

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
February 29, 2020

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	EFF DUR	SPRD	DUR							
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	4.61%	7/1/2033	0.400	0.000	3.267	0.000			831,479	833,567	105.32%	875,679	-	875,679	Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	4.63%	5/1/2033	0.240	0.000	3.730	0.000			333,054	333,961	104.99%	349,665	-	349,665	Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.28%	8/1/2033	0.485	0.000	3.332	0.000			473,017	472,641	105.32%	498,162	-	498,162	Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.53%	8/1/2033	0.479	0.000	3.910	0.000			693,095	692,315	105.32%	729,939	-	729,939	Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	3.59%	11/1/2033	0.231	0.000	3.826	0.001			1,234,472	1,234,920	102.85%	1,269,620	-	1,269,620	Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	4.22%	7/1/2033	0.582	0.000	4.126	0.000			188,644	187,987	104.00%	196,188	-	196,188	Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	3.48%	8/1/2033	0.468	0.000	3.653	0.000			137,747	137,546	103.12%	142,043	-	142,043	Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	1.88%	3/25/2037	0.257	0.000	4.384	0.000			216,867	215,041	99.26%	215,258	-	215,258	Government/ Agency
AFN021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	4.46%	4/1/2034	0.396	0.000	3.723	0.000			609,370	620,626	104.03%	633,924	-	633,924	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	3.69%	11/1/2034	0.692	0.000	3.794	0.000			390,376	397,833	103.61%	404,474	-	404,474	Government/ Agency
AFN023	31398SXJ7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.13%	12/25/2040	0.338	0.001	4.906	0.008			10,088,906	10,030,320	100.04%	10,093,097	-	10,093,097	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.03%	4/25/2037	0.263	0.000	4.127	0.000			460,019	458,622	99.81%	459,131	-	459,131	Government/ Agency
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.18%	3/25/2042	0.302	0.000	5.052	0.005			6,275,409	6,285,091	100.21%	6,288,808	-	6,288,808	Government/ Agency
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.13%	6/25/2042	0.348	0.000	5.359	0.006			6,619,113	6,624,543	100.05%	6,622,177	-	6,622,177	Government/ Agency
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	2.09%	10/25/2042	0.319	0.000	5.466	0.003			3,970,140	3,985,987	100.00%	3,970,138	-	3,970,138	Government/ Agency
AFN030	3136A9XG8	FNMA Single Family MBS	SINGLE FAMILY ARM	2.01%	11/25/2042	0.374	0.000	5.518	0.004			4,462,791	4,464,200	99.28%	4,430,736	-	4,430,736	Government/ Agency
AFN031	3136A9CE6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.03%	10/25/2042	0.390	0.000	5.881	0.007			7,641,182	7,645,089	99.51%	7,603,551	-	7,603,551	Government/ Agency
AFN032	3136AFRU0	FNMA Single Family MBS	SINGLE FAMILY ARM	1.93%	7/25/2043	0.409	0.001	5.514	0.008			9,154,358	9,100,835	99.15%	9,076,999	-	9,076,999	Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.23%	10/25/2043	0.340	0.000	6.198	0.007			7,491,798	7,526,356	100.46%	7,526,354	-	7,526,354	Government/ Agency
AFN036	3136ACD99	FNMA Single Family MBS	SINGLE FAMILY ARM	1.98%	3/25/2043	0.450	0.001	6.075	0.008			8,731,941	8,715,172	99.24%	8,665,449	-	8,665,449	Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	1.95%	6/25/2037	0.272	0.000	4.334	0.001			1,180,233	1,180,484	99.53%	1,174,686	-	1,174,686	Government/ Agency
AFN039	3136ALCH2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.03%	10/25/2044	0.444	0.000	5.023	0.003			3,955,173	3,971,462	99.75%	3,945,391	-	3,945,391	Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.07%	10/1/2042	0.525	0.000	3.659	0.002			3,883,303	3,963,586	103.58%	4,022,385	-	4,022,385	Government/ Agency
AFN044	3136AXK87	FNMA Single Family MBS	SINGLE FAMILY ARM	1.98%	9/25/2047	0.394	0.000	6.553	0.007			7,239,838	7,246,337	99.62%	7,212,349	-	7,212,349	Government/ Agency
AFN045	3136A9LE6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.08%	10/25/2042	0.321	0.000	5.442	0.006			6,464,509	6,498,097	100.05%	6,467,501	-	6,467,501	Government/ Agency
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	3.75%	2/1/2045	0.488	0.000	2.930	0.002			4,839,189	4,928,559	103.59%	5,013,056	-	5,013,056	Government/ Agency
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.72%	6/1/2033	0.369	0.000	3.998	0.000			138,303	138,095	105.32%	145,655	-	145,655	Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.21%	10/1/2033	0.630	0.000	3.779	0.000			322,042	320,208	105.32%	339,161	-	339,161	Government/ Agency
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.40%	7/1/2035	0.494	0.000	3.494	0.000			113,440	113,220	105.22%	119,363	-	119,363	Government/ Agency
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.96%	2/15/2036	0.143	0.000	2.866	0.000			686,911	686,911	99.71%	684,937	-	684,937	Government/ Agency
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.01%	4/15/2036	0.244	0.000	4.298	0.000			461,679	461,342	99.65%	460,074	-	460,074	Government/ Agency
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.16%	11/15/2040	0.330	0.000	4.820	0.004			5,007,378	4,984,304	100.04%	5,009,454	-	5,009,454	Government/ Agency
AFR016	3137AXF99	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.01%	12/15/2042	0.358	0.000	5.376	0.004			5,144,482	5,144,482	99.40%	5,113,442	-	5,113,442	Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.01%	1/15/2043	0.389	0.000	5.948	0.003			3,549,604	3,554,058	99.24%	3,522,540	-	3,522,540	Government/ Agency
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.16%	10/15/2040	0.311	0.000	4.887	0.002			2,560,999	2,567,690	100.00%	2,560,997	-	2,560,997	Government/ Agency
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.06%	8/15/2043	0.346	0.000	5.401	0.003			3,875,721	3,873,949	99.62%	3,861,064	-	3,861,064	Government/ Agency
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.14%	10/15/2040	0.335	0.000	5.132	0.003			3,100,327	3,098,057	100.75%	3,123,530	-	3,123,530	Government/ Agency
AFR021	3137AR4B9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.16%	6/15/2042	0.311	0.000	5.364	0.008			9,598,328	9,605,676	100.05%	9,602,813	-	9,602,813	Government/ Agency
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.16%	6/15/2044	0.351	0.000	5.303	0.005			5,845,549	5,869,179	99.94%	5,842,146	-	5,842,146	Government/ Agency
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.16%	12/15/2043	0.368	0.000	5.092	0.002			1,982,288	1,990,050	100.05%	1,983,202	-	1,983,202	Government/ Agency
AFR024	3137BCW53	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.01%	8/15/2044	0.112	0.000	6.576	0.007			6,988,382	6,988,382	99.40%	6,946,434	-	6,946,434	Government/ Agency
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.33%	8/15/2037	0.270	0.000	4.277	0.002			3,124,898	3,157,649	100.68%	3,146,109	-	3,146,109	Government/ Agency
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.21%	11/15/2040	0.268	0.000	5.172	0.003			3,643,476	3,673,662	100.23%	3,651,823	-	3,651,823	Government/ Agency
AFR027	3137BGPY9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.01%	3/15/2045	0.425	0.000	5.646	0.004			4,344,312	4,352,639	99.38%	4,317,308	-	4,317,308	Government/ Agency
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.99%	5/15/2037	0.285	0.000	4.538	0.000			76,982	76,965	99.65%	76,711	-	76,711	Government/ Agency
FRS296	3128MMCL5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	9/1/2020	0.239	0.000	0.239	0.000			15,261	15,262	100.64%	15,358	-	15,358	Government/ Agency
FRS317	3128PEK80	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	6.00%	7/1/2021	0.585	0.000	0.588	0.000			15,959	15,960	102.34%	16,332	-	16,332	Government/ Agency
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.831	0.000	0.845	0.000			86,441	86,392	102.57%	88,664	-	88,664	Government/ Agency
FRS344	3128MBGS0	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.890	0.000	0.905	0.000			26,361	26,352	102.80%	27,099	-	27,099	Government/ Agency
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.829	0.000	0.844	0.000			6,660	6,659	102.57%	6,831	-	6,831	Government/ Agency
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.658	0.000	1.782	0.000			36,948	36,995	104.96%	38,781	-	38,781	Government/ Agency
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.625	0.000	1.738	0.000			19,611	19,636	104.96%	20,584	-	20,584	Government/ Agency
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	1.621	0.000	1.732	0.000			10,596	10,610	104.96%	11,122	-	11,122	Government/ Agency

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						DURATION	EFF DUR ¹	DURATION	EFF DUR ¹	SPRD DUR	SPRD DUR								
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.615	0.000	1.709	0.000				423,956	427,299	104.96%	444,985	-	444,985	Government/ Agency
FRS397	3128PSFN2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2020	0.226	0.000	0.231	0.000				2,171	2,149	100.30%	2,177	-	2,177	Government/ Agency
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.709	0.000	1.835	0.000				60,872	61,428	105.05%	63,948	-	63,948	Government/ Agency
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.585	0.000	1.725	0.000				33,677	33,963	105.05%	35,378	-	35,378	Government/ Agency
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.808	0.000	1.951	0.000				3,280	3,311	105.05%	3,446	-	3,446	Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.662	0.000	1.802	0.000				1,748	1,763	104.96%	1,834	-	1,834	Government/ Agency
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.514	0.000	1.622	0.000				5,509	5,554	104.96%	5,782	-	5,782	Government/ Agency
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.563	0.000	1.659	0.000				36,576	36,891	104.96%	38,390	-	38,390	Government/ Agency
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.751	0.000	1.903	0.000				118,178	119,238	105.05%	124,151	-	124,151	Government/ Agency
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.970	0.000	2.167	0.000				2,946	2,975	105.05%	3,095	-	3,095	Government/ Agency
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.004	0.000	2.234	0.000				29,279	29,574	105.05%	30,759	-	30,759	Government/ Agency
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.970	0.000	2.196	0.000				32,340	32,668	105.05%	33,975	-	33,975	Government/ Agency
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.926	0.000	2.155	0.000				96,567	97,611	105.05%	101,447	-	101,447	Government/ Agency
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.752	0.000	1.895	0.000				52,179	52,720	105.05%	54,816	-	54,816	Government/ Agency
FRS417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.818	0.000	2.119	0.000				25,185	25,451	105.05%	26,458	-	26,458	Government/ Agency
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.160	0.000	1.191	0.000				552,847	562,510	103.85%	574,146	-	574,146	Government/ Agency
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.354	0.000	2.619	0.000				388,992	393,596	104.96%	408,301	-	408,301	Government/ Agency
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.847	0.000	2.077	0.000				17,327	17,492	104.78%	18,155	-	18,155	Government/ Agency
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	2.277	0.000	2.527	0.000				201,331	203,786	105.12%	211,639	-	211,639	Government/ Agency
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.089	0.000	2.342	0.000				269,349	272,571	104.96%	282,719	-	282,719	Government/ Agency
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.224	0.000	2.470	0.000				238,311	241,168	105.09%	250,438	-	250,438	Government/ Agency
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	1.952	0.001	2.125	0.001				4,146,554	4,187,291	104.78%	4,344,610	-	4,344,610	Government/ Agency
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	2.056	0.000	2.324	0.000				183,539	185,829	104.96%	192,649	-	192,649	Government/ Agency
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	2.302	0.000	2.761	0.000				846,138	857,794	105.09%	889,197	-	889,197	Government/ Agency
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.055	0.000	1.079	0.000				151,283	153,776	103.45%	156,497	-	156,497	Government/ Agency
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.824	0.000	2.081	0.000				225,327	228,598	105.05%	236,715	-	236,715	Government/ Agency
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.829	0.001	1.981	0.001				1,859,297	1,891,051	105.05%	1,953,263	-	1,953,263	Government/ Agency
FSF647	31406F3B5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	5/1/2020	0.150	0.000	0.150	0.000				2,834	2,834	100.17%	2,839	-	2,839	Government/ Agency
FSF654	31407CM53	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.189	0.000	0.189	0.000				4,016	4,016	100.31%	4,028	-	4,028	Government/ Agency
FSF655	31407CM79	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.150	0.000	0.150	0.000				1,706	1,706	100.17%	1,709	-	1,709	Government/ Agency
FSF664	31407DPY5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	8/1/2020	0.227	0.000	0.228	0.000				10,863	10,863	100.44%	10,911	-	10,911	Government/ Agency
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.634	0.000	1.796	0.000				537,302	538,103	105.01%	564,235	-	564,235	Government/ Agency
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.638	0.000	1.761	0.000				1,066	1,067	105.01%	1,119	-	1,119	Government/ Agency
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.799	0.000	1.916	0.000				18,988	19,023	104.92%	19,922	-	19,922	Government/ Agency
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.796	0.000	1.908	0.000				13,662	13,681	104.92%	14,334	-	14,334	Government/ Agency
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.742	0.000	1.864	0.000				48,161	48,232	105.01%	50,575	-	50,575	Government/ Agency
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.585	0.000	1.722	0.000				34,026	34,069	104.92%	35,700	-	35,700	Government/ Agency
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.684	0.000	1.794	0.000				25,520	25,554	105.01%	26,799	-	26,799	Government/ Agency
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.767	0.000	1.873	0.000				818	819	104.92%	859	-	859	Government/ Agency
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	1.627	0.000	1.715	0.000				3,035	3,038	104.92%	3,184	-	3,184	Government/ Agency
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.812	0.000	1.945	0.000				14,984	15,003	105.01%	15,735	-	15,735	Government/ Agency
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.671	0.000	1.803	0.000				808,637	809,886	104.92%	848,412	-	848,412	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.754	0.000	1.849	0.000				823,344	825,860	105.22%	866,332	-	866,332	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.740	0.000	1.882	0.000				776,996	780,341	105.39%	818,883	-	818,883	Government/ Agency
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.622	0.000	1.747	0.000				561,020	563,533	104.97%	588,902	-	588,902	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.614	0.000	1.708	0.000				12,807	12,849	104.80%	13,422	-	13,422	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.785	0.000	1.892	0.000				311,576	312,625	105.39%	328,359	-	328,359	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.803	0.000	1.936	0.000				6,783	6,806	105.54%	7,159	-	7,159	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.794	0.000	1.901	0.000				187,143	187,317	105.39%	197,226	-	197,226	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	1.483	0.000	1.563	0.000				208,091	209,134	104.37%	217,175	-	217,175	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	2.004	0.000	2.269	0.000				222,237	225,137	104.73%	232,754	-	232,754	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	1.560	0.000	1.655	0.000				67,344	67,957	104.92%	70,657	-	70,657	Government/ Agency
FSF906	31416BQM3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.543	0.000	0.549	0.000				5	5	101.35%	5	-	5	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB	SPREAD		CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.832	0.000	1.987	0.000			16,750	16,968	105.01%	17,590	-	17,590	Government/ Agency
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.959	0.000	2.219	0.000			8,918	9,039	105.01%	9,365	-	9,365	Government/ Agency
FSF914	31416VNP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2020	0.123	0.000	0.121	0.000			862	862	99.97%	862	-	862	Government/ Agency
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.677	0.003	3.413	0.004			7,093,100	7,271,585	104.59%	7,418,777	-	7,418,777	Government/ Agency
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.684	0.000	1.684	0.000			24,628	24,628	110.54%	27,223	-	27,223	Government/ Agency
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	1.151	0.000	1.151	0.000			10,965	10,965	106.98%	11,731	-	11,731	Government/ Agency
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	1.090	0.000	1.090	0.000			10,475	10,475	106.59%	11,165	-	11,165	Government/ Agency
FRS057	31356NL85	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	3/1/2025	1.819	0.000	1.819	0.000			25,942	25,942	111.70%	28,977	-	28,977	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	2.693	0.000	2.694	0.000			1,203	1,203	113.36%	1,363	-	1,363	Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	2.712	0.000	2.714	0.000			690	690	112.67%	777	-	777	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	3.001	0.000	3.002	0.000			18,344	17,850	116.44%	21,360	-	21,360	Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	2.998	0.000	2.999	0.000			2,859	2,859	115.03%	3,289	-	3,289	Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.869	0.000	2.871	0.000			2,598	2,598	114.43%	2,972	-	2,972	Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	3.083	0.000	3.084	0.000			4,240	4,126	116.75%	4,950	-	4,950	Government/ Agency
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	3.282	0.000	3.283	0.000			14,221	13,182	116.47%	16,562	-	16,562	Government/ Agency
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	2.494	0.000	2.496	0.000			9,273	8,891	112.90%	10,469	-	10,469	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	3.032	0.000	3.032	0.000			760	760	116.61%	886	-	886	Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	2.612	0.000	2.611	0.000			17,428	17,218	115.47%	20,125	-	20,125	Government/ Agency
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	3.249	0.000	3.251	0.000			696	696	117.66%	819	-	819	Government/ Agency
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	3.255	0.000	3.257	0.000			683	683	117.93%	806	-	806	Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.787	0.000	2.789	0.000			652	652	115.58%	753	-	753	Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	3.288	0.000	3.292	0.000			12,808	12,811	115.21%	14,757	-	14,757	Government/ Agency
FRS208	31292HVVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.718	0.000	3.752	0.000			31	189	113.93%	35	-	35	Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	3.626	0.000	3.634	0.000			5,972	6,024	116.84%	6,978	-	6,978	Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	3.487	0.000	3.494	0.000			10,135	10,228	116.17%	11,773	-	11,773	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.842	0.000	3.864	0.000			137,078	138,441	117.14%	160,579	-	160,579	Government/ Agency
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.871	0.000	3.910	0.000			391,367	395,480	116.53%	456,068	-	456,068	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.934	0.000	3.964	0.000			4,966	5,009	117.19%	5,819	-	5,819	Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.978	0.000	4.019	0.000			664,186	670,713	117.18%	778,322	-	778,322	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.929	0.000	3.949	0.000			159,487	161,030	117.43%	187,280	-	187,280	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.963	0.000	3.981	0.000			248,202	250,972	117.63%	291,962	-	291,962	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.809	0.000	3.886	0.000			56,249	56,861	117.53%	66,111	-	66,111	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.879	0.000	3.932	0.000			20,789	20,991	117.37%	24,401	-	24,401	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.426	0.000	3.475	0.000			125,784	126,266	113.71%	143,032	-	143,032	Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.953	0.000	3.969	0.000			49,664	50,141	117.51%	58,360	-	58,360	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.998	0.000	4.011	0.000			34,654	35,036	117.78%	40,814	-	40,814	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.853	0.000	3.872	0.000			140,867	141,726	114.92%	161,889	-	161,889	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	3.713	0.000	3.744	0.000			308,024	311,429	116.47%	358,761	-	358,761	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.869	0.000	3.905	0.000			370,191	372,221	114.87%	425,225	-	425,225	Government/ Agency
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.513	0.000	3.546	0.000			194,925	195,995	113.93%	222,078	-	222,078	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.982	0.000	4.001	0.000			210,749	211,900	114.61%	241,542	-	241,542	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.193	0.000	3.294	0.000			300,934	302,588	113.23%	340,755	-	340,755	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.863	0.000	3.892	0.000			267,491	269,755	117.23%	313,578	-	313,578	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.769	0.000	3.801	0.000			284,966	287,366	116.80%	332,849	-	332,849	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.039	0.000	4.073	0.000			305,292	308,081	117.87%	359,834	-	359,834	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.002	0.000	4.041	0.000			442,995	447,022	117.57%	520,845	-	520,845	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.964	0.000	4.088	0.000			163,079	162,977	112.32%	183,172	-	183,172	Government/ Agency
FRS293	31297NBU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	0.729	0.000	0.749	0.000			16,632	16,777	102.79%	17,096	-	17,096	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.015	0.000	4.041	0.000			89,645	90,346	117.96%	105,747	-	105,747	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	4.014	0.000	4.044	0.000			138,845	140,0					

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						DURATION	EFF DUR ¹	DURATION	EFF DUR ¹	SPRD	SPRD DUR							
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.960	0.000	4.063	0.000		0.000	381,246	377,455	115.29%	439,539	-	439,539	Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.980	0.000	4.136	0.000		0.000	223,599	221,355	115.07%	257,287	-	257,287	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	4.279	0.000	4.354	0.000		0.000	80,469	78,943	112.95%	90,890	-	90,890	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	4.129	0.000	4.156	0.000		0.000	79,559	80,045	119.44%	95,025	-	95,025	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	4.180	0.000	4.266	0.000		0.000	398,719	391,109	112.64%	449,126	-	449,126	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	4.115	0.000	4.200	0.000		0.000	87,636	85,974	112.48%	98,571	-	98,571	Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	4.216	0.000	4.343	0.000		0.000	54,459	54,213	115.26%	62,768	-	62,768	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.186	0.000	4.202	0.000		0.000	138,198	136,871	115.28%	159,320	-	159,320	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.280	0.000	4.361	0.000		0.000	77,400	76,639	115.08%	89,072	-	89,072	Government/ Agency
FRS334	3128KLN37	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.611	0.000	3.856	0.000		0.000	78,503	77,726	115.34%	90,544	-	90,544	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.213	0.000	4.289	0.000		0.000	85,241	82,471	112.93%	96,266	-	96,266	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.136	0.000	4.341	0.000		0.000	303,863	294,063	113.00%	343,354	-	343,354	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.310	0.000	4.417	0.000		0.000	145,893	141,134	113.12%	165,040	-	165,040	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	4.182	0.000	4.360	0.000		0.000	133,573	129,268	112.95%	150,877	-	150,877	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	4.179	0.000	4.215	0.000		0.000	301,518	303,965	119.91%	361,553	-	361,553	Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.317	0.000	4.422	0.000		0.000	149,934	149,138	115.34%	172,941	-	172,941	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	4.340	0.000	4.429	0.000		0.000	368,907	371,092	118.91%	438,661	-	438,661	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	4.321	0.000	4.416	0.000		0.000	11,939	11,993	118.80%	14,184	-	14,184	Government/ Agency
FRS358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	4.093	0.000	4.394	0.000		0.000	260,424	255,608	115.69%	301,295	-	301,295	Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.859	0.000	4.242	0.000		0.000	35,495	35,158	113.36%	40,238	-	40,238	Government/ Agency
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	4.184	0.000	4.478	0.000		0.000	545,657	548,024	112.78%	615,396	-	615,396	Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.220	0.000	4.658	0.000		0.000	214,356	214,768	109.44%	234,585	-	234,585	Government/ Agency
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.876	0.000	4.002	0.000		0.000	4,372	4,531	119.77%	5,236	-	5,236	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.787	0.000	4.224	0.000		0.000	14,102	14,107	110.87%	15,635	-	15,635	Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.145	0.000	4.531	0.001		0.001	645,158	645,583	110.87%	715,296	-	715,296	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	3.621	0.001	4.190	0.001		0.001	1,172,935	1,186,656	111.75%	1,310,748	-	1,310,748	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	3.752	0.000	4.543	0.000		0.000	474,001	479,479	109.11%	517,187	-	517,187	Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.285	0.000	4.853	0.000		0.000	203,285	205,635	109.11%	221,806	-	221,806	Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.370	0.001	4.197	0.001		0.001	1,537,216	1,556,865	110.68%	1,701,450	-	1,701,450	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.663	0.000	4.129	0.000		0.000	319,944	329,272	110.96%	355,006	-	355,006	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	3.726	0.003	5.003	0.003		0.003	4,151,633	4,179,995	106.91%	4,438,367	-	4,438,367	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.046	0.000	4.818	0.000		0.000	27,961	28,607	109.08%	30,499	-	30,499	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.577	0.003	4.920	0.004		0.004	5,362,245	5,427,145	106.91%	5,732,590	-	5,732,590	Government/ Agency
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	3.459	0.002	4.755	0.002		0.002	2,586,708	2,617,534	106.91%	2,765,360	-	2,765,360	Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	4.169	0.004	5.329	0.005		0.005	6,142,459	6,221,863	105.13%	6,457,383	-	6,457,383	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	4.075	0.006	5.373	0.008		0.008	9,423,465	9,522,600	105.19%	9,912,496	-	9,912,496	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	4.064	0.001	5.385	0.001		0.001	796,032	810,473	105.19%	837,342	-	837,342	Government/ Agency
FRS433	3132HQB E1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	4.117	0.003	5.409	0.004		0.004	4,800,667	4,941,519	105.19%	5,049,798	-	5,049,798	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	4.147	0.005	5.513	0.007		0.007	7,465,456	7,680,499	105.19%	7,852,876	-	7,852,876	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	4.385	0.003	5.569	0.004		0.004	4,698,804	4,836,089	105.19%	4,942,648	-	4,942,648	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	4.869	0.004	5.631	0.005		0.005	5,510,769	5,660,356	105.97%	5,839,803	-	5,839,803	Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	2.142	0.001	4.237	0.003		0.003	3,737,348	3,876,475	106.72%	3,988,462	-	3,988,462	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.614	0.005	4.933	0.007		0.007	7,887,081	8,129,285	106.91%	8,431,805	-	8,431,805	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.459	0.004	4.788	0.006		0.006	7,210,210	7,484,908	106.91%	7,708,187	-	7,708,187	Government/ Agency
FRS442	3132GT YK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	3.317	0.003	4.898	0.005		0.005	5,973,819	6,148,593	106.81%	6,380,803	-	6,380,803	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.914	0.002	4.405	0.002		0.002	2,564,763	2,665,274	110.87%	2,843,589	-	2,843,589	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	2.868	0.000	4.175	0.001		0.001	968,321	1,007,775	110.21%	1,067,145	-	1,067,145	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.701	0.001	4.605	0.001		0.001	1,196,065	1,245,287	110.75%	1,324,599	-	1,324,599	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	4.294	0.000	4.408	0.000		0.000	601,510	624,916	110.48%	664,532	-	664,532	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	4.072	0.000	4.145	0.000		0.000	446,430	463,274	110.12%	491,590	-	491,590	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	3.492	0.001	4.334	0.002		0.002	2,257,593	2,367,209	110.68%	2,498,791	-	2,498,791	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	3.965	0.002	4.496	0.002		0.002	2,879,776	3,015,958	110.87%	3,192,847	-	3,192,847	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	3.977	0.002	4.486	0.002		0.002	2,443,566	2,558,166	110.87%	2,709,215	-	2,709,215	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
February 29, 2020

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	EFF DUR	SPRD	DUR								
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	4.115	0.001	4.429	0.001				1,305,880	1,367,402	110.87%	1,447,847	-	1,447,847	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	2.945	0.000	4.262	0.000				491,157	515,183	110.21%	541,283	-	541,283	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	3.498	0.000	4.246	0.000				426,895	447,491	110.65%	472,371	-	472,371	Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	3.031	0.001	4.252	0.001				1,160,908	1,217,355	110.65%	1,284,576	-	1,284,576	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	1.826	0.001	3.646	0.003				4,424,143	4,656,165	109.62%	4,849,807	-	4,849,807	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.954	0.001	4.511	0.001				909,132	951,973	110.87%	1,007,968	-	1,007,968	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	3.204	0.000	4.257	0.001				754,336	790,643	110.65%	834,693	-	834,693	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	2.013	0.000	3.602	0.001				1,395,036	1,466,305	109.81%	1,531,873	-	1,531,873	Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	4.208	0.002	5.590	0.003				3,099,932	3,039,687	105.25%	3,262,741	-	3,262,741	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.354	0.001	4.453	0.002				2,730,846	2,769,784	106.03%	2,895,558	-	2,895,558	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.827	0.001	4.739	0.001				1,791,912	1,817,499	106.03%	1,899,992	-	1,899,992	Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.248	0.001	4.489	0.001				1,402,727	1,422,717	106.03%	1,487,333	-	1,487,333	Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.879	0.000	4.653	0.000				617,722	626,638	106.03%	654,980	-	654,980	Government/ Agency
FRS484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.056	0.001	3.815	0.004				6,608,612	6,923,453	108.11%	7,144,636	-	7,144,636	Government/ Agency
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.625	0.000	3.849	0.001				1,103,539	1,161,554	108.11%	1,193,047	-	1,193,047	Government/ Agency
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.275	0.001	3.622	0.001				2,407,143	2,534,000	107.84%	2,595,767	-	2,595,767	Government/ Agency
FRS488	3128MJVV7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	0.970	0.000	3.750	0.001				1,386,593	1,460,570	108.11%	1,499,059	-	1,499,059	Government/ Agency
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	2.473	0.001	4.413	0.002				2,339,977	2,462,322	108.36%	2,535,622	-	2,535,622	Government/ Agency
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	1.550	0.000	3.943	0.001				1,647,357	1,734,842	108.11%	1,780,974	-	1,780,974	Government/ Agency
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	1.286	0.001	3.894	0.002				3,103,077	3,267,241	108.17%	3,356,707	-	3,356,707	Government/ Agency
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	0.814	0.001	3.571	0.003				5,599,899	5,908,772	108.02%	6,048,857	-	6,048,857	Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.152	0.000	3.867	0.001				1,663,486	1,751,145	108.11%	1,798,411	-	1,798,411	Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	1.971	0.002	4.488	0.005				6,416,549	6,634,234	106.03%	6,803,566	-	6,803,566	Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	1.944	0.003	4.502	0.006				8,525,291	8,799,355	106.03%	9,039,497	-	9,039,497	Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	0.716	0.000	3.695	0.001				2,122,733	2,234,188	108.17%	2,296,235	-	2,296,235	Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	0.999	0.001	3.810	0.003				4,842,808	5,098,107	108.20%	5,240,148	-	5,240,148	Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	1.128	0.000	3.870	0.001				1,371,865	1,444,793	108.02%	1,481,851	-	1,481,851	Government/ Agency
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.244	0.002	4.760	0.004				5,212,392	5,337,480	105.58%	5,503,323	-	5,503,323	Government/ Agency
FRS500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.792	0.001	4.433	0.004				4,909,153	4,992,934	105.94%	5,200,648	-	5,200,648	Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	1.786	0.000	3.709	0.000				397,470	423,689	109.06%	433,476	-	433,476	Government/ Agency
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.303	0.003	4.456	0.005				6,644,074	6,799,475	106.03%	7,044,814	-	7,044,814	Government/ Agency
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	0.671	0.000	2.997	0.001				1,864,319	1,987,063	109.06%	2,033,205	-	2,033,205	Government/ Agency
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	2.496	0.000	3.918	0.000				357,084	379,465	110.21%	393,527	-	393,527	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	1.830	0.000	3.225	0.000				490,279	522,696	107.90%	529,024	-	529,024	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	1.552	0.003	4.355	0.008				10,404,857	10,702,037	105.94%	11,022,676	-	11,022,676	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	3.784	0.006	5.831	0.009				9,988,316	10,120,834	103.41%	10,329,326	-	10,329,326	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	4.018	0.001	5.899	0.002				2,255,949	2,285,773	103.45%	2,333,674	-	2,333,674	Government/ Agency
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	4.851	0.002	5.857	0.003				2,779,880	2,815,221	103.54%	2,878,263	-	2,878,263	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	2.946	0.001	5.138	0.001				1,717,354	1,762,862	104.60%	1,796,280	-	1,796,280	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	2.935	0.001	5.008	0.002				1,876,509	1,926,451	104.78%	1,966,267	-	1,966,267	Government/ Agency
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	2.269	0.001	4.979	0.003				3,308,472	3,397,044	104.28%	3,450,182	-	3,450,182	Government/ Agency
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	2.810	0.002	5.058	0.004				4,635,883	4,759,318	104.47%	4,843,142	-	4,843,142	Government/ Agency
FRS515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	2.173	0.002	4.841	0.005				6,113,519	6,277,226	104.28%	6,375,376	-	6,375,376	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	1.527	0.004	4.334	0.011				15,435,440	15,771,298	105.94%	16,351,964	-	16,351,964	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	1.249	0.001	4.222	0.003				4,174,875	4,277,015	105.72%	4,413,637	-	4,413,637	Government/ Agency
FRS519	3132WGF00	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	-0.061	0.000	3.188	0.002				4,137,684	4,240,548	106.06%	4,388,543	-	4,388,543	Government/ Agency
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	0.957	0.003	4.054	0.012				17,771,595	18,205,462	105.72%	18,787,959	-	18,787,959	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	0.266	0.000	2.766	0.001				2,560,252	2,650,117	107.52%	2,752,713	-	2,752,713	Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	0.874	0.000	3.944	0.001				1,412,912	1,463,719	108.02%	1,526,189	-	1,526,189	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	1.271	0.001	4.214	0.004				6,201,224	6,337,378	105.81%	6,561,688	-	6,561,688	Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	1.038	0.000	4.141	0.001				1,820,695	1,860,971	105.72%	1,924,822	-	1,924,822	Government/ Agency
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	1.243	0.000	4.365	0.001				830,349	848,468	105.97%	879,912	-	879,912	Government/ Agency
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	0.982	0.000	4.048	0.001				1,368,509	1,415,984	108.02%	1,478,225	-	1,478,225	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR							
FRS529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	0.450	0.000	3.013	0.001	1,624,820	1,681,542	107.45%	1,745,946	-	1,745,946	Government/ Agency
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	0.588	0.000	3.260	0.001	2,165,483	2,241,273	107.52%	2,328,268	-	2,328,268	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	0.324	0.000	3.342	0.002	4,057,668	4,199,488	107.45%	4,360,157	-	4,360,157	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	0.217	0.000	3.316	0.001	2,637,766	2,733,490	107.20%	2,827,811	-	2,827,811	Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	0.746	0.000	2.998	0.001	1,927,796	1,997,757	107.52%	2,072,713	-	2,072,713	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	0.874	0.000	3.127	0.001	2,119,602	2,196,576	107.20%	2,272,314	-	2,272,314	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	0.819	0.000	3.754	0.002	2,369,050	2,454,885	107.45%	2,545,657	-	2,545,657	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	1.269	0.002	4.018	0.008	11,191,277	11,667,979	108.17%	12,105,996	-	12,105,996	Government/ Agency
FRS537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	0.544	0.001	3.573	0.008	13,592,590	14,136,692	107.80%	14,652,608	-	14,652,608	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	0.401	0.000	3.458	0.001	2,298,244	2,381,124	107.45%	2,469,573	-	2,469,573	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	0.578	0.000	3.251	0.001	2,510,565	2,601,453	107.52%	2,699,291	-	2,699,291	Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.385	0.000	3.616	0.002	2,562,370	2,655,114	106.92%	2,739,775	-	2,739,775	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	-0.158	0.000	3.423	0.003	4,892,272	5,069,158	107.20%	5,244,748	-	5,244,748	Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	-0.145	0.000	3.066	0.001	1,411,602	1,462,751	107.05%	1,511,099	-	1,511,099	Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	0.619	0.002	3.289	0.012	20,947,808	21,845,984	107.83%	22,587,969	-	22,587,969	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	0.295	0.000	3.392	0.000	13,992	14,621	107.45%	15,035	-	15,035	Government/ Agency
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	0.055	0.000	3.304	0.000	23,487	24,546	107.20%	25,180	-	25,180	Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	-0.381	0.000	3.073	0.000	259,944	271,729	106.74%	277,453	-	277,453	Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	0.344	0.000	3.540	0.000	393,253	410,925	107.52%	422,814	-	422,814	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	-0.598	-0.002	3.093	0.008	15,820,583	16,537,454	106.74%	16,886,258	-	16,886,258	Government/ Agency
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.794	0.000	0.794	0.000	129	129	104.23%	134	-	134	Government/ Agency
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.706	0.000	1.706	0.000	172	172	110.04%	189	-	189	Government/ Agency
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.581	0.000	2.579	0.000	9,818	9,658	113.78%	11,172	-	11,172	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.518	0.000	2.518	0.000	23,879	23,879	112.66%	26,901	-	26,901	Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	2.780	0.000	2.782	0.000	1,413	1,413	113.51%	1,604	-	1,604	Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	2.696	0.000	2.697	0.000	928	928	113.41%	1,053	-	1,053	Government/ Agency
FSF187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.817	0.000	2.819	0.000	19,502	19,507	113.01%	22,040	-	22,040	Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.965	0.000	2.967	0.000	52,773	52,799	113.75%	60,031	-	60,031	Government/ Agency
FSF191	31380FPS4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.832	0.000	0.858	0.000	5,806	5,806	103.27%	5,996	-	5,996	Government/ Agency
FSF199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	2.750	0.000	2.749	0.000	31,289	31,018	108.57%	33,969	-	33,969	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	2.857	0.000	2.855	0.000	59,363	58,872	108.79%	64,584	-	64,584	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	2.647	0.000	2.647	0.000	29,672	29,358	108.24%	32,117	-	32,117	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.630	0.000	1.630	0.000	16,613	16,650	109.21%	18,142	-	18,142	Government/ Agency
FSF217	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	2.003	0.000	2.004	0.000	70,999	71,213	109.59%	77,808	-	77,808	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	1.162	0.000	1.162	0.000	22,280	22,280	105.54%	23,514	-	23,514	Government/ Agency
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.985	0.000	2.982	0.000	7,604	7,202	117.67%	8,948	-	8,948	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	3.221	0.000	3.223	0.000	7,523	7,218	116.99%	8,801	-	8,801	Government/ Agency
FSF243	31384NU73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/1/2030	0.229	0.000	0.229	0.000	2,367	2,367	100.79%	2,385	-	2,385	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.267	0.000	3.273	0.000	257	257	115.80%	298	-	298	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.942	0.000	2.942	0.000	239	239	116.29%	278	-	278	Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.204	0.000	3.197	0.000	932	932	117.40%	1,094	-	1,094	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.422	0.000	3.426	0.000	58,115	58,210	116.90%	67,934	-	67,934	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	3.090	0.000	3.094	0.000	123,633	123,851	115.56%	142,872	-	142,872	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	1.973	0.000	1.996	0.000	37,922	38,410	111.97%	42,460	-	42,460	Government/ Agency
FSF290	31387RBP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	7/1/2031	3.127	0.000	3.124	0.000	22,502	22,707	117.79%	26,505	-	26,505	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	3.271	0.000	3.267	0.000	27,444	27,501	117.37%	32,211	-	32,211	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	3.654	0.000	3.662	0.000	24,350	24,387	117.36%	28,577	-	28,577	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	3.562	0.000	3.573	0.000	21,275	21,228	116.02%	24,682	-	24,682	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	3.344	0.000	3.340	0.000	66,802	66,966	117.85%	78,726	-	78,726	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	3.481	0.000	3.488	0.000	408	408	116.70%	476	-	476	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	3.358	0.000	3.362	0.000	9,622	9,633	116.36%	11,197	-	11,197	Government/ Agency
FSF322	31387BUZ4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.537	0.000	1.540	0.000	5,485	5,489	107.98%	5,922	-	5,922	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.661	0.000	1.665	0.000	3,488	3,488	108.73%	3,793	-	3,793	Government/ Agency

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						DURATION	EFF DUR ¹	DURATION	EFF DUR ¹	DURATION	SPRD DUR								
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.453	0.000	3.460	0.000				101,156	101,569	116.91%	118,262	-	118,262	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.446	0.000	3.441	0.000				56,577	56,628	118.24%	66,899	-	66,899	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	3.444	0.000	3.448	0.000				33,290	33,624	117.01%	38,953	-	38,953	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	3.598	0.000	3.608	0.000				2,093	2,110	116.31%	2,434	-	2,434	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.583	0.000	2.582	0.000				30,935	30,935	110.76%	34,262	-	34,262	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.563	0.000	3.566	0.000				258,881	260,818	109.37%	283,132	-	283,132	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.889	0.000	3.906	0.000				142,282	142,326	114.90%	163,488	-	163,488	Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.688	0.000	3.746	0.000				106,976	107,474	113.87%	121,815	-	121,815	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	3.864	0.000	3.954	0.000				74,120	74,461	114.58%	84,928	-	84,928	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.901	0.000	3.950	0.000				169,554	170,635	117.53%	199,276	-	199,276	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.623	0.000	3.656	0.000				63,541	63,441	114.01%	72,445	-	72,445	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.727	0.000	3.785	0.000				380,183	377,608	111.32%	423,204	-	423,204	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.595	0.000	3.619	0.000				140,812	141,360	114.02%	160,554	-	160,554	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.988	0.000	4.001	0.000				166,748	167,411	114.46%	190,859	-	190,859	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.862	0.000	3.895	0.000				86,390	86,701	114.62%	99,020	-	99,020	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.871	0.000	3.898	0.000				99,537	99,880	114.85%	114,315	-	114,315	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.711	0.000	3.741	0.000				313,939	314,748	114.04%	358,003	-	358,003	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	4.002	0.000	4.015	0.000				118,460	118,763	114.51%	135,649	-	135,649	Government/ Agency
FSF580	31405QNX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.402	0.000	3.497	0.000				169,440	171,290	115.89%	196,360	-	196,360	Government/ Agency
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.877	0.000	3.936	0.000				319,503	322,759	117.37%	374,985	-	374,985	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	4.043	0.000	4.059	0.000				107,892	108,273	114.69%	123,743	-	123,743	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	3.636	0.000	3.667	0.000				63,914	64,518	115.90%	74,077	-	74,077	Government/ Agency
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.077	0.000	4.109	0.000				232,406	234,061	117.86%	273,917	-	273,917	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	3.849	0.000	3.877	0.000				10,693	10,773	116.98%	12,509	-	12,509	Government/ Agency
FSF643	31406NKE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2035	3.961	0.000	4.010	0.000				322,148	323,077	114.77%	369,725	-	369,725	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	4.105	0.000	4.208	0.000				128,561	128,554	112.49%	144,624	-	144,624	Government/ Agency
FSF645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	4.082	0.000	4.136	0.000				217,791	217,691	112.23%	244,436	-	244,436	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	4.082	0.000	4.216	0.000				320,301	320,779	114.82%	367,779	-	367,779	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	4.036	0.000	4.089	0.000				164,885	165,038	114.49%	188,774	-	188,774	Government/ Agency
FSF656	31406YZD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2035	4.082	0.000	4.107	0.000				31,315	31,499	118.06%	36,972	-	36,972	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.803	0.000	4.022	0.000				67,322	67,706	117.60%	79,168	-	79,168	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	4.032	0.000	4.060	0.000				80,335	80,803	117.91%	94,725	-	94,725	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	4.048	0.000	4.096	0.000				72,182	72,285	114.92%	82,955	-	82,955	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.132	0.000	4.188	0.000				92,390	93,016	117.69%	108,735	-	108,735	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.868	0.000	3.906	0.000				35,027	35,022	117.14%	41,031	-	41,031	Government/ Agency
FSF677	31407VN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	3.635	0.000	3.830	0.000				246,173	246,259	118.11%	290,756	-	290,756	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.058	0.000	4.097	0.000				433,726	433,822	117.70%	510,487	-	510,487	Government/ Agency
FSF681	31408BXD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.043	0.000	4.097	0.000				164,735	164,947	118.38%	195,017	-	195,017	Government/ Agency
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	4.101	0.000	4.135	0.000				141,237	141,540	118.38%	167,199	-	167,199	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	4.077	0.000	4.155	0.000				50,661	50,281	114.67%	58,092	-	58,092	Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	4.136	0.000	4.206	0.000				51,906	51,503	114.66%	59,517	-	59,517	Government/ Agency
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.783	0.000	3.851	0.000				36,972	36,695	114.83%	42,456	-	42,456	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.064	0.000	4.181	0.000				300,746	300,880	117.86%	354,450	-	354,450	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.821	0.000	3.870	0.000				265,190	265,326	117.15%	310,670	-	310,670	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.933	0.000	3.980	0.000				143,930	141,724	114.62%	164,977	-	164,977	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	4.102	0.000	4.151	0.000				315,381	310,577	115.02%	362,749	-	362,749	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	4.020	0.000	4.147	0.000				128,213	126,153	114.78%	147,169	-	147,169	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	4.242	0.000	4.288	0.000				76,267	76,423	119.12%	90,852	-	90,852	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	4.044	0.000	4.102	0.000				37,779	37,836	117.71%	44,468	-	44,468	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.267	0.000	4.375	0.000				109,961	108,066	113.03%	124,294	-	124,294	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	4.157	0.000	4.285	0.000				250,696	251,016	118.56%	297,231	-	297,231	Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.290	0.000	4.420	0.000				85,610	83,900	112.94%	96,687	-	96,687	Government/ Agency
FSF754	31411WFBV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	4.064	0.000	4.156	0.000				1,027	1,032	114.60%	1,177	-	1,177	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
February 29, 2020

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	EFF DUR ¹	SPRD	DUR								
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	4.178	0.000	4.355	0.000			652	656	115.32%		752	-	752	Government/ Agency
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	4.146	0.000	4.343	0.000			15,871	15,957	115.10%		18,268	-	18,268	Government/ Agency
FSF759	31413UZA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.214	0.000	4.265	0.000			7,796	7,838	115.66%		9,017	-	9,017	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	4.196	0.000	4.310	0.000			324	326	115.16%		373	-	373	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	4.164	0.000	4.239	0.000			12,899	12,968	114.91%		14,822	-	14,822	Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.179	0.000	4.352	0.000			9,177	9,227	115.32%		10,583	-	10,583	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	4.142	0.000	4.347	0.000			17,204	17,297	115.25%		19,828	-	19,828	Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.222	0.000	4.356	0.000			15,360	15,444	115.02%		17,667	-	17,667	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.306	0.000	4.452	0.000			165,842	166,768	115.35%		191,306	-	191,306	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	4.331	0.000	4.442	0.000			92,238	92,277	115.55%		106,581	-	106,581	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	4.101	0.000	4.385	0.000			50,383	49,759	113.26%		57,066	-	57,066	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	4.011	0.000	4.417	0.000			32,826	32,961	110.56%		36,292	-	36,292	Government/ Agency
FSF791	31414TE56	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2038	3.175	0.000	3.695	0.000			300,602	306,576	115.25%		346,456	-	346,456	Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.838	0.000	3.971	0.000			637,074	649,852	115.45%		735,476	-	735,476	Government/ Agency
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	4.112	0.000	4.204	0.000			5,714	5,824	115.49%		6,599	-	6,599	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	4.059	0.000	4.207	0.000			48,501	49,773	118.34%		57,394	-	57,394	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	4.174	0.000	4.230	0.000			303,209	313,672	118.62%		359,667	-	359,667	Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.274	0.000	4.617	0.000			126,124	126,416	110.82%		139,773	-	139,773	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.207	0.001	4.550	0.001			784,793	786,621	110.82%		869,719	-	869,719	Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.282	0.001	4.629	0.001			1,426,103	1,432,019	110.82%		1,580,430	-	1,580,430	Government/ Agency
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.112	0.002	4.471	0.002			2,623,708	2,633,052	110.82%		2,907,634	-	2,907,634	Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	4.110	0.001	4.523	0.001			708,721	722,917	112.10%		794,484	-	794,484	Government/ Agency
FSF816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	4.126	0.000	4.405	0.000			43,355	44,216	113.22%		49,084	-	49,084	Government/ Agency
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.266	0.000	4.137	0.000			126,472	129,069	112.10%		141,776	-	141,776	Government/ Agency
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	4.053	0.000	4.374	0.000			269,739	273,808	110.82%		298,929	-	298,929	Government/ Agency
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.314	0.001	4.280	0.001			1,824,507	1,863,329	110.63%		2,018,526	-	2,018,526	Government/ Agency
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.740	0.001	4.360	0.002			2,165,030	2,254,417	112.10%		2,427,021	-	2,427,021	Government/ Agency
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.508	0.000	4.369	0.000			276,426	282,320	110.63%		305,822	-	305,822	Government/ Agency
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.049	0.000	4.666	0.000			259	264	109.45%		284	-	284	Government/ Agency
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.149	0.000	4.484	0.000			395,094	401,067	109.06%		430,889	-	430,889	Government/ Agency
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.291	0.002	4.852	0.002			2,710,181	2,752,603	109.22%		2,959,959	-	2,959,959	Government/ Agency
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.612	0.001	4.658	0.002			2,304,492	2,340,631	109.06%		2,513,280	-	2,513,280	Government/ Agency
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	3.544	0.000	4.289	0.000			371,595	377,752	110.73%		411,459	-	411,459	Government/ Agency
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.328	0.003	4.893	0.004			4,244,861	4,234,249	109.03%		4,628,120	-	4,628,120	Government/ Agency
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	3.472	0.000	4.326	0.000			373,219	379,395	110.73%		413,257	-	413,257	Government/ Agency
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	3.949	0.000	4.477	0.000			233,127	236,945	110.82%		258,355	-	258,355	Government/ Agency
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.311	0.000	4.209	0.000			287,627	292,444	110.63%		318,214	-	318,214	Government/ Agency
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	3.346	0.001	4.236	0.002			2,186,151	2,253,714	111.69%		2,441,816	-	2,441,816	Government/ Agency
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.440	0.001	4.331	0.001			868,989	894,458	111.38%		967,900	-	967,900	Government/ Agency
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	3.945	0.001	4.576	0.001			1,468,901	1,509,561	111.38%		1,636,096	-	1,636,096	Government/ Agency
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	2.975	0.001	4.078	0.001			1,864,688	1,923,460	111.38%		2,076,933	-	2,076,933	Government/ Agency
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	3.762	0.000	4.714	0.000			244,820	245,952	109.03%		266,924	-	266,924	Government/ Agency
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.927	0.001	5.069	0.001			1,610,162	1,634,451	106.86%		1,720,558	-	1,720,558	Government/ Agency
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.907	0.001	5.045	0.001			1,635,535	1,660,207	106.86%		1,747,670	-	1,747,670	Government/ Agency
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.536	0.000	4.858	0.000			338,041	343,248	106.86%		361,218	-	361,218	Government/ Agency
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	3.721	0.001	4.955	0.001			1,105,558	1,122,377	106.86%		1,181,357	-	1,181,357	Government/ Agency
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	3.823	0.001	5.058	0.001			1,574,084	1,602,721	106.76%		1,680,530	-	1,680,530	Government/ Agency
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	4.227	0.000	5.301	0.000			147,092	149,830	105.08%		154,563	-	154,563	Government/ Agency
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	4.260	0.000	5.329	0.001			654,308	665,457	105.08%		687,538	-	687,538	Government/ Agency
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	3.500	0.003	4.947	0.004			4,902,495	5,048,647	106.76%		5,234,022	-	5,234,022	Government/ Agency
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	4.120	0.001	5.370	0.001			1,259,342	1,290,786	105.14%		1,324,085	-	1,324,085	Government/ Agency
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.101	0.001	5.350	0.001			872,877	894,649	105.08%		917,206	-	917,206	Government/ Agency
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	4.304	0.001	5.418	0.001			834,293	854,989	105.08%		876,663	-	876,663	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	EFF DUR	SPRD	SPRD DUR							
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.283	0.001	5.366	0.001			1,272,227	1,303,846	105.08%	1,336,837	-	1,336,837	Government/ Agency
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.234	0.001	5.285	0.001			906,694	929,465	105.08%	952,741	-	952,741	Government/ Agency
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.848	0.001	5.106	0.001			804,244	824,311	105.08%	845,088	-	845,088	Government/ Agency
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	4.127	0.001	5.362	0.001			1,018,402	1,043,790	105.14%	1,070,758	-	1,070,758	Government/ Agency
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	4.368	0.000	5.264	0.000			552,897	566,617	105.08%	580,976	-	580,976	Government/ Agency
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	4.226	0.000	5.336	0.000			406,398	416,527	105.08%	427,037	-	427,037	Government/ Agency
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	4.469	0.001	5.653	0.001			1,181,319	1,211,425	105.14%	1,242,051	-	1,242,051	Government/ Agency
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	3.446	0.004	5.102	0.005			6,050,099	6,259,856	106.67%	6,453,560	-	6,453,560	Government/ Agency
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	3.120	0.000	4.768	0.000			237,085	245,486	106.67%	252,896	-	252,896	Government/ Agency
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	3.382	0.004	4.975	0.006			7,373,831	7,607,041	106.76%	7,872,479	-	7,872,479	Government/ Agency
FSF884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	3.450	0.000	4.851	0.000			61,684	64,230	106.76%	65,855	-	65,855	Government/ Agency
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	3.516	0.000	4.951	0.000			74,877	77,931	106.76%	79,941	-	79,941	Government/ Agency
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	3.440	0.000	5.011	0.000			129,902	135,244	106.67%	138,565	-	138,565	Government/ Agency
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	3.669	0.000	5.153	0.001			577,365	599,103	106.67%	615,868	-	615,868	Government/ Agency
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	2.878	0.003	4.220	0.004			5,519,824	5,784,534	110.54%	6,101,631	-	6,101,631	Government/ Agency
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.558	0.003	4.356	0.004			4,667,362	4,894,596	110.82%	5,172,444	-	5,172,444	Government/ Agency
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	1.086	0.000	3.448	0.000			319,796	336,740	109.76%	351,005	-	351,005	Government/ Agency
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	3.824	0.000	4.444	0.000			548,633	575,332	110.82%	608,003	-	608,003	Government/ Agency
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.143	0.000	4.584	0.000			481,695	505,359	110.82%	533,822	-	533,822	Government/ Agency
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.813	0.001	4.493	0.002			1,950,515	2,047,763	110.73%	2,159,762	-	2,159,762	Government/ Agency
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	0.959	0.001	3.848	0.005			7,013,247	7,350,573	108.12%	7,582,900	-	7,582,900	Government/ Agency
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.532	0.000	4.140	0.000			544,870	574,228	107.79%	587,288	-	587,288	Government/ Agency
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.199	0.001	4.052	0.001			1,418,378	1,494,949	107.79%	1,528,799	-	1,528,799	Government/ Agency
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.199	0.001	4.406	0.002			2,390,797	2,519,717	107.79%	2,576,921	-	2,576,921	Government/ Agency
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	1.986	0.003	4.440	0.007			9,606,630	9,982,354	105.95%	10,178,216	-	10,178,216	Government/ Agency
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	3.062	0.002	4.801	0.004			4,562,873	4,711,798	105.22%	4,800,923	-	4,800,923	Government/ Agency
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	2.944	0.001	4.345	0.001			999,559	1,061,595	109.76%	1,097,107	-	1,097,107	Government/ Agency
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	1.154	0.000	3.438	0.001			1,696,362	1,802,185	109.32%	1,854,490	-	1,854,490	Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	2.751	0.005	5.292	0.010			10,593,644	10,993,076	107.61%	11,399,414	-	11,399,414	Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	2.079	0.002	5.097	0.006			6,929,413	7,191,327	107.00%	7,414,790	-	7,414,790	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.648	0.004	5.385	0.007			8,157,345	8,419,134	104.23%	8,502,790	-	8,502,790	Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.327	0.001	5.114	0.003			3,652,169	3,769,207	104.23%	3,806,830	-	3,806,830	Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.953	0.008	5.184	0.013			15,552,411	16,059,592	104.23%	16,211,021	-	16,211,021	Government/ Agency
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	-0.109	0.000	3.667	0.005			7,923,819	8,274,368	107.15%	8,490,671	-	8,490,671	Government/ Agency
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	0.891	0.001	3.142	0.002			3,892,754	4,064,784	107.40%	4,180,965	-	4,180,965	Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	0.632	0.001	3.439	0.008			12,872,424	13,289,242	107.75%	13,869,719	-	13,869,719	Government/ Agency
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.781	0.001	4.618	0.004			4,876,876	4,937,650	105.76%	5,157,901	-	5,157,901	Government/ Agency
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	-0.242	-0.001	3.396	0.008			13,852,972	14,444,977	107.22%	14,852,641	-	14,852,641	Government/ Agency
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.433	0.003	4.207	0.010			14,615,616	14,869,520	104.68%	15,300,254	-	15,300,254	Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	1.388	0.001	4.414	0.003			4,136,569	4,212,614	105.51%	4,364,594	-	4,364,594	Government/ Agency
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.535	0.002	4.669	0.005			6,787,898	6,912,672	105.51%	7,162,075	-	7,162,075	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.859	0.001	4.775	0.002			2,653,145	2,701,960	105.51%	2,799,398	-	2,799,398	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.359	0.001	4.136	0.003			4,255,603	4,334,612	105.51%	4,490,189	-	4,490,189	Government/ Agency
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	1.508	0.001	4.103	0.004			5,815,553	5,889,240	105.89%	6,157,939	-	6,157,939	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.918	0.001	4.721	0.001			1,612,073	1,631,867	105.95%	1,707,990	-	1,707,990	Government/ Agency
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	0.975	0.001	4.245	0.004			5,488,770	5,647,487	105.32%	5,781,043	-	5,781,043	Government/ Agency
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	0.931	0.001	4.147	0.002			3,531,880	3,625,501	105.32%	3,719,949	-	3,719,949	Government/ Agency
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	0.871	0.001	4.120	0.002			3,616,423	3,712,158	105.32%	3,808,994	-	3,808,994	Government/ Agency
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	0.991	0.002	3.585	0.006			9,444,885	9,697,934	105.35%	9,949,883	-	9,949,883	Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	0.999	0.001	2.926	0.003			6,002,755	6,179,492	105.32%	6,322,397	-	6,322,397	Government/ Agency
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.556	0.001	4.618	0.002			3,165,501	3,256,608	105.51%	3,339,996	-	3,339,996	Government/ Agency
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	0.839	0.000	4.140	0.002			2,614,397	2,689,967	105.32%	2,753,612	-	2,753,612	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	0.110	0.000	3.565	0.007			11,983,327	12,567,231	107.25%	12,851,822	-	12,851,822	Government/ Agency

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						DURATION	EFF DUR ¹	DURATION	EFF DUR ¹	DURATION	SPRD DUR								
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	0.206	0.000	3.467	0.007				12,716,188	13,332,808	106.87%	13,590,111	-	13,590,111	Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	1.403	0.001	4.224	0.002				3,449,953	3,537,216	105.67%	3,645,519	-	3,645,519	Government/ Agency
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	0.805	0.000	3.656	0.002				3,365,298	3,450,565	105.67%	3,556,065	-	3,556,065	Government/ Agency
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	1.325	0.001	4.110	0.002				3,350,667	3,435,523	105.67%	3,540,605	-	3,540,605	Government/ Agency
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	1.214	0.001	3.873	0.002				3,291,929	3,375,100	105.51%	3,473,393	-	3,473,393	Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	0.949	0.001	4.170	0.005				7,244,369	7,426,160	105.51%	7,643,708	-	7,643,708	Government/ Agency
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	-0.360	-0.001	3.117	0.007				13,357,077	13,793,291	106.69%	14,250,002	-	14,250,002	Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	0.591	0.002	4.132	0.011				15,711,545	15,843,012	105.14%	16,518,711	-	16,518,711	Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	1.395	0.000	3.348	0.001				1,667,693	1,725,818	108.26%	1,805,429	-	1,805,429	Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	-1.007	0.000	2.197	0.000				876,663	907,391	107.38%	941,397	-	941,397	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	-1.304	-0.002	2.487	0.004				8,431,015	8,725,725	107.82%	9,090,452	-	9,090,452	Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-1.113	0.000	2.096	0.001				1,764,850	1,826,770	107.04%	1,889,101	-	1,889,101	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.695	-0.001	2.210	0.004				11,348,255	11,769,939	107.04%	12,147,208	-	12,147,208	Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-1.080	-0.002	2.085	0.005				13,283,367	13,747,395	107.38%	14,264,220	-	14,264,220	Government/ Agency
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	-1.239	0.000	2.107	0.000				196,622	203,492	107.38%	211,140	-	211,140	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	-1.269	0.000	2.377	0.000				492,820	510,009	107.73%	530,904	-	530,904	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	-0.566	-0.001	2.714	0.006				14,021,308	14,020,273	106.15%	14,884,149	-	14,884,149	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	-0.362	0.000	2.184	0.001				3,014,056	3,118,274	106.79%	3,218,720	-	3,218,720	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	-0.788	-0.001	1.998	0.004				10,428,611	10,788,876	107.13%	11,172,596	-	11,172,596	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	1.329	0.002	3.160	0.004				7,810,755	8,008,388	103.86%	8,111,950	-	8,111,950	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	3.326	0.024	5.230	0.038				43,941,687	44,539,237	103.77%	45,596,544	-	45,596,544	Government/ Agency
FSF984	3133A0FB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	2.408	0.010	4.910	0.020				24,919,593	25,408,685	104.30%	25,990,458	-	25,990,458	Government/ Agency
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.662	0.000	1.662	0.000				2,542	2,542	110.46%	2,808	-	2,808	Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.747	0.000	1.747	0.000				2,242	2,242	110.46%	2,477	-	2,477	Government/ Agency
GSF044	36225AFS4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2021	0.277	0.000	0.277	0.000				347	347	101.58%	352	-	352	Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.674	0.000	0.674	0.000				12,298	12,301	103.91%	12,779	-	12,779	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	2.180	0.000	2.181	0.000				3,613	3,613	111.16%	4,016	-	4,016	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	2.099	0.000	2.100	0.000				18,715	18,738	110.74%	20,725	-	20,725	Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.871	0.000	0.871	0.000				4,008	4,007	105.44%	4,227	-	4,227	Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.708	0.000	0.708	0.000				26,393	26,399	104.13%	27,484	-	27,484	Government/ Agency
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.809	0.000	0.809	0.000				12,754	12,763	104.79%	13,366	-	13,366	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	2.212	0.000	2.213	0.000				30,111	29,775	110.50%	33,272	-	33,272	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	2.595	0.000	2.595	0.000				19,785	19,811	113.88%	22,531	-	22,531	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	2.518	0.000	2.519	0.000				121,946	122,247	113.29%	138,147	-	138,147	Government/ Agency
GSF089	36206MDT1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2026	2.134	0.000	2.134	0.000				8,369	8,416	112.03%	9,376	-	9,376	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	2.009	0.000	2.009	0.000				20,425	20,502	111.37%	22,747	-	22,747	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.252	0.000	2.253	0.000				38,707	38,813	112.03%	43,365	-	43,365	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	2.028	0.000	2.028	0.000				29,482	29,584	111.25%	32,800	-	32,800	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	2.393	0.000	2.394	0.000				34,817	35,050	112.80%	39,272	-	39,272	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	2.266	0.000	2.267	0.000				4,848	4,848	112.16%	5,438	-	5,438	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	2.228	0.000	2.228	0.000				2,721	2,731	112.67%	3,065	-	3,065	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.116	0.000	2.116	0.000				2,487	2,509	112.03%	2,786	-	2,786	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.965	0.000	1.965	0.000				8,289	8,353	111.10%	9,209	-	9,209	Government/ Agency
GSF102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	2.579	0.000	2.579	0.000				6,328	6,388	113.76%	7,199	-	7,199	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.267	0.000	2.272	0.000				23,719	23,873	111.77%	26,511	-	26,511	Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.698	0.000	2.697	0.000				62,512	63,110	114.64%	71,662	-	71,662	Government/ Agency
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.412	0.000	2.411	0.000				4,258	4,310	114.20%	4,863	-	4,863	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	2.545	0.000	2.544	0.000				3,970	3,970	114.56%	4,547	-	4,547	Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.646	0.000	1.646	0.000				10,713	10,793	109.49%	11,729	-	11,729	Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.533	0.000	2.532	0.000				6,391	6,450	114.64%	7,327	-	7,327	Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.095	0.000	2.095	0.000				5,393	5,393	112.18%	6,050	-	6,050	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	2.535	0.000	2.534	0.000				46,904	47,024	114.64%	53,770	-	53,770	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.562	0.000	2.560	0.000				5,023	5,023	115.06%	5,779	-	5,779	Government/ Agency

AFL-CIO Housing Investment Trust
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	EFF DUR ¹	SPRD DUR	SPRD DUR								
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.591	0.000	2.590	0.000				19,973	19,973	115.06%	22,980	-	22,980	Government/ Agency
GSF175	36208WM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.645	0.000	1.645	0.000				7,057	7,083	109.49%	7,726	-	7,726	Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.463	0.000	2.462	0.000				22,077	22,145	112.46%	24,829	-	24,829	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.702	0.000	2.702	0.000				149,528	150,246	113.08%	169,086	-	169,086	Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.660	0.000	2.661	0.000				14,185	14,224	112.88%	16,012	-	16,012	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.928	0.000	2.929	0.000				46,772	46,772	112.81%	52,764	-	52,764	Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	2.774	0.000	2.775	0.000				1,657	1,657	113.14%	1,875	-	1,875	Government/ Agency
GSF198	36209SWA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.519	0.000	2.518	0.000				19,059	19,260	112.98%	21,532	-	21,532	Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.733	0.000	2.731	0.000				35,769	35,831	114.14%	40,825	-	40,825	Government/ Agency
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.841	0.000	2.841	0.000				53,828	54,171	113.77%	61,238	-	61,238	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	2.239	0.000	2.238	0.000				21,794	22,272	113.05%	24,638	-	24,638	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.709	0.000	1.709	0.000				63,263	63,467	110.18%	69,702	-	69,702	Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	3.033	0.000	3.031	0.000				10,363	10,363	117.18%	12,144	-	12,144	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.445	0.000	2.444	0.000				24,595	24,789	115.50%	28,408	-	28,408	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.520	0.000	2.520	0.000				2,205	2,205	115.01%	2,536	-	2,536	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.861	0.000	2.859	0.000				38,639	39,206	116.76%	45,115	-	45,115	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.978	0.000	1.978	0.000				11,965	12,037	110.84%	13,262	-	13,262	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				21,113	21,202	113.08%	23,875	-	23,875	Government/ Agency
GSF239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	2.854	0.000	2.855	0.000				83,747	83,916	113.86%	95,356	-	95,356	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	2.340	0.000	2.340	0.000				17,853	17,940	111.70%	19,943	-	19,943	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.858	0.000	2.859	0.000				141,615	141,956	113.86%	161,244	-	161,244	Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.938	0.000	2.957	0.000				101,053	101,141	113.77%	114,964	-	114,964	Government/ Agency
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	3.155	0.000	3.173	0.000				6,314	6,452	116.94%	7,384	-	7,384	Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	3.007	0.000	3.025	0.000				17,719	18,047	115.81%	20,521	-	20,521	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	3.062	0.000	3.059	0.000				2,791	2,930	117.10%	3,268	-	3,268	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	3.649	0.000	3.670	0.000				122,276	122,550	111.83%	136,745	-	136,745	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	3.537	0.000	3.554	0.000				116,902	118,329	113.56%	132,755	-	132,755	Government/ Agency
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	3.790	0.000	3.824	0.000				661,309	662,903	112.31%	742,695	-	742,695	Government/ Agency
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.532	0.000	3.556	0.000				76,449	77,129	113.62%	86,861	-	86,861	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.596	0.000	3.609	0.000				84,134	84,909	114.12%	96,013	-	96,013	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	3.715	0.000	3.736	0.000				18,514	18,710	114.28%	21,157	-	21,157	Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	3.603	0.000	3.614	0.000				97,595	98,596	114.07%	111,322	-	111,322	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.240	0.000	4.280	0.000				6,937	6,899	116.44%	8,078	-	8,078	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.229	0.000	4.266	0.000				57,986	57,681	116.38%	67,486	-	67,486	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	4.151	0.000	4.271	0.000				567,151	564,158	116.14%	658,677	-	658,677	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	4.221	0.000	4.302	0.000				318,472	316,385	114.03%	363,153	-	363,153	Government/ Agency
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.901	0.000	4.122	0.000				345,610	343,374	113.59%	392,587	-	392,587	Government/ Agency
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.765	0.000	4.021	0.000				28,327	28,139	114.22%	32,354	-	32,354	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	4.103	0.000	4.261	0.000				88,235	87,662	113.77%	100,388	-	100,388	Government/ Agency
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.181	0.001	4.465	0.001				716,298	723,296	109.21%	782,280	-	782,280	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	3.848	0.001	4.511	0.001				1,182,265	1,193,957	108.52%	1,283,031	-	1,283,031	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.008	0.000	4.519	0.000				547,037	552,427	108.52%	593,662	-	593,662	Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	3.156	0.001	4.240	0.001				1,565,355	1,594,022	110.60%	1,731,348	-	1,731,348	Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	2.626	0.000	2.626	0.000				61,511	61,511	104.16%	64,069	-	64,069	Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	3.144	0.000	3.148	0.000				1,373	1,373	113.67%	1,561	-	1,561	Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.926	0.000	2.925	0.000				73,409	73,409	104.81%	76,941	-	76,941	Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	3.259	0.000	3.260	0.000				180	180	117.52%	212	-	212	Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	3.064	0.000	3.060	0.000				39,630	40,265	101.16%	40,087	-	40,087	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	1.983	0.000	1.984	0.000				272	272	112.52%	306	-	306	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	3.622	0.000	3.615	0.000				141,584	141,476	109.74%	155,375	-	155,375	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	2.258	0.000	2.354	0.000				106,315	106,561	107.04%	113,799	-	113,799	Government/ Agency
CMB038	233050AC7	DBUBS 2011-LC1A A3	AAA PRIVATE-LABEL CMBS	5.00%	11/10/2046	0.736	0.001	0.736	0.001				12,527,260	12,794,702	100.59%	12,601,475	-	12,601,475	AAA
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	1.486	0.002	1.486	0.002				9,574,413	9,963,652	102.72%	9,835,314	-	9,835,314	AAA

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR							
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	2.628	0.004	2.628	0.004	10,000,000	10,142,932	103.06%	10,306,159	-	10,306,159	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	2.734	0.009	2.734	0.009	20,000,000	20,341,975	104.24%	20,847,394	-	20,847,394	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	3.505	0.004	3.505	0.004	7,000,000	7,161,949	109.31%	7,651,625	-	7,651,625	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	3.622	0.003	3.622	0.003	5,000,000	5,116,794	108.13%	5,406,495	-	5,406,495	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	3.667	0.013	3.667	0.013	20,000,000	20,468,616	109.07%	21,814,768	-	21,814,768	AAA
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	3.739	0.003	3.739	0.003	5,000,000	5,117,375	108.94%	5,447,213	-	5,447,213	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	3.906	0.003	3.906	0.003	5,000,000	5,121,502	108.61%	5,430,265	-	5,430,265	AAA
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	3.917	0.002	3.917	0.002	2,250,000	2,302,575	108.57%	2,442,914	-	2,442,914	AAA
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	3.643	0.004	3.643	0.004	6,825,000	7,133,658	109.07%	7,444,191	-	7,444,191	AAA
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	4.046	0.006	4.046	0.006	8,000,000	8,186,663	108.08%	8,646,773	-	8,646,773	AAA
GCL141	3617ATHY2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.25%	6/15/2059	7.533	0.039	7.512	0.039	30,267,405	30,902,085	110.38%	33,537,105	1,232,595	34,769,700	Government/ Agency
GCL142	36196PN32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15%	9/15/2051	0.074	0.000	0.074	0.000	17,411,698	17,473,741	100.32%	17,468,871	454,802	17,923,673	Government/ Agency
GCL144	3617ATH89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	8/15/2059	6.446	0.038	6.430	0.038	33,760,957	34,651,567	110.47%	37,481,409	1,773,443	39,254,852	Government/ Agency
GCL145	3617ATJ3J	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.39%	2/15/2059	6.260	0.016	6.245	0.016	14,557,295	14,852,775	110.34%	16,074,690	117,705	16,192,395	Government/ Agency
GCL148	3617G0QT0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.34%	9/15/2059	6.392	0.046	6.377	0.046	41,385,736	42,242,338	110.16%	45,730,416	1,376,864	47,107,280	Government/ Agency
GCL150	3617G6TF4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.57%	11/15/2059	5.957	0.051	5.944	0.051	48,621,035	49,368,965	111.13%	54,159,323	1,138,965	55,298,288	Government/ Agency
GCL151	3617G0RE2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.74%	8/15/2059	6.251	0.017	6.237	0.017	15,194,669	15,513,371	111.91%	17,092,539	740,431	17,832,970	Government/ Agency
GCL152	3617H3XQ1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.20%	8/15/2060	5.007	0.041	5.003	0.041	45,169,153	46,127,802	116.95%	53,264,337	2,590,047	55,854,384	Government/ Agency
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	6.367	0.012	6.352	0.012	10,759,641	11,063,327	111.28%	15,264,817	29,179,859	44,444,676	Government/ Agency
GCL154	3617H4U74	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.19%	5/15/2060	5.233	0.023	5.228	0.023	24,333,007	24,719,255	116.41%	29,024,626	4,256,993	33,281,619	Government/ Agency
GCL156	3617HVVW5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.40%	9/15/2060	6.067	0.006	6.054	0.006	5,146,378	5,356,348	116.39%	6,654,258	4,053,622	10,707,880	Government/ Agency
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	5.285	0.000	5.279	0.000	508,133	551,214	115.02%	853,593	1,791,867	2,645,460	Government/ Agency
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	6.281	0.001	6.267	0.001	1,104,014	1,321,848	115.69%	2,221,032	6,015,286	8,236,318	Government/ Agency
GCL160	3617AU3E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	4.871	0.006	4.868	0.006	6,968,464	7,206,960	117.53%	8,335,138	827,736	9,162,874	Government/ Agency
GCL161	3617JHJB7	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15%	4/15/2060	5.428	0.025	5.420	0.025	25,030,803	25,717,668	116.09%	29,427,428	2,294,397	31,721,825	Government/ Agency
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	5/15/2061	6.183	0.003	6.169	0.003	2,952,963	3,217,177	112.91%	9,658,469	48,987,437	58,645,906	Government/ Agency
GCL164	3617JMN22	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	11/15/2060	6.738	0.003	6.722	0.003	2,503,350	2,940,237	110.72%	4,058,704	12,005,550	16,064,254	Government/ Agency
GCL165	3617JMZL6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	4/15/2061	7.332	0.007	7.311	0.007	5,672,040	6,870,187	109.38%	8,878,612	28,513,160	37,391,772	Government/ Agency
GCL166	3617JMV44	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41%	9/15/2061	9.299	0.007	9.231	0.007	4,554,209	6,245,625	107.89%	7,890,527	37,731,191	45,621,718	Government/ Agency
GCL167	3617JMTZ9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.43%	11/15/2061	9.299	0.008	9.228	0.008	5,127,128	6,932,724	107.92%	9,363,520	48,362,672	57,726,192	Government/ Agency
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	3.141	0.018	3.141	0.018	33,556,821	33,717,471	107.45%	36,056,804	-	36,056,804	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	1.918	0.006	1.918	0.006	18,060,000	18,054,477	104.73%	18,914,238	-	18,914,238	Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	4.127	0.002	4.127	0.002	2,534,963	2,438,303	111.46%	2,825,469	-	2,825,469	Government/ Agency
GMF230	36195CUT7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.70%	10/15/2056	4.622	0.003	4.621	0.003	3,302,053	3,465,067	112.05%	3,699,950	-	3,699,950	Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	4.685	0.003	4.682	0.003	3,930,523	4,271,570	110.59%	4,346,766	-	4,346,766	Government/ Agency
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	4.434	0.012	4.432	0.012	15,086,117	15,617,846	108.56%	16,377,488	-	16,377,488	Government/ Agency
GMF239	36181YSR2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.85%	1/15/2056	0.081	0.000	0.081	0.000	31,644,628	31,927,356	106.13%	33,584,443	-	33,584,443	Government/ Agency
GMF240	36176WXL0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.50%	5/15/2038	2.903	0.009	2.903	0.009	17,816,798	19,147,455	106.84%	19,035,467	-	19,035,467	Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	4.026	0.031	4.026	0.031	44,081,214	46,752,935	108.33%	47,753,179	-	47,753,179	Government/ Agency
GMF249	36196VUL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.29%	3/15/2053	0.053	0.000	0.053	0.000	46,716,630	46,981,746	107.01%	49,991,466	-	49,991,466	Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	5.605	0.028	5.596	0.028	29,046,074	29,581,065	109.14%	31,700,885	-	31,700,885	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	5.356	0.013	5.349	0.013	13,892,029	14,404,699	109.41%	15,199,269	-	15,199,269	Government/ Agency
GMF253	36186PST2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	3/15/2057	6.019	0.023	6.006	0.023	22,522,561	23,363,827	108.71%	24,484,276	-	24,484,276	Government/ Agency
GMF255	36193DFL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.68%	6/15/2057	5.222	0.024	5.216	0.024	26,950,216	27,713,547	111.07%	29,933,605	-	29,933,605	Government/ Agency
GMF256	36183YAA6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.55%	4/15/2057	0.208	0.001	0.208	0.001	41,920,638	42,998,563	101.88%	42,708,746	-	42,708,746	Government/ Agency
GMF257	36189YWX6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	4/15/2057	6.082	0.026	6.068	0.026	24,717,726	25,413,572	108.87%	26,910,188	-	26,910,188	Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	5.854	0.017	5.841	0.017	17,052,254	17,633,022	108.56%	18,511,927	-	18,511,927	Government/ Agency
GMF262	36195P2T9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.40%	3/15/2057	6.731	0.006	6.714	0.006	5,049,991	5,090,494	110.81%	5,595,895	-	5,595,895	Government/ Agency
GMF264	36197F6Y4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.49%	8/15/2058	5.579	0.011	5.570	0.011	11,157,793	11,429,774	109.47%	12,214,436	-	12,214,436	Government/ Agency
GMF265	3617BAP72	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	11/15/2058	6.207	0.022	6.193	0.022	20,227,760	20,805,795	108.38%	21,922,847	-	21,922,847	Government/ Agency
GMF267	3617LQM07	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.13%	1/15/2055	8.076	0.021	8.051	0.021	14,981,295	15,642,585	110.34%	16,530,361	-	16,530,361	Government/ Agency
GMF268	36195P2Z5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.35%	8/15/2059	6.451	0.007	6.436	0.007	6,649,239	6,849,878	111.14%	7,389,965	-	7,389,965	Government/ Agency
GMF269	3617G0QY9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.48%	5/15/2059	5.897	0.011	5.885	0.011	11,060,157	11,285,671	111.02%	12,278,987	-	12,278,987	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
February 29, 2020

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR							
GMF270	HITGMF270	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.51%	3/15/2053	6.143	0.051	6.129	0.050	46,665,811	50,501,157	111.06%	51,827,050	-	51,827,050	Government/ Agency
GMF271	3617BWEK7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	6.566	0.051	6.550	0.051	44,436,019	45,326,075	110.53%	49,115,132	-	49,115,132	Government/ Agency
GMF272	3617M4UN3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.14%	2/15/2050	7.787	0.013	7.763	0.013	10,000,000	10,583,812	110.11%	11,011,000	-	11,011,000	Government/ Agency
GMF273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	6.166	0.065	6.153	0.065	60,349,920	60,360,870	110.81%	66,873,747	-	66,873,747	Government/ Agency
GMF274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	5.621	0.010	5.612	0.010	10,445,304	10,609,406	111.18%	11,613,089	-	11,613,089	Government/ Agency
GMF275	3617H1ZC4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.29%	1/15/2060	4.710	0.006	4.708	0.006	6,917,005	7,066,206	117.45%	8,124,022	-	8,124,022	Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	11.889	0.003	11.687	0.003	1,500,000	1,465,688	100.30%	1,504,470	-	1,504,470	Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	14.037	0.002	13.672	0.002	1,000,000	991,330	100.33%	1,003,250	-	1,003,250	Government/ Agency
CON128	51899AJT2	FHA MF CON/ PC	MULTIFAMILY CONSTRUCTION	4.10%	10/1/2060	8.359	0.023	8.320	0.023	16,500,000	16,509,355	107.30%	18,106,000	5,500,000	23,606,000	Government/ Agency
PMB152	81299D9R4	FHA MF PC	MF PERMANENT RISK-SHARE PC	7.50%	9/1/2032	0.081	0.000	0.081	0.000	1,159,545	1,157,508	100.71%	1,167,778	-	1,167,778	Government/ Agency
PMB159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.989	0.000	1.094	0.000	2,227,968	2,231,196	100.39%	2,236,657	-	2,236,657	Government/ Agency
PMB166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.817	0.000	0.953	0.000	1,681,307	1,680,237	100.30%	1,686,351	-	1,686,351	Government/ Agency
PMB170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	1.320	0.001	1.320	0.001	3,639,641	3,641,480	104.26%	3,794,690	-	3,794,690	Government/ Agency
PMB172	999628456	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.55%	8/1/2042	0.079	0.000	0.079	0.000	7,419,643	7,421,873	100.39%	7,448,580	-	7,448,580	Government/ Agency
PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.071	0.000	0.071	0.000	6,978,629	6,988,005	100.35%	7,003,054	-	7,003,054	Government/ Agency
PMB174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.087	0.000	0.087	0.000	4,193,599	4,197,594	100.44%	4,212,051	-	4,212,051	Government/ Agency
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	3.612	0.002	3.612	0.002	3,257,661	3,281,211	114.63%	3,734,257	-	3,734,257	Government/ Agency
PMB178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	4.307	0.002	4.306	0.002	1,983,334	1,992,180	115.65%	2,293,726	-	2,293,726	Government/ Agency
PMB179	57568Z9J1	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.20%	4/1/2052	4.152	0.009	4.152	0.009	11,208,672	11,204,773	117.24%	13,141,047	-	13,141,047	Government/ Agency
PMB180	60416SBF6	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.75%	8/1/2048	2.248	0.001	2.248	0.001	3,790,000	3,785,985	101.43%	3,844,197	-	3,844,197	Government/ Agency
PMB181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	5.961	0.062	5.947	0.062	62,520,000	62,495,724	106.64%	66,671,328	-	66,671,328	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	2.375	0.003	2.375	0.003	8,515,672	8,671,184	102.19%	8,702,166	-	8,702,166	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	4.051	0.005	4.051	0.005	7,718,408	8,266,383	109.80%	8,474,812	-	8,474,812	Government/ Agency
PMB186	FWDPMB186	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	9.358	0.000	9.282	0.000	-	-	104.06%	181,482	4,470,000	4,651,482	Government/ Agency
PMB187	FWDPMB187	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	9.217	0.000	9.142	0.000	-	-	104.29%	132,561	3,090,000	3,222,561	Government/ Agency
FNC200	603767PD0	FNMA MF DUS	MULTIFAMILY CONSTRUCTION	2.46%	1/1/2038	13.641	0.048	13.332	0.047	20,950,000	20,950,000	106.02%	22,210,981	-	22,210,981	Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.079	0.000	0.079	0.000	182,632	182,287	102.10%	186,466	-	186,466	Government/ Agency
FXF018	313637LQ1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.20%	8/1/2029	0.080	0.000	0.080	0.000	641,630	637,051	104.83%	672,648	-	672,648	Government/ Agency
FXF031	31377NR76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.75%	12/1/2024	0.080	0.000	0.080	0.000	870,965	870,965	102.74%	894,814	-	894,814	Government/ Agency
FXF080	31409KG84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.60%	1/1/2024	0.802	0.001	0.802	0.001	9,060,677	9,060,816	105.83%	9,589,361	-	9,589,361	Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	1.828	0.000	1.828	0.000	943,558	944,159	101.79%	960,405	-	960,405	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.080	0.000	0.080	0.000	287,653	288,156	103.20%	296,871	-	296,871	Government/ Agency
FXF176	31409KV79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.38%	7/1/2021	0.806	0.001	0.806	0.001	4,657,677	4,658,028	104.73%	4,877,894	-	4,877,894	Government/ Agency
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	1.486	0.001	1.486	0.001	4,772,645	4,772,645	107.86%	5,147,853	-	5,147,853	Government/ Agency
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	1.881	0.001	1.881	0.001	1,699,976	1,725,074	113.76%	1,933,837	-	1,933,837	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.089	0.000	0.089	0.000	3,340,308	3,340,287	103.32%	3,451,304	-	3,451,304	Government/ Agency
FXF239	31381MWV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.44%	5/1/2020	0.082	0.000	0.082	0.000	5,440,187	5,440,187	100.25%	5,453,721	-	5,453,721	Government/ Agency
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	4.052	0.016	4.052	0.016	22,774,019	22,811,577	112.28%	25,569,860	-	25,569,860	Government/ Agency
FXF244	31381QK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.33%	3/1/2021	0.494	0.000	0.494	0.000	2,973,405	2,973,427	101.60%	3,021,059	-	3,021,059	Government/ Agency
FXF245	31381QUS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71%	3/1/2021	0.495	0.000	0.495	0.000	5,357,779	5,358,060	101.83%	5,455,888	-	5,455,888	Government/ Agency
FXF246	31381QBH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	2/1/2021	0.413	0.000	0.413	0.000	1,412,593	1,412,629	101.64%	1,435,757	-	1,435,757	Government/ Agency
FXF247	31381RA95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.25%	5/1/2021	0.720	0.000	0.720	0.000	3,884,826	3,884,830	101.97%	3,961,259	-	3,961,259	Government/ Agency
FXF248	31381RBD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.15%	6/1/2021	0.735	0.001	0.735	0.001	8,686,911	8,687,162	103.22%	8,966,834	-	8,966,834	Government/ Agency
FXF250	31381RDX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	5/1/2021	0.654	0.000	0.654	0.000	3,821,390	3,821,861	102.16%	3,903,843	-	3,903,843	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	3.890	0.003	3.890	0.003	4,459,447	4,564,725	124.20%	5,538,841	-	5,538,841	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.889	0.002	3.889	0.002	2,163,950	2,222,877	124.27%	2,689,192	-	2,689,192	Government/ Agency
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	1.563	0.001	1.563	0.001	3,845,163	3,845,917	103.48%	3,978,950	-	3,978,950	Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	1.563	0.001	1.563	0.001	2,940,111	2,940,687	103.48%	3,042,408	-	3,042,408	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	4.425	0.000	4.423	0.000	593,277	607,682	119.08%	706,485	-	706,485	Government/ Agency
FXF262	31381T5X4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	3/1/2022	1.999	0.011	1.999	0.011	33,000,000	33,000,000	103.02%	33,995,310	-	33,995,310	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.752	0.003	3.751	0.003	4,833,758	4,785,400	117.81%	5,694,777	-	5,694,777	Government/ Agency
FXF264	3138L0UE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	2.550	0.002	2.550	0.002	6,049,259	6,053,527	102.60%	6,206,772	-	6,206,772	Government/ Agency
FXF268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	4.682	0.002	4.680	0.002	2,677,464	2,681,818	107.66%	2,882,453	-	2,882,453	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
February 29, 2020

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	EFF DUR ¹	DURATION	SPRD DUR								
FXF270	3138L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	3.464	0.002	3.464	0.002				3,441,195	3,444,433	107.63%	3,703,678	-	3,703,678	Government/ Agency
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	3.281	0.003	3.281	0.003				4,577,462	4,592,328	107.53%	4,922,055	-	4,922,055	Government/ Agency
FXF272	3138L4WV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	3.042	0.006	3.042	0.006				12,046,999	12,079,259	106.48%	12,827,961	-	12,827,961	Government/ Agency
FXF273	3138L4Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	3.209	0.001	3.209	0.001				2,410,288	2,426,012	107.90%	2,600,795	-	2,600,795	Government/ Agency
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	3.279	0.003	3.279	0.003				6,239,656	6,256,166	107.21%	6,689,327	-	6,689,327	Government/ Agency
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	6.140	0.012	6.126	0.012				11,276,539	11,281,617	113.25%	12,770,310	-	12,770,310	Government/ Agency
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	5.023	0.003	5.019	0.003				2,911,817	2,923,127	111.13%	3,235,952	-	3,235,952	Government/ Agency
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	7.341	0.032	7.322	0.032				25,100,000	25,181,486	110.80%	27,811,567	-	27,811,567	Government/ Agency
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	7.439	0.007	7.418	0.007				5,300,840	5,380,450	112.54%	5,965,476	-	5,965,476	Government/ Agency
FXF285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	6.047	0.029	6.034	0.029				27,320,932	27,350,579	110.53%	30,198,265	-	30,198,265	Government/ Agency
FXF286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	6.864	0.016	6.846	0.016				13,345,060	13,349,222	109.14%	14,564,587	-	14,564,587	Government/ Agency
FXF287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	7.723	0.009	7.696	0.009				6,864,302	6,964,355	109.89%	7,543,088	-	7,543,088	Government/ Agency
FXF288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	6.851	0.012	6.823	0.012				10,543,422	10,690,662	109.45%	11,539,905	-	11,539,905	Government/ Agency
FXF289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	5.607	0.004	5.597	0.004				3,840,072	3,849,554	109.55%	4,206,808	-	4,206,808	Government/ Agency
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	7.233	0.029	7.214	0.029				21,987,000	22,018,365	115.01%	25,287,552	-	25,287,552	Government/ Agency
FXF291	3138LCC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	5.606	0.010	5.596	0.010				10,233,650	10,282,759	111.51%	11,411,419	-	11,411,419	Government/ Agency
FXF292	3138L95W8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.77%	12/1/2033	6.643	0.013	6.627	0.013				10,500,000	10,690,246	117.05%	12,290,417	-	12,290,417	Government/ Agency
FXF293	3138LCAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	5.499	0.010	5.490	0.010				10,241,323	10,289,990	111.10%	11,378,017	-	11,378,017	Government/ Agency
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	4.991	0.014	4.987	0.014				15,755,318	15,886,335	111.49%	17,565,791	-	17,565,791	Government/ Agency
FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	4.974	0.013	4.970	0.013				15,330,073	15,341,259	107.00%	16,402,914	-	16,402,914	Government/ Agency
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	5.185	0.007	5.179	0.007				7,379,623	7,398,617	109.94%	8,113,160	-	8,113,160	Government/ Agency
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	6.902	0.011	6.884	0.011				9,360,000	9,365,166	109.45%	10,244,868	-	10,244,868	Government/ Agency
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	6.197	0.017	6.183	0.017				15,950,000	16,030,402	109.64%	17,487,860	-	17,487,860	Government/ Agency
FXF308	3138L9TZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	4.492	0.011	4.491	0.011				15,489,401	15,599,692	103.29%	15,999,485	-	15,999,485	Government/ Agency
FXF309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	8.393	0.036	8.367	0.036				25,000,000	25,169,928	109.89%	27,471,997	-	27,471,997	Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	5.839	0.059	5.830	0.058				60,000,000	60,000,000	106.32%	63,790,969	-	63,790,969	Government/ Agency
FXF311	3138LEAF8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.44%	8/1/2026	5.643	0.021	5.634	0.021				22,214,910	22,215,024	105.99%	23,545,386	-	23,545,386	Government/ Agency
FXF312	3138LEHW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	7/1/2028	6.943	0.018	6.925	0.018				15,352,529	15,492,539	108.54%	16,663,624	-	16,663,624	Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	7.272	0.045	7.253	0.045				36,400,000	36,703,032	108.83%	39,613,692	-	39,613,692	Government/ Agency
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	5.694	0.035	5.685	0.035				37,680,000	37,733,057	104.67%	39,438,106	-	39,438,106	Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	5.976	0.025	5.966	0.025				25,830,000	25,836,220	104.46%	26,981,898	-	26,981,898	Government/ Agency
FXF316	3138LEC33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.38%	7/1/2026	5.736	0.021	5.727	0.021				21,840,000	21,863,645	105.63%	23,069,159	-	23,069,159	Government/ Agency
FXF317	3138LE6C9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	9/1/2028	7.200	0.049	7.181	0.049				40,100,000	40,509,107	107.80%	43,225,925	-	43,225,925	Government/ Agency
FXF318	3138LFEG9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34%	9/1/2026	5.715	0.027	5.705	0.027				28,299,296	28,395,803	105.50%	29,857,138	-	29,857,138	Government/ Agency
FXF319	3138LFND6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48%	10/1/2028	7.055	0.029	7.036	0.029				24,850,812	24,923,279	107.13%	26,623,755	-	26,623,755	Government/ Agency
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	5.806	0.016	5.794	0.016				16,107,505	16,136,247	106.54%	17,160,383	-	17,160,383	Government/ Agency
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.95%	5/1/2026	5.342	0.013	5.335	0.013				13,848,301	14,123,887	106.86%	14,797,942	-	14,797,942	Government/ Agency
FXF323	3138LG5L6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	2/1/2029	6.496	0.026	6.481	0.026				22,930,000	23,040,905	111.10%	25,474,169	-	25,474,169	Government/ Agency
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	5.215	0.018	5.209	0.018				19,946,054	19,970,552	110.05%	21,949,939	-	21,949,939	Government/ Agency
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	6.116	0.021	6.103	0.021				19,381,735	19,609,988	113.02%	21,904,723	-	21,904,723	Government/ Agency
FXF326	3138LHVA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	4/1/2029	6.117	0.022	6.104	0.021				19,784,567	20,024,851	113.55%	22,464,819	-	22,464,819	Government/ Agency
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	6.331	0.009	6.317	0.009				7,889,000	7,908,363	111.44%	8,791,675	-	8,791,675	Government/ Agency
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	6.475	0.023	6.460	0.023				20,080,000	20,170,084	111.60%	22,409,982	-	22,409,982	Government/ Agency
FXF329	3138LHHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.10%	5/1/2027	0.044	0.000	6.356	0.017				16,840,000	16,841,462	100.10%	16,856,828	-	16,856,828	Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	6.238	0.031	6.224	0.031				29,000,000	29,039,206	109.31%	31,701,088	-	31,701,088	Government/ Agency
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	6.152	0.073	6.138	0.073				69,154,059	69,243,332	109.22%	75,527,071	-	75,527,071	Government/ Agency
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	7.812	0.034	7.789	0.034				25,350,000	25,499,898	110.34%	27,970,311	-	27,970,311	Government/ Agency
FXF334	3138LH2Y9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.08%	8/1/2027	0.034	0.000	6.441	0.036				35,483,000	35,489,526	100.08%	35,510,209	-	35,510,209	Government/ Agency
FXF335	3138LKD95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	8/1/2027	6.247	0.010	6.233	0.010				9,293,923	9,403,067	109.36%	10,163,510	-	10,163,510	Government/ Agency
FXF336	3138LKDV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	6.586	0.016	6.571	0.016				13,862,000	13,912,945	110.70%	15,345,234	-	15,345,234	Government/ Agency
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	6.148	0.007	6.135	0.007				6,583,200	6,602,111	108.85%	7,165,524	-	7,165,524	Government/ Agency
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027	6.548	0.011	6.533	0.011				9,425,000	9,507,961	109.31%	10,302,393	-	10,302,393	Government/ Agency
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	6.471	0.014	6.456	0.014				12,400,000	12,471,581	108.69%	13,477,726	-	13,477,726	Government/ Agency

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						DURATION	EFF DUR ¹	DURATION	SPRD DUR							
FXF340	3138LKQW0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.10%	9/1/2029	8.143	0.012	8.119	0.012	8,515,000	8,551,583	109.75%	9,345,496	-	9,345,496	Government/ Agency
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	8.413	0.028	8.387	0.028	19,070,000	19,122,845	110.51%	21,073,566	-	21,073,566	Government/ Agency
FXF343	3138LKZ59	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2029	6.802	0.025	6.786	0.025	20,775,000	20,898,791	110.40%	22,934,800	-	22,934,800	Government/ Agency
FXF344	3138LK7F8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2027	6.903	0.018	6.885	0.018	15,340,000	15,363,302	108.80%	16,689,643	-	16,689,643	Government/ Agency
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	12/1/2027	6.485	0.026	6.469	0.026	23,590,000	23,640,153	108.81%	25,667,933	-	25,667,933	Government/ Agency
FXF348	3138LLTS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.01%	12/1/2027	0.037	0.000	7.271	0.016	13,950,000	13,952,786	100.12%	13,966,289	-	13,966,289	Government/ Agency
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.01%	12/1/2027	0.035	0.000	6.984	0.020	18,100,000	18,101,803	100.12%	18,121,225	-	18,121,225	Government/ Agency
FXF350	3138LL2L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	3/1/2025	4.522	0.010	4.521	0.010	12,675,000	12,773,748	106.48%	13,496,025	-	13,496,025	Government/ Agency
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.00%	1/1/2028	0.040	0.000	7.238	0.026	22,425,000	22,429,574	100.07%	22,441,322	-	22,441,322	Government/ Agency
FXF353	3138LMDB6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.01%	1/1/2028	0.043	0.000	7.154	0.023	20,000,000	20,004,039	100.05%	20,009,146	-	20,009,146	Government/ Agency
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.95%	2/1/2028	0.050	0.000	7.163	0.034	30,420,000	30,426,336	100.13%	30,458,193	-	30,458,193	Government/ Agency
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.97%	3/1/2028	0.044	0.000	7.224	0.044	38,275,000	38,287,030	100.12%	38,322,056	-	38,322,056	Government/ Agency
FXF357	3138LMSZ7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	3/1/2028	0.042	0.000	7.510	0.043	35,971,000	35,971,248	100.12%	36,014,111	-	36,014,111	Government/ Agency
FXF358	3138LMWQ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.67%	3/1/2028	5.965	0.015	5.953	0.015	14,080,000	14,274,566	111.23%	15,661,609	-	15,661,609	Government/ Agency
FXF359	3138LNTW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.69%	6/1/2030	5.501	0.025	5.494	0.025	24,863,000	24,863,283	114.88%	28,562,353	-	28,562,353	Government/ Agency
FXF360	3140HRAY9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.06%	9/1/2028	0.039	0.000	7.604	0.031	26,082,000	26,085,072	100.17%	26,125,053	-	26,125,053	Government/ Agency
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	8.583	0.111	8.534	0.110	75,058,000	75,346,402	109.19%	81,952,888	-	81,952,888	Government/ Agency
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	5.020	0.009	5.016	0.009	10,959,376	11,003,235	109.79%	12,032,385	-	12,032,385	Government/ Agency
FXF363	3140HTGN3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.65%	4/1/2031	6.159	0.011	6.146	0.011	9,700,000	9,816,451	115.56%	11,209,387	-	11,209,387	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	7.005	0.016	6.987	0.016	12,746,000	12,840,570	114.59%	14,605,958	-	14,605,958	Government/ Agency
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	7.101	0.028	7.083	0.028	22,345,000	22,503,167	111.75%	24,971,626	-	24,971,626	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.24%	5/1/2029	0.023	0.000	8.109	0.032	25,000,000	25,013,560	100.03%	25,008,104	-	25,008,104	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.24%	6/1/2029	0.044	0.000	8.158	0.053	41,302,000	41,345,235	100.11%	41,348,381	-	41,348,381	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	6.426	0.027	6.411	0.026	23,197,000	24,524,885	113.61%	26,355,165	-	26,355,165	Government/ Agency
FXF369	3140HUEC6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30%	7/1/2031	7.050	0.007	7.031	0.007	5,476,973	5,733,708	113.39%	6,210,246	-	6,210,246	Government/ Agency
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	5.915	0.014	5.905	0.014	14,210,000	14,217,794	106.06%	15,070,541	-	15,070,541	Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	8.216	0.053	8.191	0.053	37,700,000	38,189,910	107.68%	40,594,431	-	40,594,431	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	6.127	0.013	6.114	0.013	12,011,000	12,810,369	112.73%	13,539,851	-	13,539,851	Government/ Agency
FXF373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	8.181	0.012	8.157	0.012	8,760,000	8,825,855	109.76%	9,614,923	-	9,614,923	Government/ Agency
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	5.486	0.012	5.478	0.012	12,907,558	13,137,159	107.70%	13,901,522	-	13,901,522	Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	8.596	0.021	8.546	0.020	13,751,890	14,021,651	111.19%	15,290,657	-	15,290,657	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	9.197	0.032	9.151	0.032	20,000,000	20,943,936	111.98%	22,396,182	-	22,396,182	Government/ Agency
FXF377	3140HVNJ9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.60%	9/1/2024	4.138	0.009	4.138	0.009	13,572,192	13,677,795	103.88%	14,098,338	-	14,098,338	Government/ Agency
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	6.105	0.010	6.093	0.010	9,800,000	9,914,850	106.59%	10,445,787	-	10,445,787	Government/ Agency
FXF379	3140HWCD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	8.335	0.015	8.310	0.015	10,189,000	10,388,663	108.20%	11,024,057	-	11,024,057	Government/ Agency
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	8.918	0.009	8.889	0.009	5,955,000	5,958,492	104.99%	6,251,900	-	6,251,900	Government/ Agency
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	9.894	0.031	9.818	0.031	18,655,000	18,666,201	105.31%	19,645,291	-	19,645,291	Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	8.189	0.017	8.165	0.017	12,300,000	12,371,337	105.11%	12,929,087	-	12,929,087	Government/ Agency
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	10.257	0.021	10.174	0.021	11,975,000	12,039,767	105.03%	12,577,287	-	12,577,287	Government/ Agency
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	8.770	0.030	8.742	0.030	20,550,000	20,764,926	106.11%	21,804,931	-	21,804,931	Government/ Agency
FXF385	HITFNP385	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/25/2030	8.699	0.075	8.670	0.075	51,656,000	52,099,919	104.87%	54,171,647	-	54,171,647	Government/ Agency
FXF386	HITFNP386	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.19%	3/25/2027	6.277	0.007	6.263	0.007	7,150,000	7,262,836	103.15%	7,375,225	-	7,375,225	Government/ Agency
FRM004	3132WVYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	6.720	0.020	6.704	0.020	16,534,626	16,807,741	110.29%	18,236,469	-	18,236,469	Government/ Agency
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	7.032	0.018	7.013	0.018	14,333,085	14,665,230	111.26%	15,946,545	-	15,946,545	Government/ Agency
FRM006	3132WVYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	6.747	0.031	6.730	0.031	25,582,735	26,545,858	112.77%	28,850,658	-	28,850,658	Government/ Agency
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	6.442	0.022	6.427	0.022	18,710,321	19,271,713	112.25%	21,002,167	-	21,002,167	Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	6.466	0.011	6.451	0.011	9,723,228	9,921,710	110.71%	10,764,981	-	10,764,981	Government/ Agency
FRM009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	9.573	0.012	9.511	0.012	7,444,000	7,576,689	105.81%	7,876,272	-	7,876,272	Government/ Agency
FRM010	3132XHKZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	9.569	0.019	9.507	0.019	11,732,000	11,954,609	105.90%	12,424,634	-	12,424,634	Government/ Agency
FRM011	3132XHKZ9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	9.565	0.019	9.503	0.019	11,768,000	12,003,553	106.00%	12,474,151	-	12,474,151	Government/ Agency
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.36%	9/25/2022	0.058	0.000	1.783	0.001	5,139,903	5,138,354	99.98%	5,138,918	-	5,138,918	Government/ Agency
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	1/25/2023	0.054	0.000	2.266	0.001	3,069,813	3,069,813	99.97%	3,068,932	-	3,068,932	Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.08%	5/25/2027	0.031	0.000	6.517	0.009	8,405,923	8,405,923	99.50%	8,364,021	-	8,364,021	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
February 29, 2020

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR	DURATION	SPRD DUR								
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	9.107	0.054	9.045	0.054				33,450,000	33,278,458	112.38%	37,589,615	-	37,589,615	Government/ Agency
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	5.242	0.016	5.238	0.016				18,000,000	18,129,648	108.78%	19,580,760	-	19,580,760	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	5.103	0.009	5.099	0.009				10,000,000	10,173,710	108.90%	10,889,509	-	10,889,509	Government/ Agency
FNA045	31398M6U5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	4.33%	3/25/2020	0.136	0.000	0.136	0.000				351,818	351,818	99.83%	351,224	-	351,224	Government/ Agency
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	1/25/2023	0.124	0.000	2.721	0.003				7,959,511	7,958,218	100.18%	7,973,612	-	7,973,612	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	7.932	0.011	7.880	0.011				8,947,750	9,054,293	102.14%	9,139,169	-	9,139,169	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	9/25/2027	6.797	0.035	6.782	0.035				30,000,000	30,162,192	109.35%	32,803,668	-	32,803,668	Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	4.996	0.005	4.954	0.005				5,077,166	5,297,310	113.68%	5,771,496	-	5,771,496	Government/ Agency
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	0.819	0.000	0.819	0.000				3,398,639	3,359,320	102.44%	3,481,481	-	3,481,481	Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.51%	5/16/2042	4.082	0.007	4.082	0.007				10,000,000	10,143,982	106.93%	10,693,175	-	10,693,175	Government/ Agency
GNR087	38378BBL2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2044	0.290	0.000	0.290	0.000				5,358,185	5,389,697	100.09%	5,362,932	-	5,362,932	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	4.343	0.014	4.338	0.014				20,000,000	20,030,642	104.57%	20,913,522	-	20,913,522	Government/ Agency
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	12/16/2046	4.064	0.013	4.064	0.013				19,200,000	19,433,502	104.63%	20,089,160	-	20,089,160	Government/ Agency
GNR090	38378BDG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.87%	12/16/2043	1.154	0.002	1.154	0.002				11,346,840	11,399,881	100.87%	11,445,351	-	11,445,351	Government/ Agency
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	2.544	0.013	2.544	0.013				32,000,000	32,193,361	101.75%	32,560,214	-	32,560,214	Government/ Agency
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	2.086	0.000	2.086	0.000				487,455	500,302	101.73%	495,903	-	495,903	Government/ Agency
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.47%	2/16/2044	1.435	0.001	1.435	0.001				3,685,603	3,855,728	102.55%	3,779,567	-	3,779,567	Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.56%	1/16/2053	6.055	0.050	6.040	0.050				51,015,000	51,400,345	102.41%	52,245,808	-	52,245,808	Government/ Agency
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2049	5.765	0.016	5.757	0.016				17,025,000	17,632,499	105.30%	17,927,895	-	17,927,895	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	7.040	0.008	7.018	0.008				7,076,000	7,076,008	101.50%	7,181,787	-	7,181,787	Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	5.441	0.001	5.434	0.001				1,500,000	1,530,036	104.01%	1,560,171	-	1,560,171	Government/ Agency
GNR098	38376GZU7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	9/16/2041	0.749	0.000	0.749	0.000				3,491,842	3,685,173	100.93%	3,524,389	-	3,524,389	Government/ Agency
GNR101	38376GE63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.90%	5/16/2049	0.196	0.000	0.196	0.000				874,557	933,753	100.13%	875,725	-	875,725	Government/ Agency
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.36%	7/16/2046	5.037	0.006	5.034	0.006				7,760,000	7,987,419	105.29%	8,170,215	-	8,170,215	Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.71%	12/16/2045	6.606	0.010	6.591	0.010				8,583,000	8,237,700	109.13%	9,367,051	-	9,367,051	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	3.420	0.006	3.420	0.006				10,000,000	9,874,338	103.40%	10,340,237	-	10,340,237	Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	7.095	0.012	7.076	0.012				10,000,000	9,572,662	107.47%	10,747,065	-	10,747,065	Government/ Agency
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	3.012	0.007	3.012	0.007				15,000,000	14,961,589	103.39%	15,508,025	-	15,508,025	Government/ Agency
GNR110	38378NJ79	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.81%	6/16/2045	1.960	0.004	1.960	0.004				12,756,850	12,907,211	103.08%	13,149,340	-	13,149,340	Government/ Agency
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	2/16/2051	3.343	0.006	3.343	0.006				10,646,000	10,584,149	103.98%	11,069,585	-	11,069,585	Government/ Agency
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	3.670	0.004	3.668	0.004				6,688,684	6,704,557	105.42%	7,050,953	-	7,050,953	Government/ Agency
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	3.155	0.011	3.155	0.011				20,717,000	20,616,261	103.69%	21,482,158	-	21,482,158	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	4.554	0.004	4.553	0.004				5,000,000	5,030,748	104.67%	5,233,316	-	5,233,316	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	5.809	0.034	5.798	0.034				35,000,000	34,697,681	105.43%	36,901,578	-	36,901,578	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30%	5/16/2055	8.459	0.014	8.422	0.014				10,000,000	9,490,537	108.00%	10,799,587	-	10,799,587	Government/ Agency
GNR118	38378XST9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2044	1.150	0.004	1.150	0.004				23,000,000	23,296,130	100.81%	23,185,665	-	23,185,665	Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	5.432	0.018	5.426	0.018				20,000,000	20,092,627	104.09%	20,817,468	-	20,817,468	Government/ Agency
GNR122	38379KHR2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	7/16/2045	2.116	0.002	2.116	0.002				4,697,027	4,771,088	101.14%	4,750,797	-	4,750,797	Government/ Agency
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	7/16/2038	0.443	0.000	0.443	0.000				3,593,027	3,630,125	100.17%	3,599,313	-	3,599,313	Government/ Agency
GNR124	38378BUJ6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.73%	5/16/2042	1.020	0.000	1.020	0.000				1,321,824	1,323,922	99.98%	1,321,572	-	1,321,572	Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	7.744	0.015	7.719	0.015				11,545,000	11,598,206	106.06%	12,244,639	-	12,244,639	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.59%	9/16/2052	5.267	0.006	5.259	0.006				6,500,000	6,733,212	108.64%	7,061,670	-	7,061,670	Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	3.812	0.005	3.808	0.005				7,776,761	7,714,778	101.13%	7,864,707	-	7,864,707	Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	3.673	0.005	3.670	0.005				7,742,276	7,754,628	101.37%	7,848,509	-	7,848,509	Government/ Agency
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	1.667	0.001	1.667	0.001				2,428,948	2,468,334	100.68%	2,445,527	-	2,445,527	Government/ Agency
GNR130	38376G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	1.515	0.003	1.515	0.003				12,037,128	12,398,532	102.32%	12,316,377	-	12,316,377	Government/ Agency
GNR131	38376GA75	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.64%	11/16/2044	0.819	0.001	0.820	0.001				5,074,552	5,209,460	101.33%	5,142,059	-	5,142,059	Government/ Agency
GNR133	38376GB41	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.47%	4/16/2051	1.304	0.001	1.304	0.001				2,812,525	2,904,742	102.15%	2,872,994	-	2,872,994	Government/ Agency
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	3.478	0.012	3.476	0.012				22,011,169	22,332,692	102.05%	22,462,644	-	22,462,644	Government/ Agency
GNR135	38379KU97	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2056	4.425	0.008	4.415	0.008				11,558,560	11,682,849	102.65%	11,864,578	-	11,864,578	Government/ Agency
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	2.796	0.007	2.796	0.007				16,636,420	16,832,045	101.50%	16,886,649	-	16,886,649	Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	5.439	0.010	5.418	0.010				11,004,630	10,989,584	101.82%	11,204,727	-	11,204,727	Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	4.798	0.013	4.784	0.013				16,246,250	16,404,679	103.07%	16,744,971	-	16,744,971	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	EFF DUR ¹	SPRD DUR	SPRD DUR							
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	4.632	0.009	4.619	0.009			12,172,520	12,219,989	102.03%	12,419,284	-	12,419,284	Government/ Agency
GNR140	38376GK74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.63%	9/16/2051	0.402	0.000	0.402	0.000			1,585,383	1,647,354	100.43%	1,592,140	-	1,592,140	Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	3.533	0.008	3.531	0.008			14,507,718	14,404,294	101.04%	14,658,504	-	14,658,504	Government/ Agency
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	3.178	0.004	3.178	0.004			7,100,075	7,060,982	101.22%	7,186,848	-	7,186,848	Government/ Agency
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	3.371	0.010	3.370	0.010			18,818,304	18,927,142	101.85%	19,165,726	-	19,165,726	Government/ Agency
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	3.276	0.008	3.275	0.008			14,477,088	14,548,767	101.69%	14,721,105	-	14,721,105	Government/ Agency
GNR145	38378BRL5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.43%	11/16/2038	0.248	0.000	0.248	0.000			2,117,104	2,124,783	100.00%	2,117,136	-	2,117,136	Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	3.319	0.003	3.318	0.003			5,728,732	5,717,990	100.62%	5,764,179	-	5,764,179	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	3.644	0.004	3.641	0.004			6,189,034	6,175,496	100.81%	6,239,329	-	6,239,329	Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	4.110	0.013	4.103	0.013			19,170,878	19,192,379	101.32%	19,423,583	-	19,423,583	Government/ Agency
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	4.684	0.009	4.670	0.009			12,618,551	12,622,318	101.11%	12,758,535	-	12,758,535	Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	4.682	0.018	4.668	0.018			24,276,505	24,016,208	100.77%	24,462,730	-	24,462,730	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	5.784	0.015	5.760	0.015			16,357,522	16,302,784	101.28%	16,566,691	-	16,566,691	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.857	0.036	5.835	0.035			37,403,856	36,754,648	102.47%	38,327,570	-	38,327,570	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	12.163	0.121	11.988	0.120			60,000,000	57,036,594	105.77%	63,461,826	-	63,461,826	Government/ Agency
GNR154	38376GW30	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	2/16/2041	0.395	0.000	0.395	0.000			4,196,961	4,189,686	100.40%	4,213,622	-	4,213,622	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	10.481	0.082	10.382	0.081			45,000,000	43,147,175	109.41%	49,235,288	-	49,235,288	Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	2.092	0.008	2.092	0.008			23,688,923	23,579,353	102.26%	24,225,439	-	24,225,439	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	3.565	0.015	3.562	0.015			25,530,014	25,170,455	102.84%	26,255,546	-	26,255,546	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	4.335	0.013	4.325	0.013			18,841,114	18,706,725	102.97%	19,401,408	-	19,401,408	Government/ Agency
GNR159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.309	0.008	3.308	0.008			14,961,000	15,004,366	102.27%	15,299,873	-	15,299,873	Government/ Agency
CLP046	64970M7T4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.95%	11/1/2043	0.113	0.000	0.113	0.000			4,190,000	4,190,000	100.24%	4,200,182	-	4,200,182	AA
CLP059	64966TCZ5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.78%	8/1/2026	3.806	0.008	3.806	0.008			12,500,000	12,500,557	102.94%	12,867,500	-	12,867,500	AA
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	8.500	0.002	8.439	0.002			1,305,000	1,305,000	103.57%	1,351,641	-	1,351,641	AA
CLP069	64972BXB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	11.336	0.002	11.171	0.002			1,190,000	1,190,000	103.81%	1,235,363	-	1,235,363	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	13.406	0.002	13.057	0.002			1,120,000	1,120,000	103.76%	1,162,090	-	1,162,090	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	14.728	0.001	14.298	0.001			455,000	455,000	103.70%	471,817	-	471,817	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	5.761	0.005	5.751	0.005			5,000,000	5,103,050	107.87%	5,393,400	-	5,393,400	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	10.214	0.009	10.096	0.009			5,000,000	5,000,000	106.36%	5,317,800	-	5,317,800	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	13.083	0.018	12.837	0.018			8,305,000	8,305,000	105.72%	8,780,378	-	8,780,378	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.653	0.126	16.108	0.122			45,000,000	45,000,000	105.79%	47,607,300	-	47,607,300	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	10.049	0.007	9.943	0.007			4,405,000	4,405,000	106.15%	4,676,084	-	4,676,084	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	5.619	0.005	5.615	0.005			5,000,000	5,000,000	107.48%	5,373,750	-	5,373,750	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	5.111	0.008	5.418	0.009			9,845,000	9,842,348	103.42%	10,181,896	-	10,181,896	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	13.612	0.030	13.271	0.029			12,500,000	12,386,957	108.32%	13,540,000	-	13,540,000	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/15/2020	0.694	0.002	0.694	0.002			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	2.609	0.010	2.609	0.010			24,201,132	24,201,132	101.53%	24,571,168	-	24,571,168	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	12.069	0.059	11.883	0.058			25,000,000	25,000,000	122.56%	30,639,500	-	30,639,500	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	14.957	0.040	14.600	0.039			15,000,000	15,000,210	110.44%	16,565,250	-	16,565,250	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	17.039	0.030	16.495	0.029			10,000,000	10,000,140	109.99%	10,998,900	-	10,998,900	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.646	0.033	17.954	0.032			10,000,000	10,000,141	110.31%	11,030,900	-	11,030,900	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.700	0.037	18.048	0.036			12,000,000	12,000,000	104.55%	12,546,000	-	12,546,000	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.523	0.069	19.717	0.066			20,000,000	20,000,000	105.22%	21,043,800	-	21,043,800	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.742	0.073	20.875	0.070			20,000,000	20,000,000	105.57%	21,114,400	-	21,114,400	AA
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	2.452	0.000	2.452	0.000			50,001	50,093	102.43%	379,752	13,519,999	13,899,751	AA
CLP106	55299AWR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	1.511	0.003	1.511	0.003			11,180,508	11,180,706	101.68%	11,681,820	18,659,492	30,341,312	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.659	0.032	21.741	0.030			8,340,000	8,344,693	104.69%	8,730,979	-	8,730,979	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	2.683	0.004	2.683	0.004			8,750,000	8,754,447	100.72%	8,813,350	-	8,813,350	AA
CPM022	999753627	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	5.40%	4/1/2047	0.085	0.000	0.085	0.000			7,813,782	7,816,044	99.84%	7,801,280	-	7,801,280	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.088	0.000	0.088	0.000			2,981,595	2,990,560	99.81%	2,975,930	-	2,975,930	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.083	0.000	0.083	0.000			904,501	914,404	99.84%	903,054	-	903,054	AA
CLM014	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	7/25/2039	13.286	0.000	12.956	0.000			100,000	(24,480)	112.80%	1,828,000	13,400,000	15,228,000	not rated
CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.50%	9/1/2021	1.426	0.000	1.426	0.000			1,470,697	1,299,734	101.69%	1,760,321	15,666,803	17,427,124	not rated

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						DURATION	EFF DUR ¹	DURATION	SPRD DUR							
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	3.78%	12/19/2024	0.029	0.000	4.359	0.001	1,713,753	1,644,865	100.02%	1,717,197	15,508,153	17,225,350	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	3.78%	12/19/2024	0.029	0.000	4.359	0.004	5,163,368	4,832,255	100.02%	5,179,923	77,614,727	82,794,650	not rated
TNT118	912828R36	US Treasury	US Treasury	1.63%	5/15/2026	5.895	0.010	0.000	0.000	10,000,000	10,061,119	103.69%	10,369,276	-	10,369,276	Government/ Agency
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	7.624	0.014	0.000	0.000	10,000,000	9,836,687	114.45%	11,445,183	-	11,445,183	Government/ Agency
TNT123	9128285M8	US Treasury	US Treasury	3.13%	11/15/2028	7.717	0.029	0.000	0.000	20,000,000	20,439,481	116.83%	23,365,580	-	23,365,580	Government/ Agency
TNT127	9128286B1	US Treasury	US Treasury	2.63%	2/15/2029	8.096	0.036	0.000	0.000	25,000,000	26,286,473	112.95%	28,237,230	-	28,237,230	Government/ Agency
TNT129	912828YB0	US Treasury	US Treasury	1.63%	8/15/2029	8.813	0.065	0.000	0.000	45,000,000	44,738,318	104.51%	47,027,327	-	47,027,327	Government/ Agency
TNT130	912810SJ8	US Treasury	US Treasury	2.25%	8/15/2049	22.960	0.103	0.000	0.000	25,000,000	26,191,678	113.49%	28,373,025	-	28,373,025	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	8.950	0.045	0.000	0.000	30,000,000	30,036,778	105.69%	31,708,341	-	31,708,341	Government/ Agency
TNT132	912828YX2	US Treasury	US Treasury	1.75%	12/31/2026	6.455	0.021	0.000	0.000	20,000,000	19,940,516	104.71%	20,942,604	-	20,942,604	Government/ Agency
TNT133	912810SL3	US Treasury	US Treasury	2.00%	2/15/2050	23.777	0.121	0.000	0.000	30,000,000	31,615,910	107.72%	32,316,261	-	32,316,261	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	(45,950)	-	(45,950)	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	60,854,783	60,852,130	100.00%	60,852,130	-	60,852,130	Government/ Agency

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