/ Agency
GMF239	36181YSR2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.85%	1/15/2056	0.203	0.001	0.203	0.001	31,722,164	32,007,594	106.12%	33,663,561	-	33,663,561	Government/ Agency
GMF240	36176WXL0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.50%	5/15/2038	3.018	0.009	3.017	0.009	17,916,313	19,273,676	105.26%	18,858,711	-	18,858,711	Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	4.618	0.034	4.606	0.034	44,324,678	47,048,140	106.19%	47,068,376	-	47,068,376	Government/ Agency
GMF249	36196VUL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.29%	3/15/2053	5.951	0.046	5.927	0.046	46,817,696	47,085,699	108.29%	50,698,883	-	50,698,883	Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	6.620	0.031	6.591	0.031	29,102,339	29,641,590	106.97%	31,130,772	-	31,130,772	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	6.277	0.014	6.251	0.014	13,919,753	14,436,469	106.74%	14,857,294	-	14,857,294	Government/ Agency
GMF253	36186PST2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	3/15/2057	6.104	0.022	6.080	0.022	22,569,129	23,417,223	106.40%	24,013,553	-	24,013,553	Government/ Agency
GMF255	36193DFL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.68%	6/15/2057	6.265	0.028	6.239	0.027	27,003,019	27,772,350	107.82%	29,114,655	-	29,114,655	Government/ Agency
GMF256	36183YAA6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.55%	4/15/2057	2.219	0.015	2.219	0.015	42,005,977	43,092,674	103.96%	43,669,414	-	43,669,414	Government/ Agency
GMF257	36189YWX6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	4/15/2057	6.162	0.024	6.137	0.024	24,768,621	25,470,154	106.54%	26,388,489	-	26,388,489	Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	5.920	0.016	5.896	0.016	17,133,971	17,724,426	106.32%	18,216,838	-	18,216,838	Government/ Agency
GMF262	36195P2T9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.40%	3/15/2057	6.801	0.006	6.770	0.005	5,062,405	5,103,305	106.29%	5,380,830	-	5,380,830	Government/ Agency
GMF264	36197F6Y4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.49%	8/15/2058	7.122	0.013	7.088	0.013	11,185,379	11,459,607	107.77%	12,054,483	-	12,054,483	Government/ Agency
GMF265	3617BAP72	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	11/15/2058	7.307	0.024	7.272	0.024	20,268,157	20,850,722	105.65%	21,413,308	-	21,413,308	Government/ Agency
GMF267	HITGMF267	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.13%	1/15/2055	8.126	0.032	8.080	0.032	25,000,000	26,109,375	104.38%	26,095,000	-	26,095,000	Government/ Agency
GMF268	36195P2Z5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.35%	8/15/2059	7.804	0.008	7.764	0.008	6,661,901	6,864,034	105.19%	7,007,654	-	7,007,654	Government/ Agency
GMF269	3617G0QY9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.48%	5/15/2059	7.605	0.014	7.566	0.014	11,080,811	11,312,711	104.31%	11,558,584	-	11,558,584	Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY PERMANENT MBS	4.63%	9/20/2037	12.110	0.003	11.812	0.003	1,500,000	1,465,484	100.27%	1,503,975	-	1,503,975	Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY PERMANENT MBS	4.90%	3/20/2044	14.254	0.002	13.766	0.002	1,000,000	991,299	100.29%	1,002,920	-	1,002,920	Government/ Agency



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

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						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
CON128	51899AJT2	FHA MF CON/ PC	MULTIFAMILY CONSTRUCTION MBS	4.10%	10/1/2060	8.395	0.021	8.336	0.021	16,500,000	16,509,355	100.43%	16,594,600	5,500,000.00	22,094,600	Government/ Agency
PMB152	81299D9R4	FHA MF PC	MULTIFAMILY PERMANENT MBS	7.50%	9/1/2032	0.081	0.000	0.081	0.000	1,168,738	1,166,644	100.68%	1,176,685	-	1,176,685	Government/ Agency
PMB159	81299B9R8	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.60%	6/1/2038	0.085	0.000	0.085	0.000	2,239,536	2,242,824	100.38%	2,248,046	-	2,248,046	Government/ Agency
PMB166	81299H927	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.87%	5/1/2044	0.085	0.000	0.085	0.000	1,686,479	1,685,397	100.28%	1,691,201	-	1,691,201	Government/ Agency
PMB170	999684251	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.40%	8/1/2046	1.457	0.001	1.457	0.001	3,648,340	3,650,196	103.93%	3,791,720	-	3,791,720	Government/ Agency
PMB172	999628456	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.55%	8/1/2042	0.085	0.000	0.085	0.000	7,447,531	7,449,791	100.37%	7,475,087	-	7,475,087	Government/ Agency
PMB173	999576077	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.35%	3/1/2047	0.085	0.000	0.085	0.000	6,997,677	7,007,088	100.34%	7,021,470	-	7,021,470	Government/ Agency
PMB174	999754344	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.89%	4/1/2038	0.085	0.000	0.085	0.000	4,215,019	4,219,087	100.42%	4,232,722	-	4,232,722	Government/ Agency
PMB176	999768880	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.60%	1/1/2050	3.656	0.002	3.651	0.002	3,263,427	3,287,270	112.78%	3,680,493	-	3,680,493	Government/ Agency
PMB178	45202T9V1	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.80%	1/1/2053	5.194	0.002	5.177	0.002	1,986,664	1,995,568	112.02%	2,225,461	-	2,225,461	Government/ Agency
PMB179	57568Z9J1	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.20%	4/1/2052	4.809	0.009	4.795	0.009	11,226,996	11,223,071	114.60%	12,866,137	-	12,866,137	Government/ Agency
PMB180	60416SBF6	FHA MF PC	MULTIFAMILY PERMANENT MBS	3.75%	8/1/2048	2.337	0.001	2.337	0.001	3,825,000	3,820,949	99.86%	3,819,645	-	3,819,645	Government/ Agency
PMB181	57586NHH0	FHA MF PC	MULTIFAMILY PERMANENT MBS	4.00%	12/1/2053	6.080	0.059	6.055	0.059	62,520,000	62,495,724	101.81%	63,651,612	-	63,651,612	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MULTIFAMILY PERMANENT MBS	3.65%	12/1/2037	2.496	0.003	2.496	0.003	8,572,006	8,730,999	100.57%	8,620,867	-	8,620,867	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.17%	2/1/2050	4.156	0.005	4.148	0.005	7,736,265	8,289,118	107.39%	8,307,974	-	8,307,974	Government/ Agency
PMB186	FWDPMB186	FHA MF PC	MULTIFAMILY PERMANENT MBS	3.72%	2/15/2062	9.420	0.000	9.327	0.000	-	-	98.53%	(65,709)	4,470,000.00	4,404,291	Government/ Agency
PMB187	FWDPMB187	FHA MF PC	MULTIFAMILY PERMANENT MBS	3.90%	3/15/2062	9.276	0.000	9.184	0.000	-	-	99.44%	(17,304)	3,090,000.00	3,072,696	Government/ Agency
FNC200	603767PD0	FNMA MF DUS	MULTIFAMILY CONSTRUCTION MBS	2.46%	1/1/2038	13.543	0.043	13.243	0.042	20,950,000	20,950,000	99.40%	20,824,929	-	20,824,929	Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.083	0.000	0.083	0.000	190,122	189,726	100.99%	192,011	-	192,011	Government/ Agency
FXF018	313637LQ1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.20%	8/1/2029	0.082	0.000	0.082	0.000	649,116	644,348	101.48%	658,723	-	658,723	Government/ Agency
FXF031	31377NR76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.75%	12/1/2024	0.080	0.000	0.080	0.000	895,002	895,002	101.10%	904,888	-	904,888	Government/ Agency
FXF080	31409KG84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.60%	1/1/2024	0.946	0.001	0.946	0.001	9,114,586	9,114,740	103.39%	9,423,298	-	9,423,298	Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	1.906	0.000	1.906	0.000	999,630	1,000,373	101.06%	1,010,185	-	1,010,185	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.082	0.000	0.082	0.000	291,526	292,054	100.00%	291,533	-	291,533	Government/ Agency
FXF176	31409KV79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.38%	7/1/2021	0.951	0.001	0.951	0.001	4,682,937	4,683,394	104.43%	4,890,191	-	4,890,191	Government/ Agency
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	1.622	0.001	1.622	0.001	4,788,444	4,788,444	106.77%	5,112,655	-	5,112,655	Government/ Agency
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	2.004	0.001	2.004	0.001	1,709,286	1,734,877	107.48%	1,837,121	-	1,837,121	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.082	0.000	0.082	0.000	3,353,663	3,353,639	101.55%	3,405,610	-	3,405,610	Government/ Agency
FXF234	31381MEG6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.50%	2/1/2020	0.084	0.000	0.084	0.000	3,850,084	3,850,084	99.99%	3,849,509	-	3,849,509	Government/ Agency
FXF239	31381MWW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.44%	5/1/2020	0.083	0.000	0.083	0.000	5,462,515	5,462,515	100.46%	5,487,890	-	5,487,890	Government/ Agency
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	4.151	0.016	4.143	0.016	22,863,813	22,903,870	108.95%	24,910,390	-	24,910,390	Government/ Agency
FXF244	31381QK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.33%	3/1/2021	0.646	0.000	0.646	0.000	2,984,223	2,984,270	101.26%	3,021,814	-	3,021,814	Government/ Agency
FXF245	31381QUS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71%	3/1/2021	0.646	0.001	0.646	0.001	5,376,943	5,377,571	101.53%	5,458,974	-	5,458,974	Government/ Agency
FXF246	31381QBH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	2/1/2021	0.566	0.000	0.566	0.000	1,417,357	1,417,456	101.36%	1,436,631	-	1,436,631	Government/ Agency
FXF247	31381RA95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.25%	5/1/2021	0.870	0.001	0.870	0.001	3,898,955	3,898,962	101.51%	3,957,908	-	3,957,908	Government/ Agency
FXF248	31381RBD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.15%	6/1/2021	0.885	0.001	0.885	0.001	8,707,515	8,707,925	102.82%	8,953,488	-	8,953,488	Government/ Agency
FXF250	31381RDX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	5/1/2021	0.803	0.000	0.803	0.000	3,834,753	3,835,580	101.73%	3,901,036	-	3,901,036	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	3.989	0.003	3.982	0.003	4,473,751	4,580,393	115.48%	5,166,319	-	5,166,319	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.925	0.002	3.918	0.002	2,170,799	2,230,484	115.56%	2,508,505	-	2,508,505	Government/ Agency
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	1.702	0.001	1.702	0.001	3,858,615	3,859,658	102.62%	3,959,684	-	3,959,684	Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	1.702	0.001	1.702	0.001	2,950,397	2,951,194	102.62%	3,027,677	-	3,027,677	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	4.584	0.000	4.572	0.000	597,225	611,977	112.62%	672,569	-	672,569	Government/ Agency
FXF262	31381T5X4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	3/1/2022	2.142	0.011	2.142	0.011	33,000,000	33,000,000	101.82%	33,602,225	-	33,602,225	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.881	0.003	3.873	0.003	4,896,165	4,845,640	113.90%	5,576,593	-	5,576,593	Government/ Agency
FXF264	3138L0UE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	2.679	0.003	2.679	0.003	6,073,433	6,078,433	100.78%	6,120,842	-	6,120,842	Government/ Agency
FXF265	3138L06R7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.24%	12/1/2022	2.746	0.012	2.746	0.012	29,112,674	29,116,438	100.72%	29,322,282	-	29,322,282	Government/ Agency
FXF267	3138L06D8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21%	12/1/2022	2.736	0.012	2.736	0.012	28,847,432	28,851,153	100.64%	29,031,089	-	29,031,089	Government/ Agency
FXF268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	4.789	0.002	4.777	0.002	2,684,635	2,689,300	104.29%	2,799,926	-	2,799,926	Government/ Agency
FXF270	3138L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	3.584	0.002	3.580	0.002	3,449,339	3,452,923	104.98%	3,621,015	-	3,621,015	Government/ Agency
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	3.398	0.003	3.395	0.003	4,592,263	4,608,818	105.24%	4,832,891	-	4,832,891	Government/ Agency
FXF272	3138L4WV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	3.146	0.006	3.143	0.006	12,148,673	12,184,922	104.23%	12,662,156	-	12,662,156	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**December 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 <sup>1</sup>	DURATION	SPRD DUR							
FXF273	3138L4Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	3.326	0.001	3.324	0.001	2,417,700	2,435,257	105.69%	2,555,235	-	2,555,235	Government/ Agency
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	3.404	0.003	3.401	0.003	6,259,421	6,277,860	104.97%	6,570,531	-	6,570,531	Government/ Agency
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	7.390	0.014	7.353	0.014	11,317,596	11,322,861	107.51%	12,167,408	-	12,167,408	Government/ Agency
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	5.619	0.003	5.599	0.003	2,921,537	2,933,472	106.60%	3,114,355	-	3,114,355	Government/ Agency
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	8.387	0.034	8.337	0.034	25,100,000	25,184,047	104.98%	26,350,502	-	26,350,502	Government/ Agency
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	10.124	0.009	9.974	0.009	5,316,014	5,397,356	104.39%	5,549,451	-	5,549,451	Government/ Agency
FXF285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	7.889	0.035	7.843	0.035	27,412,705	27,443,384	104.72%	28,706,109	-	28,706,109	Government/ Agency
FXF286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	7.880	0.017	7.834	0.017	13,384,185	13,388,489	102.82%	13,761,991	-	13,761,991	Government/ Agency
FXF287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	7.726	0.008	7.680	0.008	6,887,998	6,991,513	103.54%	7,131,570	-	7,131,570	Government/ Agency
FXF288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	7.372	0.012	7.305	0.012	10,621,664	10,772,767	103.33%	10,974,996	-	10,974,996	Government/ Agency
FXF289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	6.124	0.004	6.099	0.004	3,852,765	3,862,720	104.90%	4,041,636	-	4,041,636	Government/ Agency
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	9.229	0.034	9.135	0.033	21,987,000	22,018,930	106.58%	23,434,009	-	23,434,009	Government/ Agency
FXF291	3138LCC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	6.392	0.011	6.365	0.011	10,264,800	10,316,181	106.14%	10,894,768	-	10,894,768	Government/ Agency
FXF292	3138L95W8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.77%	12/1/2033	9.348	0.016	9.268	0.016	10,500,000	10,694,259	107.14%	11,249,617	-	11,249,617	Government/ Agency
FXF293	3138LCAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	6.352	0.011	6.325	0.011	10,272,073	10,323,014	105.84%	10,871,610	-	10,871,610	Government/ Agency
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	6.408	0.017	6.381	0.016	15,795,556	15,932,623	106.57%	16,832,709	-	16,832,709	Government/ Agency
FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	5.071	0.012	5.057	0.012	15,381,785	15,393,714	103.01%	15,845,246	-	15,845,246	Government/ Agency
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	5.849	0.007	5.827	0.007	7,401,829	7,421,823	105.17%	7,784,406	-	7,784,406	Government/ Agency
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	6.986	0.010	6.954	0.010	9,360,000	9,365,381	103.93%	9,728,068	-	9,728,068	Government/ Agency
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	6.986	0.018	6.954	0.018	15,950,000	16,033,704	104.66%	16,692,609	-	16,692,609	Government/ Agency
FXF308	3138L9TZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	4.595	0.011	4.584	0.011	15,544,731	15,663,384	99.77%	15,509,531	-	15,509,531	Government/ Agency
FXF309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	9.765	0.038	9.677	0.038	25,000,000	25,174,662	103.45%	25,862,583	-	25,862,583	Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	5.953	0.056	5.932	0.055	60,000,000	60,000,000	101.95%	61,169,496	-	61,169,496	Government/ Agency
FXF311	3138LEAF8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.44%	8/1/2026	5.732	0.020	5.711	0.020	22,275,381	22,275,501	101.60%	22,632,515	-	22,632,515	Government/ Agency
FXF312	3138LEHW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	7/1/2028	6.994	0.017	6.962	0.017	15,393,932	15,539,856	103.46%	15,927,273	-	15,927,273	Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	7.354	0.042	7.320	0.042	36,400,000	36,715,034	103.25%	37,582,023	-	37,582,023	Government/ Agency
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	5.806	0.034	5.786	0.034	37,680,000	37,735,990	100.33%	37,804,560	-	37,804,560	Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	6.091	0.024	6.068	0.024	25,830,000	25,836,562	100.10%	25,856,980	-	25,856,980	Government/ Agency
FXF316	3138LEC33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.38%	7/1/2026	5.848	0.020	5.827	0.020	21,840,000	21,864,951	101.28%	22,119,790	-	22,119,790	Government/ Agency
FXF317	3138LE6Q9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	9/1/2028	7.273	0.045	7.239	0.045	40,100,000	40,525,014	102.12%	40,951,347	-	40,951,347	Government/ Agency
FXF318	3138LFEG9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34%	9/1/2026	5.803	0.025	5.782	0.025	28,377,514	28,479,478	101.00%	28,661,794	-	28,661,794	Government/ Agency
FXF319	3138LFND6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48%	10/1/2028	7.099	0.027	7.065	0.027	24,919,292	24,994,753	101.47%	25,286,183	-	25,286,183	Government/ Agency
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	5.883	0.015	5.861	0.015	16,160,936	16,191,250	101.90%	16,467,427	-	16,467,427	Government/ Agency
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	5/1/2026	5.431	0.012	5.413	0.012	13,881,735	14,171,956	104.04%	14,442,341	-	14,442,341	Government/ Agency
FXF323	3138LG5L6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	2/1/2029	7.410	0.028	7.374	0.027	22,930,000	23,044,896	105.16%	24,113,323	-	24,113,323	Government/ Agency
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	5.887	0.019	5.864	0.019	20,004,038	20,029,827	105.25%	21,055,248	-	21,055,248	Government/ Agency
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	7.244	0.023	7.209	0.023	19,432,564	19,669,636	107.08%	20,807,606	-	20,807,606	Government/ Agency
FXF326	3138LHVA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	4/1/2029	7.341	0.024	7.305	0.024	19,835,169	20,084,513	107.52%	21,327,151	-	21,327,151	Government/ Agency
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	7.506	0.010	7.469	0.010	7,889,000	7,909,044	105.46%	8,320,025	-	8,320,025	Government/ Agency
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	7.697	0.025	7.659	0.025	20,080,000	20,173,241	105.52%	21,188,847	-	21,188,847	Government/ Agency
FXF329	3138LHHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.14%	5/1/2027	0.035	0.000	6.439	0.017	16,840,000	16,841,526	100.10%	16,857,592	-	16,857,592	Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	6.327	0.029	6.301	0.029	29,000,000	29,041,028	104.69%	30,359,415	-	30,359,415	Government/ Agency
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	6.220	0.069	6.195	0.068	69,346,314	69,439,978	104.25%	72,290,957	-	72,290,957	Government/ Agency
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	7.887	0.032	7.846	0.032	25,350,000	25,505,034	104.19%	26,412,410	-	26,412,410	Government/ Agency
FXF334	3138LH2Y9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.11%	8/1/2027	0.024	0.000	6.526	0.035	35,483,000	35,489,798	100.08%	35,511,953	-	35,511,953	Government/ Agency
FXF335	3138LKD95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	8/1/2027	6.317	0.009	6.290	0.009	9,316,324	9,430,630	104.29%	9,715,825	-	9,715,825	Government/ Agency
FXF336	3138LKDV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	8.029	0.018	7.988	0.018	13,862,000	13,914,653	104.46%	14,479,844	-	14,479,844	Government/ Agency
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	6.228	0.007	6.203	0.007	6,597,655	6,617,489	104.74%	6,910,699	-	6,910,699	Government/ Agency
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027	6.634	0.010	6.606	0.010	9,425,000	9,511,610	104.09%	9,810,226	-	9,810,226	Government/ Agency
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	6.558	0.013	6.530	0.013	12,400,000	12,474,791	103.93%	12,886,915	-	12,886,915	Government/ Agency
FXF340	3138LKQW0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.10%	9/1/2029	8.218	0.011	8.175	0.011	8,515,000	8,552,810	103.99%	8,854,892	-	8,854,892	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**December 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 <sup>1</sup>	DURATION	SPRD DUR							
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	10.369	0.032	10.249	0.031	19,070,000	19,124,094	104.19%	19,869,684	-	19,869,684	Government/ Agency
FXF343	3138LKZ59	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2029	8.108	0.027	8.065	0.027	20,775,000	20,902,861	105.14%	21,843,752	-	21,843,752	Government/ Agency
FXF344	3138LK7F8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2027	6.997	0.017	6.966	0.017	15,340,000	15,364,318	103.82%	15,926,096	-	15,926,096	Government/ Agency
FXF345	3138LLMD4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.04%	12/1/2024	0.048	0.000	4.711	0.043	60,000,000	60,004,906	100.04%	60,021,544	-	60,021,544	Government/ Agency
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	12/1/2027	6.544	0.024	6.516	0.024	23,590,000	23,642,317	104.05%	24,545,661	-	24,545,661	Government/ Agency
FXF348	3138LLTS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.05%	12/1/2027	0.027	0.000	7.313	0.016	13,950,000	13,952,897	100.12%	13,967,154	-	13,967,154	Government/ Agency
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.05%	12/1/2027	0.020	0.000	7.045	0.019	18,100,000	18,101,875	100.12%	18,122,356	-	18,122,356	Government/ Agency
FXF350	3138LL2L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	3/1/2025	4.643	0.009	4.632	0.009	12,675,000	12,780,867	102.94%	13,047,265	-	13,047,265	Government/ Agency
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.04%	1/1/2028	0.036	0.000	7.288	0.025	22,425,000	22,429,755	100.07%	22,441,436	-	22,441,436	Government/ Agency
FXF353	3138LMD86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.04%	1/1/2028	0.028	0.000	7.207	0.022	20,000,000	20,004,199	100.05%	20,009,199	-	20,009,199	Government/ Agency
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.99%	2/1/2028	0.042	0.000	7.222	0.034	30,420,000	30,426,583	100.13%	30,460,413	-	30,460,413	Government/ Agency
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.01%	3/1/2028	0.038	0.000	7.281	0.043	38,275,000	38,287,493	100.13%	38,324,669	-	38,324,669	Government/ Agency
FXF357	3138LMSZ7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.98%	3/1/2028	0.041	0.000	7.548	0.042	35,971,000	35,971,258	100.13%	36,016,505	-	36,016,505	Government/ Agency
FXF358	3138LMWQ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.67%	3/1/2028	6.807	0.016	6.776	0.016	14,080,000	14,282,461	106.02%	14,928,116	-	14,928,116	Government/ Agency
FXF359	3138LNTW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.69%	6/1/2030	7.055	0.030	7.023	0.030	24,863,000	24,863,291	109.43%	27,208,098	-	27,208,098	Government/ Agency
FXF360	3140HRAY9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.10%	9/1/2028	0.033	0.000	7.649	0.031	26,082,000	26,085,183	100.15%	26,120,225	-	26,120,225	Government/ Agency
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	10.084	0.125	9.951	0.123	75,058,000	75,352,141	107.50%	80,683,714	-	80,683,714	Government/ Agency
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	5.409	0.010	5.391	0.010	10,990,197	11,036,673	105.53%	11,597,969	-	11,597,969	Government/ Agency
FXF363	3140HTGN3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.65%	4/1/2031	7.680	0.013	7.641	0.012	9,700,000	9,819,628	109.06%	10,579,267	-	10,579,267	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	9.021	0.019	8.948	0.019	12,746,000	12,843,175	107.45%	13,694,948	-	13,694,948	Government/ Agency
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	8.198	0.030	8.155	0.030	22,345,000	22,508,630	106.34%	23,761,128	-	23,761,128	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.28%	5/1/2029	0.018	0.000	8.133	0.031	25,000,000	25,014,010	100.01%	25,003,265	-	25,003,265	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.28%	6/1/2029	0.032	0.000	8.195	0.052	41,302,000	41,346,655	100.09%	41,340,795	-	41,340,795	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	7.762	0.030	7.723	0.030	23,197,000	24,568,457	107.34%	24,899,847	-	24,899,847	Government/ Agency
FXF369	3140HUEC6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30%	7/1/2031	8.702	0.008	8.629	0.008	5,490,437	5,754,718	106.37%	5,839,944	-	5,839,944	Government/ Agency
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	6.024	0.013	6.002	0.013	14,210,000	14,218,191	101.59%	14,435,976	-	14,435,976	Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	8.286	0.049	8.242	0.049	37,700,000	38,206,522	102.92%	38,801,979	-	38,801,979	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	6.458	0.013	6.431	0.013	12,011,000	12,841,181	106.96%	12,846,841	-	12,846,841	Government/ Agency
FXF373	3140HVED9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	9.634	0.013	9.546	0.013	8,760,000	8,827,618	101.70%	8,908,977	-	8,908,977	Government/ Agency
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	5.579	0.011	5.560	0.011	12,933,509	13,175,721	103.29%	13,359,664	-	13,359,664	Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	10.265	0.022	10.118	0.022	13,790,140	14,066,055	101.66%	14,019,456	-	14,019,456	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	11.824	0.038	11.638	0.037	20,000,000	20,963,031	102.28%	20,456,176	-	20,456,176	Government/ Agency
FXF377	3140HVNJ9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.60%	9/1/2024	4.257	0.009	4.249	0.009	13,602,017	13,715,958	100.60%	13,683,320	-	13,683,320	Government/ Agency
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	6.212	0.009	6.188	0.009	9,800,000	9,920,400	101.90%	9,986,352	-	9,986,352	Government/ Agency
FXF379	3140HWC2D	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	9.740	0.016	9.649	0.015	10,189,000	10,393,874	102.41%	10,434,077	-	10,434,077	Government/ Agency
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	8.991	0.008	8.938	0.008	5,955,000	5,958,598	98.55%	5,868,583	-	5,868,583	Government/ Agency
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	9.923	0.028	9.827	0.028	18,655,000	18,666,491	98.26%	18,330,105	-	18,330,105	Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	8.247	0.015	8.203	0.015	12,300,000	12,373,623	98.86%	12,159,228	-	12,159,228	Government/ Agency
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	10.287	0.019	10.184	0.019	11,975,000	12,041,424	99.12%	11,870,209	-	11,870,209	Government/ Agency
FXF384	HITFNP384	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	8.825	0.028	8.774	0.028	20,550,000	20,768,344	100.93%	20,741,714	-	20,741,714	Government/ Agency
FRM004	3132WWYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	7.973	0.022	7.931	0.022	16,570,340	16,852,795	105.50%	17,481,774	-	17,481,774	Government/ Agency
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	8.149	0.019	8.101	0.019	14,360,443	14,703,414	106.09%	15,235,394	-	15,235,394	Government/ Agency
FRM006	3132WWYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	6.590	0.028	6.561	0.028	25,636,129	26,630,907	107.55%	27,570,505	-	27,570,505	Government/ Agency
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	7.239	0.023	7.204	0.022	18,745,155	19,324,468	106.72%	20,005,651	-	20,005,651	Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	7.957	0.013	7.915	0.013	9,740,794	9,945,975	106.11%	10,335,881	-	10,335,881	Government/ Agency
FRM009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	9.612	0.011	9.529	0.011	7,444,000	7,580,315	98.34%	7,320,760	-	7,320,760	Government/ Agency
FRM010	3132XHKZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	9.608	0.017	9.525	0.017	11,732,000	11,960,695	98.44%	11,548,815	-	11,548,815	Government/ Agency
FRM011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	9.604	0.017	9.521	0.017	11,768,000	12,009,994	98.53%	11,595,332	-	11,595,332	Government/ Agency
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	9/25/2022	0.048	0.000	1.923	0.002	5,155,425	5,153,678	99.99%	5,154,899	-	5,154,899	Government/ Agency
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	1/25/2023	0.043	0.000	2.436	0.001	3,414,879	3,414,879	99.99%	3,414,538	-	3,414,538	Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.12%	5/25/2027	0.007	0.000	6.567	0.013	13,245,985	13,245,985	99.57%	13,189,422	-	13,189,422	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**December 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 <sup>1</sup>	DURATION	SPRD DUR							
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	9.135	0.050	9.059	0.050	33,450,000	33,275,236	105.76%	35,377,921	-	35,377,921	Government/ Agency
FHM008	3137FBUC8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.03%	9/25/2024	0.023	0.000	4.241	0.008	13,077,838	13,077,838	99.78%	13,048,833	-	13,048,833	Government/ Agency
FHM009	3137FKTK2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.23%	1/25/2029	-0.023	0.000	7.883	0.018	15,000,000	15,000,000	99.86%	14,978,534	-	14,978,534	Government/ Agency
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	5.345	0.016	5.329	0.016	18,000,000	18,137,211	105.07%	18,911,876	-	18,911,876	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	5.213	0.008	5.199	0.008	10,000,000	10,183,416	105.22%	10,522,086	-	10,522,086	Government/ Agency
FHM012	3137FNAN0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.54%	6/25/2029	8.518	0.026	8.473	0.026	20,000,000	20,184,516	100.51%	20,102,378	-	20,102,378	Government/ Agency
FNA045	31398M6U5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	4.33%	3/25/2020	0.253	0.000	0.253	0.000	2,627,707	2,627,704	100.09%	2,630,067	-	2,630,067	Government/ Agency
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.58%	1/25/2023	0.113	0.000	2.848	0.004	7,983,516	7,982,071	100.22%	8,001,376	-	8,001,376	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	7.913	0.011	7.851	0.011	9,260,931	9,372,611	102.24%	9,468,686	-	9,468,686	Government/ Agency
FNA048	3136AYP31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	10/25/2024	0.100	0.000	4.297	0.004	5,817,535	5,814,306	99.04%	5,761,404	-	5,761,404	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	9/25/2027	6.887	0.033	6.858	0.033	30,000,000	30,168,811	103.83%	31,148,913	-	31,148,913	Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	5.022	0.004	4.975	0.004	5,089,908	5,311,885	109.79%	5,588,075	-	5,588,075	Government/ Agency
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	1.141	0.001	1.141	0.001	5,500,362	5,436,044	102.83%	5,655,953	-	5,655,953	Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.51%	5/16/2042	4.084	0.006	4.078	0.006	10,000,000	10,145,611	104.15%	10,414,552	-	10,414,552	Government/ Agency
GNR087	38378BBL2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2044	0.369	0.000	0.369	0.000	7,328,452	7,372,004	100.03%	7,330,953	-	7,330,953	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	5.002	0.016	4.988	0.016	20,000,000	20,030,961	102.80%	20,560,952	-	20,560,952	Government/ Agency
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	12/16/2046	4.086	0.012	4.081	0.012	19,200,000	19,436,138	102.63%	19,705,258	-	19,705,258	Government/ Agency
GNR090	38378BDG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.87%	12/16/2043	1.163	0.002	1.163	0.002	11,538,558	11,593,067	100.39%	11,583,308	-	11,583,308	Government/ Agency
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	4.498	0.022	4.490	0.022	32,000,000	32,195,168	101.23%	32,394,973	-	32,394,973	Government/ Agency
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	2.078	0.000	2.077	0.000	491,991	505,091	100.42%	494,074	-	494,074	Government/ Agency
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.49%	2/16/2044	2.112	0.001	2.112	0.001	4,000,000	4,186,561	102.56%	4,102,539	-	4,102,539	Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.61%	1/16/2053	6.156	0.048	6.131	0.048	51,015,000	51,404,216	99.58%	50,801,859	-	50,801,859	Government/ Agency
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.11%	1/16/2049	6.093	0.016	6.071	0.016	17,025,000	17,638,031	102.52%	17,454,027	-	17,454,027	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	7.030	0.007	6.997	0.007	7,076,000	7,076,008	97.90%	6,927,195	-	6,927,195	Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	5.573	0.001	5.557	0.001	1,500,000	1,530,314	101.31%	1,519,634	-	1,519,634	Government/ Agency
GNR098	38376GZU7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	9/16/2041	0.940	0.001	0.940	0.001	4,793,067	5,061,631	100.73%	4,828,065	-	4,828,065	Government/ Agency
GNR099	38376GC32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.87%	2/16/2036	0.262	0.000	0.262	0.000	1,421,450	1,467,480	99.98%	1,421,142	-	1,421,142	Government/ Agency
GNR101	38376GE63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.90%	5/16/2049	0.572	0.000	0.572	0.000	3,527,307	3,767,965	100.54%	3,546,256	-	3,546,256	Government/ Agency
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.36%	7/16/2046	5.459	0.007	5.442	0.007	7,760,000	7,989,761	103.59%	8,038,628	-	8,038,628	Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.71%	12/16/2045	6.593	0.009	6.566	0.009	8,583,000	8,234,642	105.65%	9,067,635	-	9,067,635	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	3.420	0.005	3.417	0.005	10,000,000	9,872,863	101.83%	10,182,940	-	10,182,940	Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	7.084	0.011	7.052	0.011	10,000,000	9,568,467	103.74%	10,374,256	-	10,374,256	Government/ Agency
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	3.289	0.008	3.287	0.008	15,000,000	14,961,176	102.26%	15,339,411	-	15,339,411	Government/ Agency
GNR110	38378NJ79	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.81%	6/16/2045	2.274	0.006	2.274	0.006	16,552,629	16,749,541	102.57%	16,977,991	-	16,977,991	Government/ Agency
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	2/16/2051	3.841	0.006	3.836	0.006	10,646,000	10,583,923	102.86%	10,950,499	-	10,950,499	Government/ Agency
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	3.630	0.004	3.623	0.004	6,725,875	6,741,977	103.54%	6,964,118	-	6,964,118	Government/ Agency
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	3.635	0.012	3.631	0.012	20,717,000	20,615,974	102.67%	21,269,910	-	21,269,910	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	4.562	0.004	4.553	0.004	5,000,000	5,031,071	102.47%	5,123,452	-	5,123,452	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	6.561	0.036	6.532	0.036	35,000,000	34,696,382	102.88%	36,007,580	-	36,007,580	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30%	5/16/2055	8.960	0.014	8.896	0.014	10,000,000	9,490,537	103.51%	10,351,057	-	10,351,057	Government/ Agency
GNR118	38378XST9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2044	2.012	0.007	2.012	0.007	23,000,000	23,299,208	100.91%	23,208,619	-	23,208,619	Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	5.416	0.017	5.401	0.017	20,000,000	20,093,757	101.49%	20,297,612	-	20,297,612	Government/ Agency
GNR122	38379KHR2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	7/16/2045	2.168	0.002	2.168	0.002	4,979,562	5,058,862	100.22%	4,990,741	-	4,990,741	Government/ Agency
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	7/16/2038	0.498	0.000	0.499	0.000	4,222,943	4,267,197	99.97%	4,221,759	-	4,221,759	Government/ Agency
GNR124	38378BUJ6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.73%	5/16/2042	1.213	0.000	1.214	0.000	1,678,271	1,680,967	99.47%	1,669,404	-	1,669,404	Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	7.725	0.014	7.686	0.014	11,545,000	11,598,750	102.03%	11,779,532	-	11,779,532	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.59%	9/16/2052	5.251	0.005	5.235	0.005	6,500,000	6,734,890	104.99%	6,824,219	-	6,824,219	Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	3.812	0.005	3.805	0.005	8,137,355	8,072,198	99.38%	8,086,720	-	8,086,720	Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	3.920	0.006	3.911	0.006	9,722,149	9,738,119	99.48%	9,671,258	-	9,671,258	Government/ Agency
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	1.763	0.001	1.763	0.001	2,675,400	2,719,340	99.96%	2,674,304	-	2,674,304	Government/ Agency
GNR130	38376G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	1.683	0.004	1.683	0.004	14,727,318	15,174,174	101.59%	14,962,154	-	14,962,154	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**December 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 <sup>1</sup>	DURATION	SPRD DUR							
GNR131	38376GA75	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.64%	11/16/2044	1.039	0.001	1.039	0.001	7,120,004	7,311,134	101.26%	7,209,674	-	7,209,674	Government/ Agency
GNR133	38376GB41	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.47%	4/16/2051	1.301	0.001	1.302	0.001	2,842,605	2,936,538	101.39%	2,882,215	-	2,882,215	Government/ Agency
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	3.521	0.013	3.515	0.013	23,613,698	23,962,310	100.44%	23,717,678	-	23,717,678	Government/ Agency
GNR135	38379KU97	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2056	4.375	0.008	4.361	0.008	11,884,279	12,013,032	100.57%	11,952,140	-	11,952,140	Government/ Agency
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	2.766	0.007	2.764	0.007	16,743,844	16,943,410	100.22%	16,779,886	-	16,779,886	Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	5.310	0.009	5.286	0.009	11,307,049	11,291,590	99.13%	11,208,995	-	11,208,995	Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	4.698	0.012	4.680	0.012	16,320,895	16,481,797	100.67%	16,429,905	-	16,429,905	Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	4.547	0.009	4.531	0.009	12,277,304	12,325,687	99.84%	12,257,905	-	12,257,905	Government/ Agency
GNR140	38376GK74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.62%	9/16/2051	0.627	0.000	0.627	0.000	2,823,457	2,934,649	100.49%	2,837,285	-	2,837,285	Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	3.523	0.008	3.517	0.008	15,015,128	14,907,682	99.44%	14,931,213	-	14,931,213	Government/ Agency
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	3.183	0.004	3.179	0.004	7,367,988	7,327,295	99.69%	7,344,834	-	7,344,834	Government/ Agency
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	3.416	0.011	3.411	0.011	20,155,785	20,273,437	100.31%	20,217,738	-	20,217,738	Government/ Agency
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	3.319	0.008	3.315	0.008	15,478,673	15,556,442	100.18%	15,506,807	-	15,506,807	Government/ Agency
GNR145	38378BRL5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.43%	11/16/2038	0.506	0.000	0.506	0.000	5,166,395	5,185,408	99.97%	5,164,874	-	5,164,874	Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	3.329	0.003	3.324	0.003	5,965,200	5,954,016	99.14%	5,913,646	-	5,913,646	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	3.639	0.004	3.633	0.004	6,427,992	6,413,931	99.17%	6,374,397	-	6,374,397	Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	4.073	0.012	4.063	0.012	19,702,255	19,724,857	99.38%	19,580,483	-	19,580,483	Government/ Agency
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	4.608	0.009	4.591	0.009	12,864,301	12,868,388	98.90%	12,722,175	-	12,722,175	Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	4.598	0.017	4.582	0.017	24,568,827	24,304,201	98.57%	24,217,225	-	24,217,225	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	5.633	0.014	5.605	0.014	16,890,250	16,833,672	98.34%	16,609,477	-	16,609,477	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.679	0.033	5.652	0.033	37,693,009	37,035,786	99.59%	37,539,425	-	37,539,425	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	12.046	0.109	11.866	0.107	60,000,000	57,022,118	99.05%	59,427,426	-	59,427,426	Government/ Agency
GNR154	38376GW30	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	2/16/2041	0.400	0.000	0.400	0.000	4,361,044	4,353,390	100.22%	4,370,516	-	4,370,516	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	10.390	0.074	10.279	0.073	45,000,000	43,138,699	103.72%	46,674,639	-	46,674,639	Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	2.161	0.008	2.161	0.008	24,872,304	24,756,982	101.35%	25,208,627	-	25,208,627	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	3.544	0.014	3.539	0.014	25,580,371	25,218,633	101.18%	25,882,007	-	25,882,007	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	4.276	0.012	4.264	0.012	18,881,076	18,745,965	100.89%	19,049,550	-	19,049,550	Government/ Agency
GNR159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.221	0.007	3.217	0.007	15,000,000	15,043,926	98.77%	14,815,520	-	14,815,520	Government/ Agency
CLP046	64970M7T4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.95%	11/1/2043	0.189	0.000	0.189	0.000	4,190,000	4,190,000	100.54%	4,212,542	-	4,212,542	AA
CLP059	64966TCZ5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.78%	8/1/2026	3.870	0.008	3.866	0.008	12,500,000	12,500,653	102.32%	12,790,500	-	12,790,500	AA
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	8.667	0.002	8.565	0.002	1,305,000	1,305,000	102.25%	1,334,389	-	1,334,389	AA
CLP069	64972BXB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	11.515	0.002	11.269	0.002	1,190,000	1,190,000	102.53%	1,220,143	-	1,220,143	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	13.506	0.002	13.169	0.002	1,120,000	1,120,000	102.51%	1,148,157	-	1,148,157	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	14.810	0.001	14.407	0.001	455,000	455,000	102.46%	466,202	-	466,202	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	5.914	0.005	5.889	0.005	5,000,000	5,103,050	106.51%	5,325,600	-	5,325,600	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	10.380	0.008	10.198	0.008	5,000,000	5,000,000	104.81%	5,240,400	-	5,240,400	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	13.260	0.018	12.901	0.017	8,305,000	8,305,000	104.10%	8,645,837	-	8,645,837	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.763	0.121	16.079	0.116	45,000,000	45,000,000	104.21%	46,895,400	-	46,895,400	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	10.223	0.007	10.059	0.007	4,405,000	4,405,000	104.68%	4,611,330	-	4,611,330	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	5.775	0.005	5.759	0.005	5,000,000	5,000,000	105.56%	5,277,950	-	5,277,950	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	20.440	0.030	41.928	0.062	9,845,000	9,842,348	99.41%	9,787,210	-	9,787,210	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	13.215	0.026	12.792	0.025	12,500,000	12,386,957	100.15%	12,518,750	-	12,518,750	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/15/2020	0.851	0.003	0.851	0.003	22,500,000	22,465,007	100.00%	22,500,000	-	22,500,000	AAA
CLP095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	2.747	0.010	2.747	0.010	24,264,627	24,264,627	100.32%	24,343,244	-	24,343,244	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	11.797	0.052	11.534	0.050	25,000,000	25,000,000	112.11%	28,026,750	-	28,026,750	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	15.046	0.037	14.555	0.036	15,000,000	15,000,211	106.63%	15,994,200	-	15,994,200	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	17.059	0.028	16.372	0.027	10,000,000	10,000,141	106.07%	10,607,300	-	10,607,300	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.623	0.031	17.784	0.029	10,000,000	10,000,141	106.80%	10,680,400	-	10,680,400	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.753	0.035	17.940	0.033	12,000,000	12,000,000	100.95%	12,114,480	-	12,114,480	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.458	0.064	19.491	0.061	20,000,000	20,000,000	100.95%	20,189,600	-	20,189,600	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.610	0.067	20.574	0.064	20,000,000	20,000,000	101.30%	20,259,000	-	20,259,000	AA



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Portfolio Schedule (Unaudited)  
December 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 <sup>1</sup>	DURATION	SPRD DUR							
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	2.586	0.000	2.586	0.000	50,001	50,099	101.16%	207,413	13,519,999.00	13,727,412	AA
CLP106	55299AWR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	1.658	0.001	1.658	0.001	4,452,549	4,452,766	101.11%	4,783,773	25,387,451.00	30,171,224	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.509	0.029	21.415	0.028	8,340,000	8,344,703	100.37%	8,371,108	-	8,371,108	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	2.841	0.004	2.841	0.004	8,750,000	8,754,703	100.22%	8,769,425	-	8,769,425	AA
CPM022	999753627	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	5.40%	4/1/2047	0.060	0.000	0.060	0.000	7,834,933	7,837,217	99.83%	7,821,613	-	7,821,613	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.085	0.000	0.085	0.000	2,988,254	2,997,296	99.78%	2,981,680	-	2,981,680	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.085	0.000	0.085	0.000	906,319	916,299	99.82%	904,687	-	904,687	AA
CLM014	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION MBS	3.50%	7/25/2039	13.189	0.000	12.874	0.000	100,000	(23,548)	102.32%	413,200	13,400,000.00	13,813,200	not rated
CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION MBS	4.50%	9/1/2021	1.572	0.000	1.572	0.000	1,470,697	1,299,772	100.84%	1,614,652	15,666,802.87	17,281,455	not rated
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION MBS	3.96%	12/19/2024	0.053	0.000	4.447	0.001	1,444,932	1,376,044	100.01%	1,446,654	15,776,973.74	17,223,628	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION MBS	3.96%	12/19/2024	0.053	0.000	4.447	0.002	2,270,493	1,939,381	100.01%	2,278,771	80,507,601.56	82,786,372	not rated
TNT108	912828D56	US Treasury	US Treasury	2.38%	8/15/2024	4.347	0.035	0.000	0.000	50,000,000	50,285,191	103.06%	51,530,885	-	51,530,885	Government/ Agency
TNT110	912828G38	US Treasury	US Treasury	2.25%	11/15/2024	4.610	0.022	0.000	0.000	30,000,000	30,460,326	102.62%	30,786,030	-	30,786,030	Government/ Agency
TNT112	912828XB1	US Treasury	US Treasury	2.13%	5/15/2025	5.067	0.012	0.000	0.000	15,000,000	14,905,825	102.06%	15,308,442	-	15,308,442	Government/ Agency
TNT115	912828M56	US Treasury	US Treasury	2.25%	11/15/2025	5.499	0.004	0.000	0.000	5,000,000	5,073,194	102.71%	5,135,670	-	5,135,670	Government/ Agency
TNT118	912828R36	US Treasury	US Treasury	1.63%	5/15/2026	6.035	0.009	0.000	0.000	10,000,000	10,062,667	98.97%	9,897,021	-	9,897,021	Government/ Agency
TNT122	912828V9	US Treasury	US Treasury	2.88%	8/15/2028	7.638	0.013	0.000	0.000	10,000,000	9,833,937	107.85%	10,785,475	-	10,785,475	Government/ Agency
TNT123	9128285M8	US Treasury	US Treasury	3.13%	11/15/2028	7.824	0.026	0.000	0.000	20,000,000	20,446,814	110.03%	22,006,722	-	22,006,722	Government/ Agency
TNT127	9128286B1	US Treasury	US Treasury	2.63%	2/15/2029	8.108	0.033	0.000	0.000	25,000,000	26,307,855	106.04%	26,510,240	-	26,510,240	Government/ Agency
TNT129	912828YB0	US Treasury	US Treasury	1.63%	8/15/2029	8.858	0.067	0.000	0.000	50,000,000	50,163,003	97.50%	48,751,345	-	48,751,345	Government/ Agency
TNT130	912810SJ8	US Treasury	US Treasury	2.25%	8/15/2049	21.991	0.083	0.000	0.000	25,000,000	26,196,502	97.28%	24,320,330	-	24,320,330	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	9.062	0.041	0.000	0.000	30,000,000	30,037,352	98.57%	29,570,769	-	29,570,769	Government/ Agency
TNT132	912828YX2	US Treasury	US Treasury	1.75%	12/31/2026	6.590	0.020	0.000	0.000	20,000,000	19,939,165	99.53%	19,905,076	-	19,905,076	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	(133,890)	-	(133,890)	not rated
Cash & Cash Equiv	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	102,571,632	102,571,632	100.00%	102,571,632	-	102,571,632	Government/ Agency

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