

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
June 30, 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									
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	4.28%	7/1/2033	0.660	0.000	3.860	0.000	722,574	724,315	105.01%	758,781	-	758,781	Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	3.61%	5/1/2033	0.895	0.000	3.923	0.000	326,908	327,761	105.28%	344,177	-	344,177	Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.27%	8/1/2033	0.507	0.000	4.014	0.000	331,809	331,554	105.28%	349,337	-	349,337	Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.16%	8/1/2033	0.736	0.000	4.212	0.000	652,280	651,575	105.28%	686,736	-	686,736	Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.94%	11/1/2033	0.378	0.000	4.183	0.001	1,180,108	1,180,518	102.82%	1,213,398	-	1,213,398	Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	4.22%	7/1/2033	0.761	0.000	4.230	0.000	185,005	184,387	104.02%	192,436	-	192,436	Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	3.48%	8/1/2033	0.513	0.000	3.961	0.000	135,257	135,068	103.33%	139,759	-	139,759	Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	0.43%	3/25/2037	1.680	0.000	4.688	0.000	196,098	194,498	99.54%	195,202	-	195,202	Government/ Agency
AFN021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	3.36%	4/1/2034	0.839	0.000	3.827	0.000	598,113	608,731	104.82%	626,922	-	626,922	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	3.68%	11/1/2034	0.547	0.000	4.154	0.000	383,012	390,056	105.00%	402,151	-	402,151	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.58%	4/25/2037	1.589	0.000	4.389	0.000	428,271	427,012	100.16%	428,973	-	428,973	Government/ Agency
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.73%	3/25/2042	1.576	0.001	4.699	0.004	5,601,665	5,610,098	100.72%	5,641,952	-	5,641,952	Government/ Agency
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.68%	6/25/2042	1.746	0.002	5.236	0.005	6,228,380	6,233,365	100.48%	6,258,409	-	6,258,409	Government/ Agency
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	0.64%	10/25/2042	1.625	0.001	5.182	0.003	3,620,423	3,634,529	100.45%	3,636,862	-	3,636,862	Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.78%	10/25/2043	1.674	0.002	5.705	0.006	7,075,086	7,106,979	100.87%	7,136,530	-	7,136,530	Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	0.50%	6/25/2037	1.652	0.000	4.603	0.001	1,053,454	1,053,671	99.83%	1,051,695	-	1,051,695	Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	3.98%	10/1/2042	0.580	0.000	4.770	0.003	3,336,946	3,404,484	103.24%	3,445,218	-	3,445,218	Government/ Agency
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	3.69%	2/1/2045	0.497	0.000	4.183	0.003	4,540,662	4,622,949	103.19%	4,685,575	-	4,685,575	Government/ Agency
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.72%	6/1/2033	0.852	0.000	4.249	0.000	101,673	101,527	105.08%	106,837	-	106,837	Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.20%	10/1/2033	0.643	0.000	4.188	0.000	288,105	286,529	105.28%	303,324	-	303,324	Government/ Agency
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.40%	7/1/2035	0.627	0.000	4.103	0.000	111,779	111,570	105.15%	117,541	-	117,541	Government/ Agency
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.48%	2/15/2036	1.123	0.000	2.903	0.000	628,549	628,549	99.91%	628,000	-	628,000	Government/ Agency
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.53%	4/15/2036	1.608	0.000	4.500	0.000	429,574	429,271	99.96%	429,400	-	429,400	Government/ Agency
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.68%	11/15/2040	1.597	0.001	4.548	0.003	4,784,240	4,762,761	100.56%	4,810,866	-	4,810,866	Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.53%	1/15/2043	1.694	0.001	5.548	0.003	3,359,607	3,363,722	99.89%	3,355,966	-	3,355,966	Government/ Agency
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.68%	10/15/2040	1.561	0.001	4.485	0.002	2,284,376	2,290,189	100.56%	2,297,141	-	2,297,141	Government/ Agency
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.58%	8/15/2043	1.719	0.001	5.232	0.003	3,637,635	3,636,010	100.15%	3,643,089	-	3,643,089	Government/ Agency
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.66%	10/15/2040	1.745	0.001	5.067	0.002	2,855,807	2,853,771	100.53%	2,870,855	-	2,870,855	Government/ Agency
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.68%	6/15/2044	1.502	0.001	4.563	0.004	5,425,393	5,446,854	100.47%	5,450,854	-	5,450,854	Government/ Agency
AFR023	3137BGNX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.68%	12/15/2043	1.255	0.000	3.640	0.001	1,929,360	1,936,750	100.45%	1,938,013	-	1,938,013	Government/ Agency
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.85%	8/15/2037	1.620	0.001	4.491	0.002	2,975,451	3,005,678	101.05%	3,006,827	-	3,006,827	Government/ Agency
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.73%	11/15/2040	1.505	0.001	4.911	0.003	3,336,537	3,363,444	100.62%	3,357,295	-	3,357,295	Government/ Agency
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.51%	5/15/2037	1.678	0.000	4.751	0.000	76,122	76,105	99.84%	76,003	-	76,003	Government/ Agency
FRS296	3128MMCL5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	9/1/2020	0.122	0.000	0.122	0.000	4,923	4,923	100.31%	4,938	-	4,938	Government/ Agency
FRS317	3128PEK80	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	6.00%	7/1/2021	0.476	0.000	0.479	0.000	10,921	10,921	102.18%	11,159	-	11,159	Government/ Agency
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.699	0.000	0.707	0.000	65,489	65,463	102.48%	67,115	-	67,115	Government/ Agency
FRS344	3128MBGS0	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.760	0.000	0.769	0.000	21,022	21,021	102.74%	21,597	-	21,597	Government/ Agency
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.727	0.000	0.738	0.000	5,391	5,391	102.61%	5,531	-	5,531	Government/ Agency
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.558	0.000	1.670	0.000	33,842	33,878	105.70%	35,770	-	35,770	Government/ Agency
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.568	0.000	1.677	0.000	15,833	15,850	105.70%	16,736	-	16,736	Government/ Agency
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	1.520	0.000	1.620	0.000	9,223	9,232	105.70%	9,748	-	9,748	Government/ Agency
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.512	0.000	1.596	0.000	365,978	368,487	105.70%	386,824	-	386,824	Government/ Agency
FRS397	3128PSFN2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2020	0.091	0.000	0.089	0.000	401	379	100.08%	401	-	401	Government/ Agency
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.633	0.000	1.752	0.000	53,780	54,211	105.70%	56,843	-	56,843	Government/ Agency
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.518	0.000	1.642	0.000	25,050	25,236	105.70%	26,476	-	26,476	Government/ Agency
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.755	0.000	1.888	0.000	2,881	2,904	105.70%	3,045	-	3,045	Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.564	0.000	1.692	0.000	1,530	1,542	105.70%	1,617	-	1,617	Government/ Agency
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.437	0.000	1.535	0.000	4,823	4,857	105.70%	5,098	-	5,098	Government/ Agency
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.484	0.000	1.572	0.000	31,704	31,943	105.70%	33,510	-	33,510	Government/ Agency
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.678	0.000	1.820	0.000	104,705	105,536	105.79%	110,767	-	110,767	Government/ Agency
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.878	0.000	2.063	0.000	2,793	2,817	105.80%	2,954	-	2,954	Government/ Agency
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.921	0.000	2.132	0.000	27,862	28,109	105.79%	29,475	-	29,475	Government/ Agency
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.851	0.000	2.054	0.000	18,996	19,166	105.79%	20,096	-	20,096	Government/ Agency
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.838	0.000	2.050	0.000	90,903	91,785	105.79%	96,166	-	96,166	Government/ Agency

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FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.724	0.000	1.860	0.000	44,379	44,790	105.83%	46,966	-	46,966	Government/ Agency
FRS417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.734	0.000	2.017	0.000	22,785	23,000	105.79%	24,104	-	24,104	Government/ Agency
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.067	0.000	1.091	0.000	455,046	462,255	104.03%	473,387	-	473,387	Government/ Agency
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.280	0.000	2.510	0.000	374,034	378,098	105.41%	394,279	-	394,279	Government/ Agency
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.750	0.000	1.956	0.000	15,407	15,537	105.19%	16,207	-	16,207	Government/ Agency
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	2.217	0.000	2.436	0.000	189,517	191,637	106.69%	202,203	-	202,203	Government/ Agency
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.966	0.000	2.199	0.000	251,837	254,589	106.10%	267,199	-	267,199	Government/ Agency
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.139	0.000	2.357	0.000	225,838	228,330	106.23%	239,897	-	239,897	Government/ Agency
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	1.854	0.001	2.007	0.001	3,484,100	3,514,777	105.19%	3,665,061	-	3,665,061	Government/ Agency
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.974	0.000	2.208	0.000	167,402	169,326	105.41%	176,463	-	176,463	Government/ Agency
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	2.216	0.000	2.643	0.000	772,831	782,734	105.69%	816,835	-	816,835	Government/ Agency
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.015	0.000	1.035	0.000	112,520	114,201	103.81%	116,802	-	116,802	Government/ Agency
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.733	0.000	1.973	0.000	211,067	213,765	105.79%	223,286	-	223,286	Government/ Agency
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.734	0.000	1.874	0.001	1,658,595	1,684,282	105.79%	1,754,619	-	1,754,619	Government/ Agency
FSF664	31407DPY5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	8/1/2020	0.068	0.000	0.068	0.000	1,338	1,338	100.10%	1,340	-	1,340	Government/ Agency
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.538	0.000	1.686	0.000	472,542	473,160	105.67%	499,350	-	499,350	Government/ Agency
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.536	0.000	1.648	0.000	976	977	105.67%	1,032	-	1,032	Government/ Agency
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.702	0.000	1.808	0.000	17,664	17,693	105.67%	18,666	-	18,666	Government/ Agency
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.673	0.000	1.775	0.000	11,799	11,813	105.67%	12,468	-	12,468	Government/ Agency
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.643	0.000	1.754	0.000	43,058	43,114	105.67%	45,501	-	45,501	Government/ Agency
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.505	0.000	1.636	0.000	30,101	30,133	105.67%	31,808	-	31,808	Government/ Agency
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.607	0.000	1.708	0.000	22,959	22,986	105.67%	24,261	-	24,261	Government/ Agency
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.692	0.000	1.789	0.000	752	753	105.67%	795	-	795	Government/ Agency
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	1.498	0.000	1.573	0.000	2,215	2,217	105.67%	2,341	-	2,341	Government/ Agency
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.741	0.000	1.862	0.000	13,844	13,859	105.67%	14,630	-	14,630	Government/ Agency
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.571	0.000	1.694	0.000	727,257	728,242	105.67%	768,515	-	768,515	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.661	0.000	1.744	0.000	713,849	715,753	105.57%	753,600	-	753,600	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.650	0.000	1.782	0.000	712,243	714,935	105.75%	753,206	-	753,206	Government/ Agency
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.519	0.000	1.652	0.000	516,140	518,162	105.30%	543,469	-	543,469	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.512	0.000	1.611	0.000	11,006	11,036	105.11%	11,568	-	11,568	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.686	0.000	1.786	0.000	269,491	270,292	105.75%	284,978	-	284,978	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.711	0.000	1.838	0.000	6,342	6,361	105.92%	6,718	-	6,718	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.705	0.000	1.798	0.000	161,286	161,418	105.75%	170,557	-	170,557	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	1.375	0.000	1.455	0.000	160,261	160,949	104.63%	167,680	-	167,680	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.911	0.000	2.150	0.000	209,293	211,762	105.23%	220,232	-	220,232	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	1.455	0.000	1.540	0.000	59,947	60,410	105.67%	63,348	-	63,348	Government/ Agency
FSF906	31416BQM3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.431	0.000	0.434	0.000	3	3	100.93%	3	-	3	Government/ Agency
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.759	0.000	1.904	0.000	14,592	14,762	105.77%	15,434	-	15,434	Government/ Agency
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.872	0.000	2.114	0.000	8,426	8,529	105.77%	8,912	-	8,912	Government/ Agency
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.423	0.003	3.302	0.004	6,590,305	6,747,256	106.07%	6,990,422	-	6,990,422	Government/ Agency
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.579	0.000	1.579	0.000	23,072	23,072	110.07%	25,396	-	25,396	Government/ Agency
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	0.994	0.000	0.994	0.000	9,473	9,473	106.21%	10,062	-	10,062	Government/ Agency
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	0.963	0.000	0.963	0.000	9,240	9,240	106.00%	9,795	-	9,795	Government/ Agency
FRS057	31356NL85	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	3/1/2025	1.718	0.000	1.717	0.000	24,538	24,538	111.26%	27,300	-	27,300	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	2.600	0.000	2.597	0.000	1,143	1,143	113.28%	1,295	-	1,295	Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	2.626	0.000	2.624	0.000	642	642	112.31%	722	-	722	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.932	0.000	2.927	0.000	17,747	17,295	116.14%	20,612	-	20,612	Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	2.927	0.000	2.922	0.000	2,622	2,622	115.04%	3,016	-	3,016	Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.820	0.000	2.816	0.000	2,009	2,009	114.73%	2,305	-	2,305	Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	3.025	0.000	3.019	0.000	3,890	3,791	116.56%	4,534	-	4,534	Government/ Agency
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	3.231	0.000	3.225	0.000	13,895	12,932	116.53%	16,192	-	16,192	Government/ Agency
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	2.423	0.000	2.421	0.000	8,919	8,575	112.81%	10,061	-	10,061	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.869	0.000	2.863	0.000	606	606	116.06%	703	-	703	Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	2.539	0.000	2.533	0.000	16,888	16,695	115.16%	19,449	-	19,449	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
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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									
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	3.213	0.000	3.207	0.000	666	666	117.46%	782	-	782	Government/ Agency
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	3.210	0.000	3.205	0.000	664	664	117.62%	781	-	781	Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.597	0.000	2.594	0.000	291	291	114.82%	334	-	334	Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	3.209	0.000	3.205	0.000	12,501	12,504	115.29%	14,413	-	14,413	Government/ Agency
FRS208	31292HVV5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.674	0.000	3.697	0.000	29	167	115.52%	33	-	33	Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	3.558	0.000	3.554	0.000	5,865	5,913	116.55%	6,835	-	6,835	Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	3.444	0.000	3.442	0.000	9,247	9,329	115.94%	10,722	-	10,722	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.803	0.000	3.810	0.000	134,974	136,264	117.95%	159,196	-	159,196	Government/ Agency
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.814	0.000	3.837	0.000	375,615	379,422	117.28%	440,507	-	440,507	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.887	0.000	3.900	0.000	4,875	4,916	117.99%	5,753	-	5,753	Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.940	0.000	3.962	0.000	653,482	659,675	118.05%	771,446	-	771,446	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.891	0.000	3.895	0.000	157,138	158,603	118.31%	185,912	-	185,912	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.927	0.000	3.929	0.000	244,658	247,290	118.58%	290,123	-	290,123	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.788	0.000	3.841	0.000	55,438	56,019	118.48%	65,682	-	65,682	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.846	0.000	3.878	0.000	20,479	20,671	118.25%	24,217	-	24,217	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.360	0.000	3.400	0.000	122,061	122,510	114.76%	140,076	-	140,076	Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.909	0.000	3.909	0.000	48,949	49,402	118.45%	57,980	-	57,980	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.963	0.000	3.960	0.000	34,182	34,546	118.74%	40,588	-	40,588	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.826	0.000	3.836	0.000	138,618	139,433	116.75%	161,829	-	161,829	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	3.666	0.000	3.682	0.000	302,094	305,318	117.21%	354,085	-	354,085	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.849	0.000	3.871	0.000	363,707	365,631	116.73%	424,566	-	424,566	Government/ Agency
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.519	0.000	3.543	0.000	184,882	185,862	115.35%	213,267	-	213,267	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.960	0.000	3.969	0.000	207,670	208,764	116.43%	241,782	-	241,782	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.147	0.000	3.236	0.000	290,377	291,917	114.27%	331,825	-	331,825	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.824	0.000	3.837	0.000	262,837	264,986	118.04%	310,254	-	310,254	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.732	0.000	3.750	0.000	279,851	282,127	117.58%	329,035	-	329,035	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.001	0.000	4.015	0.000	301,117	303,775	118.84%	357,860	-	357,860	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.955	0.000	3.974	0.000	436,337	440,175	118.52%	517,147	-	517,147	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.976	0.000	4.086	0.000	154,566	154,473	114.70%	177,290	-	177,290	Government/ Agency
FRS293	31297NBU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	0.599	0.000	0.615	0.000	13,089	13,199	102.37%	13,400	-	13,400	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.984	0.000	3.992	0.000	88,442	89,111	118.95%	105,203	-	105,203	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.971	0.000	3.978	0.000	137,155	138,315	118.66%	162,751	-	162,751	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.677	0.000	3.687	0.000	49,683	50,141	117.34%	58,297	-	58,297	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.911	0.000	4.121	0.000	48,939	47,831	115.06%	56,310	-	56,310	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	4.024	0.000	4.088	0.000	7,335	7,193	117.09%	8,589	-	8,589	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.992	0.000	4.114	0.000	376,778	373,143	117.30%	441,967	-	441,967	Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.958	0.000	4.071	0.000	220,548	218,399	116.98%	257,996	-	257,996	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	4.230	0.000	4.279	0.000	71,337	70,024	115.48%	82,378	-	82,378	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	4.086	0.000	4.089	0.000	78,680	79,147	119.13%	93,728	-	93,728	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	4.162	0.000	4.238	0.000	378,180	371,171	115.10%	435,268	-	435,268	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	4.098	0.000	4.176	0.000	81,899	80,393	114.87%	94,077	-	94,077	Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	4.189	0.000	4.272	0.000	53,811	53,575	117.26%	63,096	-	63,096	Government/ Agency
FRS330	3128KL RU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.179	0.000	4.179	0.000	136,494	135,221	117.29%	160,090	-	160,090	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.235	0.000	4.285	0.000	74,621	73,907	117.29%	87,523	-	87,523	Government/ Agency
FRS334	3128KLN37	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.631	0.000	3.856	0.000	77,480	76,734	117.36%	90,932	-	90,932	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.241	0.000	4.327	0.000	81,941	79,353	115.54%	94,673	-	94,673	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.132	0.000	4.316	0.000	299,602	290,211	115.59%	346,313	-	346,313	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.296	0.000	4.388	0.000	143,797	139,235	114.89%	165,203	-	165,203	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	4.171	0.000	4.331	0.000	131,568	127,447	115.54%	152,008	-	152,008	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	4.154	0.000	4.168	0.000	268,390	270,513	119.54%	320,843	-	320,843	Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.281	0.000	4.347	0.000	143,397	142,655	117.37%	168,302	-	168,302	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	4.298	0.000	4.352	0.000	364,775	366,878	119.93%	437,458	-	437,458	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	4.265	0.000	4.324	0.000	11,425	11,474	119.77%	13,683	-	13,683	Government/ Agency
FRS358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	4.137	0.000	4.341	0.000	236,853	232,582	117.81%	279,048	-	279,048	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	DURATION	SPRD DUR	DURATION	SPRD DUR							
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.884	0.000	4.264	0.000					33,923	33,613	115.19%	39,075	-	39,075	Government/ Agency
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	4.208	0.000	4.482	0.000					489,578	491,648	115.34%	564,677	-	564,677	Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.233	0.000	4.618	0.000					186,982	187,332	110.07%	205,819	-	205,819	Government/ Agency
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.867	0.000	3.952	0.000					4,327	4,480	119.45%	5,169	-	5,169	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.803	0.000	4.213	0.000					13,906	13,911	111.44%	15,497	-	15,497	Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.154	0.000	4.493	0.000					630,893	631,297	111.44%	703,066	-	703,066	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	3.488	0.001	4.191	0.001					1,066,389	1,078,586	114.24%	1,218,225	-	1,218,225	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	3.770	0.000	4.504	0.000					466,732	471,994	109.50%	511,055	-	511,055	Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.241	0.000	4.800	0.000					179,887	181,914	109.50%	196,970	-	196,970	Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.471	0.001	4.154	0.001					1,371,551	1,388,680	111.28%	1,526,312	-	1,526,312	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.731	0.000	4.149	0.000					316,676	325,705	113.16%	358,341	-	358,341	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	3.601	0.002	4.959	0.003					3,756,696	3,781,767	108.77%	4,086,336	-	4,086,336	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.044	0.000	4.769	0.000					26,702	27,304	109.50%	29,238	-	29,238	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.446	0.003	4.873	0.004					4,922,514	4,980,727	108.77%	5,354,450	-	5,354,450	Government/ Agency
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	3.337	0.001	4.707	0.002					2,342,044	2,369,310	108.77%	2,547,552	-	2,547,552	Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	3.880	0.004	5.290	0.005					5,725,152	5,797,448	107.16%	6,135,318	-	6,135,318	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	3.741	0.005	5.327	0.008					8,723,030	8,812,703	107.16%	9,347,973	-	9,347,973	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	3.700	0.000	5.342	0.001					743,894	757,082	107.16%	797,189	-	797,189	Government/ Agency
FRS433	3132HQB1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	3.789	0.003	5.362	0.004					4,474,046	4,602,318	107.16%	4,794,579	-	4,794,579	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	3.820	0.004	5.483	0.006					6,941,343	7,136,637	107.16%	7,438,641	-	7,438,641	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	4.102	0.003	5.541	0.004					4,385,227	4,510,419	107.16%	4,699,398	-	4,699,398	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	4.657	0.004	5.625	0.005					5,329,878	5,471,284	108.45%	5,780,224	-	5,780,224	Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	1.815	0.001	4.174	0.002					3,482,984	3,609,800	108.65%	3,784,252	-	3,784,252	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.480	0.004	4.884	0.006					7,277,735	7,496,080	108.71%	7,911,787	-	7,911,787	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.340	0.004	4.749	0.005					6,457,721	6,698,102	108.77%	7,024,368	-	7,024,368	Government/ Agency
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	3.147	0.003	4.844	0.004					5,533,640	5,691,880	108.71%	6,015,743	-	6,015,743	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.972	0.002	4.394	0.002					2,376,200	2,466,980	111.44%	2,648,036	-	2,648,036	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	2.994	0.000	4.171	0.001					957,411	995,548	110.44%	1,057,379	-	1,057,379	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.776	0.001	4.603	0.001					1,094,866	1,138,956	111.44%	1,220,118	-	1,220,118	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	4.277	0.000	4.372	0.000					566,890	588,382	112.10%	635,505	-	635,505	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	4.018	0.000	4.044	0.000					410,889	425,962	111.42%	457,807	-	457,807	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	3.589	0.001	4.314	0.001					1,962,785	2,055,875	111.28%	2,184,260	-	2,184,260	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	3.997	0.002	4.462	0.002					2,582,903	2,702,006	111.44%	2,878,385	-	2,878,385	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.017	0.001	4.454	0.002					2,137,358	2,235,031	111.44%	2,381,871	-	2,381,871	Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	4.086	0.001	4.284	0.001					1,052,812	1,101,199	111.44%	1,173,253	-	1,173,253	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	3.107	0.000	4.262	0.000					444,073	465,315	110.44%	490,441	-	490,441	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	3.687	0.000	4.322	0.000					357,517	374,368	111.13%	397,300	-	397,300	Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	3.138	0.001	4.233	0.001					1,077,754	1,128,965	111.13%	1,197,680	-	1,197,680	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	1.877	0.001	3.763	0.003					4,012,979	4,219,501	109.41%	4,390,547	-	4,390,547	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.000	0.001	4.486	0.001					840,641	879,278	111.44%	936,809	-	936,809	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	3.107	0.000	4.315	0.001					746,713	781,794	111.13%	829,803	-	829,803	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	2.267	0.000	3.738	0.001					1,229,092	1,290,689	109.63%	1,347,422	-	1,347,422	Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	3.905	0.002	5.549	0.003					2,946,807	2,890,752	107.10%	3,156,083	-	3,156,083	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.176	0.001	4.398	0.002					2,454,743	2,489,059	107.49%	2,638,688	-	2,638,688	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.607	0.001	4.679	0.001					1,656,631	1,679,826	107.49%	1,780,770	-	1,780,770	Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.157	0.000	4.442	0.001					1,223,086	1,240,177	107.49%	1,314,738	-	1,314,738	Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.247	0.000	4.678	0.000					481,516	488,331	107.49%	517,598	-	517,598	Government/ Agency
FRS484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.384	0.001	3.756	0.004					5,897,185	6,172,881	108.93%	6,424,037	-	6,424,037	Government/ Agency
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.778	0.000	3.805	0.001					920,973	968,486	108.93%	1,003,252	-	1,003,252	Government/ Agency
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.721	0.001	3.603	0.001					2,242,702	2,358,683	108.33%	2,429,607	-	2,429,607	Government/ Agency
FRS488	3128MJVV7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	1.361	0.000	3.673	0.001					1,256,820	1,322,609	108.84%	1,367,925	-	1,367,925	Government/ Agency
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	2.428	0.001	4.372	0.002					2,102,377	2,210,079	109.18%	2,295,459	-	2,295,459	Government/ Agency
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	1.885	0.000	3.919	0.001					1,340,424	1,410,261	108.93%	1,460,177	-	1,460,177	Government/ Agency
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	1.398	0.001	3.866	0.002					2,810,436	2,956,240	109.06%	3,065,032	-	3,065,032	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
June 30, 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									
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	1.204	0.001	3.522	0.003	5,322,072	5,610,203	108.84%	5,792,555	-	5,792,555	Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.515	0.000	3.798	0.001	1,472,604	1,548,749	108.93%	1,604,166	-	1,604,166	Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	1.850	0.002	4.394	0.004	5,625,622	5,812,751	107.34%	6,038,386	-	6,038,386	Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	1.822	0.002	4.405	0.005	7,486,830	7,722,875	107.34%	8,036,154	-	8,036,154	Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	0.611	0.000	3.611	0.001	1,886,784	1,983,944	109.06%	2,057,707	-	2,057,707	Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	1.108	0.001	3.758	0.003	4,490,413	4,722,678	108.93%	4,891,585	-	4,891,585	Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	1.469	0.000	3.796	0.001	1,240,253	1,304,969	108.84%	1,349,894	-	1,349,894	Government/ Agency
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.346	0.002	4.649	0.003	4,256,763	4,356,989	106.40%	4,529,051	-	4,529,051	Government/ Agency
FRS500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.800	0.001	4.310	0.003	4,347,832	4,420,639	106.93%	4,649,008	-	4,649,008	Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	2.032	0.000	3.767	0.000	376,649	401,048	109.10%	410,910	-	410,910	Government/ Agency
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.145	0.002	4.382	0.004	5,831,397	5,965,134	107.49%	6,268,371	-	6,268,371	Government/ Agency
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	0.709	0.000	3.123	0.001	1,846,158	1,965,489	109.09%	2,014,015	-	2,014,015	Government/ Agency
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	2.637	0.000	3.879	0.000	298,387	316,672	110.44%	329,543	-	329,543	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	2.051	0.000	3.375	0.000	367,655	391,528	108.18%	397,734	-	397,734	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	1.394	0.002	4.240	0.006	9,186,283	9,443,808	106.52%	9,785,303	-	9,785,303	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	2.887	0.004	5.763	0.009	9,389,137	9,510,634	105.06%	9,863,942	-	9,863,942	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	3.278	0.001	5.879	0.002	2,044,285	2,070,636	105.06%	2,147,664	-	2,147,664	Government/ Agency
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	4.417	0.002	5.842	0.003	2,664,705	2,697,778	106.09%	2,826,938	-	2,826,938	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	2.561	0.001	5.008	0.001	1,618,811	1,660,865	105.85%	1,713,541	-	1,713,541	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	2.574	0.001	4.892	0.001	1,685,949	1,729,918	106.13%	1,789,349	-	1,789,349	Government/ Agency
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	1.900	0.001	4.798	0.002	2,997,011	3,075,556	105.60%	3,164,897	-	3,164,897	Government/ Agency
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	2.484	0.002	4.921	0.003	4,224,466	4,334,725	105.85%	4,471,673	-	4,471,673	Government/ Agency
FRS515	3132WQG26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	1.729	0.002	4.667	0.004	5,607,319	5,754,428	105.60%	5,921,430	-	5,921,430	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	1.468	0.003	4.199	0.009	13,555,650	13,845,170	106.52%	14,439,587	-	14,439,587	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	1.080	0.001	4.077	0.002	3,649,848	3,737,527	106.21%	3,876,441	-	3,876,441	Government/ Agency
FRS519	3132WGF00	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	-0.552	0.000	3.063	0.002	4,101,878	4,202,049	106.02%	4,348,844	-	4,348,844	Government/ Agency
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	0.770	0.002	3.932	0.010	15,769,614	16,147,749	106.21%	16,748,638	-	16,748,638	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	0.263	0.000	2.787	0.001	2,256,318	2,334,173	107.96%	2,435,951	-	2,435,951	Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	1.095	0.000	3.846	0.001	1,402,107	1,451,581	108.78%	1,525,179	-	1,525,179	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	1.103	0.001	4.079	0.004	5,396,579	5,512,929	106.21%	5,731,615	-	5,731,615	Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	0.900	0.000	3.993	0.001	1,589,321	1,623,852	106.21%	1,687,991	-	1,687,991	Government/ Agency
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	1.087	0.000	4.178	0.001	823,711	841,307	106.02%	873,305	-	873,305	Government/ Agency
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	1.549	0.000	3.917	0.001	1,097,794	1,135,183	108.84%	1,194,842	-	1,194,842	Government/ Agency
FRS529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	0.535	0.000	2.970	0.001	1,613,290	1,668,618	108.15%	1,744,754	-	1,744,754	Government/ Agency
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	0.886	0.000	3.207	0.001	2,020,454	2,089,935	108.18%	2,185,729	-	2,185,729	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	0.646	0.000	3.258	0.002	3,505,239	3,625,616	108.15%	3,790,874	-	3,790,874	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	0.512	0.000	3.244	0.001	2,342,460	2,426,014	107.84%	2,526,023	-	2,526,023	Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	1.163	0.000	3.201	0.001	1,453,858	1,505,714	107.93%	1,569,149	-	1,569,149	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	0.648	0.000	3.155	0.001	1,855,118	1,921,336	107.84%	2,000,490	-	2,000,490	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	1.120	0.000	3.659	0.001	2,349,961	2,433,630	108.15%	2,541,455	-	2,541,455	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	1.466	0.002	3.951	0.007	9,901,286	10,315,039	108.93%	10,785,863	-	10,785,863	Government/ Agency
FRS537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	0.948	0.002	3.502	0.007	12,007,375	12,479,382	108.74%	13,057,126	-	13,057,126	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	0.738	0.000	3.372	0.001	2,032,121	2,104,115	108.15%	2,197,715	-	2,197,715	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	0.272	0.000	3.200	0.001	2,493,061	2,581,774	107.84%	2,688,425	-	2,688,425	Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.148	0.000	3.537	0.001	2,282,236	2,363,440	107.68%	2,457,513	-	2,457,513	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	-0.087	0.000	3.273	0.003	4,858,484	5,031,144	107.71%	5,233,137	-	5,233,137	Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	-0.022	0.000	2.979	0.001	1,121,602	1,161,559	107.84%	1,209,494	-	1,209,494	Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	0.932	0.003	3.225	0.010	17,857,426	18,609,457	108.77%	19,424,201	-	19,424,201	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	0.559	0.000	3.303	0.000	12,264	12,806	108.15%	13,263	-	13,263	Government/ Agency
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	0.587	0.000	3.181	0.000	19,927	20,810	107.84%	21,488	-	21,488	Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	0.130	0.000	2.930	0.000	220,183	230,003	106.93%	235,442	-	235,442	Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	0.647	0.000	3.422	0.000	341,493	356,569	108.18%	369,427	-	369,427	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	0.031	0.000	2.931	0.006	13,123,777	13,708,758	106.93%	14,033,261	-	14,033,261	Government/ Agency
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.650	0.000	0.650	0.000	93	93	103.56%	96	-	96	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									
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.626	0.000	1.626	0.000	160	160	109.74%	175	-	175	Government/ Agency
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.502	0.000	2.497	0.000	9,497	9,355	113.73%	10,801	-	10,801	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.442	0.000	2.439	0.000	22,960	22,960	112.55%	25,841	-	25,841	Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	2.688	0.000	2.685	0.000	1,338	1,338	113.45%	1,518	-	1,518	Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	2.625	0.000	2.622	0.000	873	873	113.46%	991	-	991	Government/ Agency
FSF187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.734	0.000	2.731	0.000	18,836	18,840	112.66%	21,221	-	21,221	Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.876	0.000	2.873	0.000	51,206	51,229	113.42%	58,080	-	58,080	Government/ Agency
FSF191	31380FPS4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.654	0.000	0.671	0.000	4,410	4,410	102.53%	4,522	-	4,522	Government/ Agency
FSF199	31371H DU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	2.708	0.000	2.702	0.000	29,289	29,051	109.49%	32,069	-	32,069	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	2.772	0.000	2.766	0.000	56,759	56,320	109.62%	62,218	-	62,218	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	2.550	0.000	2.545	0.000	28,209	27,929	108.98%	30,742	-	30,742	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.520	0.000	1.520	0.000	15,437	15,469	108.80%	16,796	-	16,796	Government/ Agency
FSF217	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	2.053	0.000	2.051	0.000	54,966	55,119	110.75%	60,873	-	60,873	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	1.033	0.000	1.033	0.000	19,711	19,711	105.35%	20,766	-	20,766	Government/ Agency
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.926	0.000	2.918	0.000	7,426	7,055	117.38%	8,717	-	8,717	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	3.111	0.000	3.106	0.000	7,272	6,992	116.70%	8,486	-	8,486	Government/ Agency
FSF243	31384NU73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/1/2030	0.068	0.000	0.068	0.000	7	7	100.15%	7	-	7	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.209	0.000	3.206	0.000	235	235	115.84%	273	-	273	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	3.067	0.000	3.060	0.000	191	191	116.90%	223	-	223	Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.149	0.000	3.136	0.000	914	914	117.71%	1,076	-	1,076	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.392	0.000	3.388	0.000	56,814	56,903	117.18%	66,576	-	66,576	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	3.062	0.000	3.059	0.000	119,866	120,067	115.69%	138,678	-	138,678	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	1.890	0.000	1.910	0.000	36,082	36,525	111.62%	40,277	-	40,277	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	3.224	0.000	3.213	0.000	26,906	26,959	117.68%	31,663	-	31,663	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	3.613	0.000	3.611	0.000	23,725	23,759	117.67%	27,917	-	27,917	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	3.364	0.000	3.361	0.000	14,076	14,046	115.46%	16,253	-	16,253	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	3.293	0.000	3.281	0.000	65,718	65,872	118.14%	77,641	-	77,641	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	3.418	0.000	3.415	0.000	376	376	116.97%	440	-	440	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	3.300	0.000	3.295	0.000	9,398	9,408	116.62%	10,960	-	10,960	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.449	0.000	1.452	0.000	3,046	3,046	107.80%	3,284	-	3,284	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.446	0.000	3.443	0.000	77,642	77,945	117.59%	91,303	-	91,303	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.403	0.000	3.390	0.000	55,623	55,671	118.59%	65,961	-	65,961	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	3.325	0.000	3.320	0.000	24,163	24,394	117.06%	28,286	-	28,286	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	3.548	0.000	3.550	0.000	1,939	1,953	115.95%	2,248	-	2,248	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.504	0.000	2.499	0.000	29,908	29,908	111.52%	33,354	-	33,354	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.527	0.000	3.521	0.000	253,380	255,198	110.51%	280,018	-	280,018	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.857	0.000	3.860	0.000	140,067	140,109	116.72%	163,493	-	163,493	Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.692	0.000	3.739	0.000	92,594	93,010	115.60%	107,036	-	107,036	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	3.824	0.000	3.889	0.000	72,568	72,889	116.34%	84,423	-	84,423	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.861	0.000	3.890	0.000	166,984	168,010	118.42%	197,734	-	197,734	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.600	0.000	3.624	0.000	61,940	61,845	115.32%	71,430	-	71,430	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.731	0.000	3.786	0.000	340,942	338,720	113.68%	387,578	-	387,578	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.557	0.000	3.573	0.000	136,998	137,513	115.26%	157,909	-	157,909	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.964	0.000	3.967	0.000	164,270	164,899	116.25%	190,962	-	190,962	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.826	0.000	3.847	0.000	84,918	85,212	116.39%	98,832	-	98,832	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.833	0.000	3.850	0.000	97,714	98,038	116.61%	113,943	-	113,943	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.700	0.000	3.718	0.000	303,818	304,573	115.79%	351,799	-	351,799	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.979	0.000	3.981	0.000	116,719	117,007	116.31%	135,756	-	135,756	Government/ Agency
FSF580	31405QN X2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.335	0.000	3.406	0.000	165,009	166,747	115.94%	191,305	-	191,305	Government/ Agency
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.665	0.000	3.794	0.000	232,981	235,272	118.59%	276,287	-	276,287	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	4.021	0.000	4.025	0.000	106,368	106,731	116.54%	123,958	-	123,958	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	3.584	0.000	3.600	0.000	62,326	62,895	116.50%	72,610	-	72,610	Government/ Agency
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.042	0.000	4.056	0.000	229,257	230,836	118.84%	272,454	-	272,454	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	3.808	0.000	3.821	0.000	10,503	10,579	117.77%	12,369	-	12,369	Government/ Agency

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						DURATION	EFF DUR ¹	DURATION	SPRD DUR	DURATION	SPRD DUR	DURATION	SPRD DUR							
FSF643	31406NKE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2035	4.054	0.000	4.051	0.000					110,152	110,459	116.71%	128,558	-	128,558	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	4.090	0.000	4.186	0.000					126,314	126,308	114.87%	145,096	-	145,096	Government/ Agency
FSF645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	4.074	0.000	4.119	0.000					205,714	205,623	115.06%	236,686	-	236,686	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	4.054	0.000	4.149	0.000					315,749	316,204	116.70%	368,485	-	368,485	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	3.990	0.000	4.024	0.000					161,249	161,394	116.23%	187,421	-	187,421	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.794	0.000	3.964	0.000					66,336	66,701	118.55%	78,641	-	78,641	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	4.000	0.000	4.009	0.000					79,263	79,710	118.90%	94,243	-	94,243	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	4.034	0.000	4.067	0.000					71,205	71,303	116.83%	83,188	-	83,188	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.082	0.000	4.113	0.000					90,868	91,465	118.65%	107,818	-	107,818	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.829	0.000	3.850	0.000					34,312	34,307	117.95%	40,471	-	40,471	Government/ Agency
FSF677	31407VN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	3.647	0.000	3.803	0.000					242,994	243,076	119.12%	289,449	-	289,449	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.030	0.000	4.048	0.000					426,693	426,785	118.72%	506,556	-	506,556	Government/ Agency
FSF681	31408BXD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.021	0.000	4.051	0.000					162,726	162,929	119.41%	194,319	-	194,319	Government/ Agency
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	4.075	0.000	4.088	0.000					139,510	139,800	119.41%	166,595	-	166,595	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	4.043	0.000	4.098	0.000					49,872	49,510	116.51%	58,106	-	58,106	Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	4.078	0.000	4.124	0.000					48,784	48,417	116.45%	56,807	-	56,807	Government/ Agency
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.764	0.000	3.822	0.000					36,164	35,902	116.65%	42,186	-	42,186	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.015	0.000	4.098	0.000					296,276	296,404	118.78%	351,923	-	351,923	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.787	0.000	3.817	0.000					260,727	260,858	117.95%	307,538	-	307,538	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.918	0.000	3.950	0.000					141,870	139,762	116.45%	165,203	-	165,203	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	4.102	0.000	4.140	0.000					311,476	306,879	117.23%	365,152	-	365,152	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	3.977	0.000	4.061	0.000					116,324	114,510	116.60%	135,629	-	135,629	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	4.227	0.000	4.257	0.000					75,077	75,226	118.76%	89,164	-	89,164	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	4.047	0.000	4.094	0.000					36,986	37,040	118.67%	43,890	-	43,890	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.277	0.000	4.390	0.000					108,515	106,699	114.79%	124,563	-	124,563	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	4.158	0.000	4.250	0.000					222,126	222,402	119.57%	265,591	-	265,591	Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.263	0.000	4.377	0.000					76,894	75,401	115.50%	88,812	-	88,812	Government/ Agency
FSF754	31411WV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	4.010	0.000	4.074	0.000					1,006	1,011	116.37%	1,171	-	1,171	Government/ Agency
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	4.135	0.000	4.262	0.000					557	560	117.34%	654	-	654	Government/ Agency
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	4.130	0.000	4.272	0.000					15,674	15,756	117.09%	18,352	-	18,352	Government/ Agency
FSF759	31413UZA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.229	0.000	4.261	0.000					7,715	7,755	117.77%	9,086	-	9,086	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	4.179	0.000	4.258	0.000					320	321	117.16%	375	-	375	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	4.096	0.000	4.133	0.000					12,699	12,765	116.80%	14,832	-	14,832	Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.163	0.000	4.241	0.000					7,416	7,455	117.39%	8,706	-	8,706	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	4.131	0.000	4.277	0.000					17,000	17,089	117.27%	19,936	-	19,936	Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.169	0.000	4.262	0.000					13,713	13,785	117.15%	16,064	-	16,064	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.270	0.000	4.368	0.000					163,811	164,701	117.36%	192,244	-	192,244	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	4.329	0.000	4.408	0.000					89,802	89,840	117.64%	105,641	-	105,641	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	4.142	0.000	4.384	0.000					45,863	45,309	115.08%	52,777	-	52,777	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.993	0.000	4.368	0.000					30,360	30,480	112.20%	34,064	-	34,064	Government/ Agency
FSF791	31414TE56	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2038	3.236	0.000	3.712	0.000					297,376	303,125	117.76%	350,197	-	350,197	Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	4.017	0.000	4.068	0.000					300,154	306,013	117.36%	352,259	-	352,259	Government/ Agency
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	4.126	0.000	4.196	0.000					5,651	5,757	117.57%	6,644	-	6,644	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	4.144	0.000	4.265	0.000					44,424	45,557	119.71%	53,177	-	53,177	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	4.091	0.000	4.115	0.000					280,280	289,681	118.31%	331,608	-	331,608	Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.289	0.000	4.585	0.000					124,494	124,775	111.62%	138,956	-	138,956	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.205	0.000	4.477	0.001					692,042	693,614	111.62%	772,436	-	772,436	Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.298	0.001	4.598	0.001					1,408,714	1,414,409	111.62%	1,572,364	-	1,572,364	Government/ Agency
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.110	0.002	4.423	0.002					2,488,391	2,497,031	111.87%	2,783,688	-	2,783,688	Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	4.149	0.000	4.547	0.000					627,167	639,442	114.32%	716,974	-	716,974	Government/ Agency
FSF816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	4.150	0.000	4.399	0.000					42,818	43,646	115.02%	49,249	-	49,249	Government/ Agency
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.309	0.000	4.182	0.000					124,839	127,341	114.32%	142,715	-	142,715	Government/ Agency
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	4.074	0.000	4.342	0.000					265,230	269,128	112.29%	297,836	-	297,836	Government/ Agency
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.434	0.001	4.228	0.001					1,593,484	1,626,595	111.24%	1,772,623	-	1,772,623	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
June 30, 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	DURATION	SPRD DUR							
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.796	0.001	4.411	0.002					2,025,084	2,106,787	114.19%	2,312,534	-	2,312,534	Government/ Agency
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.580	0.000	4.351	0.000					264,519	270,026	111.24%	294,256	-	294,256	Government/ Agency
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.065	0.000	4.630	0.000					240	245	110.11%	265	-	265	Government/ Agency
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.235	0.000	4.428	0.000					351,634	356,824	109.46%	384,913	-	384,913	Government/ Agency
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.258	0.002	4.829	0.002					2,483,327	2,521,274	110.56%	2,745,518	-	2,745,518	Government/ Agency
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.630	0.001	4.623	0.002					2,134,901	2,167,574	109.46%	2,336,954	-	2,336,954	Government/ Agency
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	3.641	0.000	4.262	0.000					318,837	323,995	111.40%	355,179	-	355,179	Government/ Agency
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.317	0.003	4.855	0.003					4,084,416	4,074,205	109.46%	4,470,978	-	4,470,978	Government/ Agency
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	3.535	0.000	4.303	0.000					345,124	350,700	111.40%	384,463	-	384,463	Government/ Agency
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	4.006	0.000	4.457	0.000					205,919	209,209	111.40%	229,390	-	229,390	Government/ Agency
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.406	0.000	4.231	0.000					284,580	289,235	111.24%	316,572	-	316,572	Government/ Agency
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	3.409	0.001	4.305	0.002					2,098,623	2,162,016	114.19%	2,396,512	-	2,396,512	Government/ Agency
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.509	0.001	4.403	0.001					859,240	883,853	114.10%	980,399	-	980,399	Government/ Agency
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	4.031	0.001	4.638	0.001					1,414,132	1,452,420	114.10%	1,613,535	-	1,613,535	Government/ Agency
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	3.201	0.001	4.088	0.001					1,451,204	1,495,958	114.04%	1,654,927	-	1,654,927	Government/ Agency
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	3.795	0.000	4.679	0.000					224,981	225,996	109.46%	246,273	-	246,273	Government/ Agency
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.785	0.001	5.025	0.001					1,476,417	1,498,178	108.74%	1,605,444	-	1,605,444	Government/ Agency
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.782	0.001	4.997	0.001					1,543,199	1,565,947	108.74%	1,678,063	-	1,678,063	Government/ Agency
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.481	0.000	4.772	0.000					288,665	293,010	108.74%	313,892	-	313,892	Government/ Agency
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	3.585	0.001	4.898	0.001					1,026,313	1,041,569	108.74%	1,116,005	-	1,116,005	Government/ Agency
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	3.713	0.001	5.020	0.001					1,443,457	1,469,129	108.68%	1,568,702	-	1,568,702	Government/ Agency
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	3.924	0.000	5.253	0.000					130,556	132,929	107.14%	139,872	-	139,872	Government/ Agency
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	3.972	0.000	5.286	0.001					600,293	610,283	107.14%	643,128	-	643,128	Government/ Agency
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	3.331	0.003	4.887	0.004					4,599,662	4,733,650	108.68%	4,998,761	-	4,998,761	Government/ Agency
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	3.809	0.001	5.338	0.001					1,127,750	1,155,262	107.14%	1,208,224	-	1,208,224	Government/ Agency
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.797	0.001	5.302	0.001					800,583	820,090	107.14%	857,711	-	857,711	Government/ Agency
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	4.007	0.001	5.379	0.001					825,481	845,476	107.14%	884,385	-	884,385	Government/ Agency
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.975	0.001	5.292	0.001					1,111,038	1,138,010	107.14%	1,190,319	-	1,190,319	Government/ Agency
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.942	0.001	5.238	0.001					809,189	829,044	107.14%	866,931	-	866,931	Government/ Agency
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.522	0.000	5.060	0.001					731,375	749,204	107.14%	783,564	-	783,564	Government/ Agency
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	3.801	0.001	5.318	0.001					984,933	1,008,920	107.14%	1,055,216	-	1,055,216	Government/ Agency
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	4.027	0.000	5.249	0.000					545,500	558,710	107.14%	584,426	-	584,426	Government/ Agency
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	3.940	0.000	5.298	0.000					371,591	380,638	107.14%	398,107	-	398,107	Government/ Agency
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	4.187	0.001	5.623	0.001					1,103,735	1,131,220	107.14%	1,182,496	-	1,182,496	Government/ Agency
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	3.258	0.003	5.037	0.005					5,509,955	5,696,728	108.61%	5,984,594	-	5,984,594	Government/ Agency
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	3.079	0.000	4.710	0.000					206,104	213,247	108.61%	223,859	-	223,859	Government/ Agency
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	3.242	0.004	4.909	0.005					6,539,348	6,741,547	108.61%	7,102,662	-	7,102,662	Government/ Agency
FSF884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	3.307	0.000	4.795	0.000					60,915	63,373	108.61%	66,162	-	66,162	Government/ Agency
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	3.372	0.000	4.895	0.000					69,133	71,889	108.68%	75,132	-	75,132	Government/ Agency
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	3.290	0.000	4.950	0.000					119,347	124,146	108.61%	129,628	-	129,628	Government/ Agency
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	3.567	0.000	5.073	0.000					511,578	530,408	108.61%	555,647	-	555,647	Government/ Agency
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.026	0.003	4.218	0.004					5,038,236	5,274,684	110.93%	5,588,890	-	5,588,890	Government/ Agency
FSF921	31417YN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	3.631	0.003	4.340	0.003					4,259,484	4,461,610	111.40%	4,744,991	-	4,744,991	Government/ Agency
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	1.892	0.000	3.548	0.000					255,190	268,449	109.71%	279,971	-	279,971	Government/ Agency
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	3.827	0.000	4.401	0.000					492,340	515,685	111.40%	548,458	-	548,458	Government/ Agency
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.170	0.000	4.550	0.000					474,731	497,467	111.40%	528,842	-	528,842	Government/ Agency
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.883	0.001	4.477	0.001					1,790,533	1,877,662	111.40%	1,994,622	-	1,994,622	Government/ Agency
FSF927	3138X05A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	0.811	0.001	3.781	0.004					6,711,620	7,028,158	109.03%	7,317,464	-	7,317,464	Government/ Agency
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.315	0.000	4.129	0.000					540,177	568,718	108.23%	584,616	-	584,616	Government/ Agency
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.972	0.000	4.089	0.001					1,406,128	1,480,617	108.23%	1,521,807	-	1,521,807	Government/ Agency
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.398	0.001	4.341	0.002					2,196,651	2,312,882	108.23%	2,377,365	-	2,377,365	Government/ Agency
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	1.760	0.003	4.357	0.006					8,786,640	9,123,697	107.30%	9,428,215	-	9,428,215	Government/ Agency
FSF932	3138YTDW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	2.767	0.002	4.762	0.003					4,077,239	4,207,799	106.09%	4,325,702	-	4,325,702	Government/ Agency
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	3.108	0.000	4.370	0.001					937,091	994,136	109.71%	1,028,090	-	1,028,090	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
June 30, 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	DURATION	SPRD DUR							
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	1.192	0.000	3.528	0.001					1,564,384	1,660,151	109.37%	1,710,920	-	1,710,920	Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	2.590	0.004	5.201	0.008					9,593,205	9,948,221	108.93%	10,449,563	-	10,449,563	Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.915	0.002	5.031	0.006					6,626,087	6,871,940	108.17%	7,167,676	-	7,167,676	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.218	0.003	5.106	0.006					7,004,875	7,224,958	105.57%	7,395,277	-	7,395,277	Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	1.866	0.001	4.857	0.003					3,261,992	3,364,332	105.57%	3,443,792	-	3,443,792	Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.734	0.006	5.094	0.012					14,001,694	14,449,781	105.57%	14,782,049	-	14,782,049	Government/ Agency
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	0.072	0.000	3.511	0.004					6,810,738	7,106,906	107.65%	7,331,882	-	7,331,882	Government/ Agency
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.083	0.001	3.182	0.002					3,422,598	3,571,237	108.12%	3,700,532	-	3,700,532	Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	0.980	0.002	3.394	0.006					11,211,457	11,568,089	108.71%	12,188,457	-	12,188,457	Government/ Agency
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.663	0.001	4.474	0.003					4,279,834	4,332,193	106.49%	4,557,562	-	4,557,562	Government/ Agency
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	-0.226	0.000	3.274	0.007					13,055,936	13,604,449	107.81%	14,075,350	-	14,075,350	Government/ Agency
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.387	0.003	4.069	0.008					12,505,724	12,719,211	105.55%	13,200,005	-	13,200,005	Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	1.241	0.001	4.238	0.003					3,900,881	3,971,207	105.99%	4,134,513	-	4,134,513	Government/ Agency
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.269	0.001	4.442	0.004					6,159,188	6,270,051	105.99%	6,528,075	-	6,528,075	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.673	0.001	4.618	0.002					2,385,097	2,428,143	105.99%	2,527,945	-	2,527,945	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.052	0.001	3.968	0.002					3,763,063	3,831,718	105.99%	3,988,441	-	3,988,441	Government/ Agency
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	1.376	0.001	4.070	0.003					5,180,080	5,244,507	106.90%	5,537,270	-	5,537,270	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.643	0.000	4.595	0.001					1,433,176	1,450,441	106.90%	1,532,000	-	1,532,000	Government/ Agency
FSF954	3140GSTL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	0.864	0.001	4.062	0.003					4,885,423	5,024,291	105.71%	5,164,281	-	5,164,281	Government/ Agency
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	1.002	0.000	3.948	0.002					2,932,131	3,008,520	105.71%	3,099,496	-	3,099,496	Government/ Agency
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	0.968	0.000	3.936	0.002					2,895,460	2,970,794	105.71%	3,060,732	-	3,060,732	Government/ Agency
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	0.843	0.001	3.458	0.004					7,687,321	7,889,759	105.71%	8,126,111	-	8,126,111	Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	1.390	0.001	2.898	0.002					4,957,388	5,100,952	105.71%	5,240,353	-	5,240,353	Government/ Agency
FSF959	3140FGY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.538	0.001	4.503	0.002					2,923,900	3,006,426	105.99%	3,099,018	-	3,099,018	Government/ Agency
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	0.766	0.000	3.934	0.001					2,209,462	2,272,223	105.71%	2,335,577	-	2,335,577	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	0.161	0.000	3.438	0.006					10,534,228	11,038,781	107.81%	11,356,746	-	11,356,746	Government/ Agency
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	0.546	0.001	3.339	0.006					10,551,506	11,054,915	107.34%	11,325,912	-	11,325,912	Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	1.270	0.001	4.089	0.002					3,187,672	3,266,887	106.18%	3,384,565	-	3,384,565	Government/ Agency
FSF964	3140FAA22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	0.856	0.000	3.495	0.002					2,721,465	2,789,211	106.18%	2,889,562	-	2,889,562	Government/ Agency
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	1.288	0.001	3.979	0.002					2,911,459	2,983,899	106.18%	3,091,291	-	3,091,291	Government/ Agency
FSF966	3140FHVS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	1.103	0.000	3.781	0.002					2,745,884	2,814,053	105.99%	2,910,341	-	2,910,341	Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.023	0.001	3.988	0.004					6,100,408	6,250,842	105.99%	6,465,774	-	6,465,774	Government/ Agency
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	0.047	0.000	2.991	0.006					11,373,715	11,739,053	106.93%	12,162,261	-	12,162,261	Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	0.790	0.002	3.917	0.009					13,535,309	13,645,975	105.49%	14,278,291	-	14,278,291	Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	1.482	0.000	3.370	0.001					1,654,686	1,711,430	107.93%	1,785,894	-	1,785,894	Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	-0.415	0.000	2.165	0.000					871,932	902,032	107.65%	938,620	-	938,620	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	-0.618	-0.001	2.423	0.003					7,051,158	7,293,845	107.84%	7,603,669	-	7,603,669	Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.535	0.000	2.109	0.000					1,367,658	1,414,941	107.50%	1,470,208	-	1,470,208	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.300	0.000	2.174	0.003					8,926,073	9,252,901	107.50%	9,595,371	-	9,595,371	Government/ Agency
FSF976	3140HTLL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.374	-0.001	2.064	0.004					10,668,377	11,035,631	107.65%	11,484,320	-	11,484,320	Government/ Agency
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	-0.567	0.000	2.065	0.000					164,724	170,396	107.43%	176,962	-	176,962	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	-0.342	0.000	2.287	0.000					427,981	442,686	107.65%	460,714	-	460,714	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	0.039	0.000	2.596	0.005					10,932,093	10,931,298	106.25%	11,614,862	-	11,614,862	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	-0.364	0.000	2.101	0.001					2,766,274	2,860,579	107.40%	2,970,929	-	2,970,929	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	-0.460	-0.001	1.995	0.003					8,577,095	8,869,151	107.40%	9,212,186	-	9,212,186	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	0.841	0.001	2.957	0.003					5,804,765	5,949,412	105.11%	6,101,633	-	6,101,633	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	2.439	0.000	4.953	0.000					229,787	233,247	105.55%	242,529	-	242,529	Government/ Agency
FSF984	3133AOFB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	0.547	0.002	4.639	0.019					24,315,640	24,784,092	106.16%	25,812,535	-	25,812,535	Government/ Agency
FSF985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	2.928	0.010	4.385	0.016					22,002,288	23,443,724	105.83%	23,283,954	-	23,283,954	Government/ Agency
FSF986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	3.954	0.017	6.306	0.027					26,442,998	27,524,402	104.28%	27,574,351	-	27,574,351	Government/ Agency
FSF987	3140X6RS2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	3.553	0.014	5.600	0.021					23,523,160	24,785,843	105.48%	24,812,121	-	24,812,121	Government/ Agency
FSF988	3140KFYU3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	3.426	0.022	5.922	0.037					15,314,430	15,896,547	104.53%	16,007,938	-	16,007,938	Government/ Agency
FSF989	3140QEAf9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.426	0.022	5.922	0.037					30,000,000	31,227,942	104.53%	31,358,538	-	31,358,538	Government/ Agency
FSF990	3133A5B93	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	4.038	0.007	6.290	0.012					11,458,007	11,932,370	104.53%	11,976,878	-	11,976,878	Government/ Agency

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						DURATION	EFF DUR ¹	DURATION	SPRD DUR	DURATION	SPRD DUR	DURATION	SPRD DUR							
FSF991	3133A6EC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	4.368	0.008	6.518	0.012					11,183,105	11,646,086	104.53%	11,689,527	-	11,689,527	Government/ Agency
FSF992	01F022675	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.426	0.022	5.922	0.037					39,427,717	41,322,096	104.27%	41,109,554	-	41,109,554	Government/ Agency
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.550	0.000	1.550	0.000					2,377	2,377	110.07%	2,617	-	2,617	Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.685	0.000	1.684	0.000					2,023	2,023	110.41%	2,234	-	2,234	Government/ Agency
GSF044	36225AFS4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2021	0.161	0.000	0.161	0.000					115	115	100.83%	116	-	116	Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.601	0.000	0.601	0.000					8,564	8,566	103.68%	8,880	-	8,880	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	2.052	0.000	2.051	0.000					3,260	3,260	110.76%	3,610	-	3,610	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	2.023	0.000	2.022	0.000					16,993	17,011	110.62%	18,797	-	18,797	Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.768	0.000	0.768	0.000					3,266	3,262	105.00%	3,429	-	3,429	Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.566	0.000	0.566	0.000					20,659	20,660	103.45%	21,372	-	21,372	Government/ Agency
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.704	0.000	0.704	0.000					10,247	10,251	104.37%	10,695	-	10,695	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	2.113	0.000	2.112	0.000					27,761	27,484	110.19%	30,592	-	30,592	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	2.526	0.000	2.522	0.000					19,079	19,101	113.55%	21,663	-	21,663	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	2.428	0.000	2.425	0.000					110,936	111,187	112.95%	125,303	-	125,303	Government/ Agency
GSF089	36206MDT1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2026	2.042	0.000	2.040	0.000					7,998	8,038	111.68%	8,932	-	8,932	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.913	0.000	1.912	0.000					19,433	19,498	111.01%	21,573	-	21,573	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.168	0.000	2.166	0.000					36,851	36,942	111.68%	41,157	-	41,157	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	1.928	0.000	1.926	0.000					27,665	27,752	111.06%	30,725	-	30,725	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	2.290	0.000	2.288	0.000					32,953	33,156	112.33%	37,016	-	37,016	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	2.207	0.000	2.205	0.000					4,595	4,595	111.95%	5,144	-	5,144	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	2.138	0.000	2.135	0.000					2,610	2,619	112.33%	2,931	-	2,931	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.024	0.000	2.022	0.000					2,376	2,395	111.68%	2,654	-	2,654	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.867	0.000	1.866	0.000					7,840	7,894	110.73%	8,681	-	8,681	Government/ Agency
GSF102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	2.507	0.000	2.503	0.000					6,079	6,132	113.43%	6,895	-	6,895	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.171	0.000	2.173	0.000					22,075	22,205	111.42%	24,595	-	24,595	Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.634	0.000	2.629	0.000					60,460	60,996	114.55%	69,255	-	69,255	Government/ Agency
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.332	0.000	2.327	0.000					4,113	4,160	114.09%	4,693	-	4,693	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	2.468	0.000	2.463	0.000					3,842	3,842	114.23%	4,389	-	4,389	Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.538	0.000	1.538	0.000					9,966	10,035	109.21%	10,884	-	10,884	Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.457	0.000	2.452	0.000					6,188	6,241	114.55%	7,088	-	7,088	Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.092	0.000	2.089	0.000					4,917	4,917	112.49%	5,531	-	5,531	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	2.459	0.000	2.454	0.000					45,403	45,510	114.55%	52,008	-	52,008	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.485	0.000	2.480	0.000					4,873	4,873	114.99%	5,603	-	5,603	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.518	0.000	2.512	0.000					19,374	19,374	114.99%	22,278	-	22,278	Government/ Agency
GSF175	36208WM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.538	0.000	1.537	0.000					6,495	6,517	109.21%	7,093	-	7,093	Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.365	0.000	2.361	0.000					21,110	21,170	112.37%	23,722	-	23,722	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.637	0.000	2.633	0.000					143,954	144,594	113.13%	162,861	-	162,861	Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.493	0.000	2.490	0.000					10,372	10,398	112.48%	11,666	-	11,666	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.861	0.000	2.857	0.000					45,394	45,394	113.01%	51,299	-	51,299	Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	2.687	0.000	2.684	0.000					1,554	1,554	112.87%	1,754	-	1,754	Government/ Agency
GSF198	36209SWA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.440	0.000	2.435	0.000					18,421	18,602	113.03%	20,821	-	20,821	Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.661	0.000	2.654	0.000					34,742	34,798	114.25%	39,694	-	39,694	Government/ Agency
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.783	0.000	2.778	0.000					52,204	52,513	113.86%	59,438	-	59,438	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	2.153	0.000	2.150	0.000					20,922	21,343	112.88%	23,616	-	23,616	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.631	0.000	1.631	0.000					58,202	58,359	110.01%	64,029	-	64,029	Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.979	0.000	2.971	0.000					10,135	10,135	117.22%	11,879	-	11,879	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.370	0.000	2.365	0.000					23,774	23,946	115.35%	27,423	-	27,423	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.365	0.000	2.361	0.000					1,426	1,426	114.57%	1,633	-	1,633	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.798	0.000	2.790	0.000					37,735	38,259	116.78%	44,065	-	44,065	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.908	0.000	1.907	0.000					11,207	11,268	110.77%	12,414	-	12,414	Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	2.749	0.000	2.756	0.000					20,175	20,254	113.24%	22,846	-	22,846	Government/ Agency
GSF239	36208YLVW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	2.777	0.000	2.773	0.000					80,390	80,539	113.86%	91,530	-	91,530	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	2.255	0.000	2.253	0.000					17,130	17,206	111.68%	19,131	-	19,131	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.822	0.000	2.818	0.000					135,389	135,694	114.06%	154,421	-	154,421	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
June 30, 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									
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.886	0.000	2.897	0.000	93,224	93,301	113.96%	106,237	-	106,237	Government/ Agency
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	3.114	0.000	3.124	0.000	6,148	6,275	116.61%	7,169	-	7,169	Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	2.949	0.000	2.959	0.000	17,083	17,382	115.49%	19,729	-	19,729	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	3.009	0.000	3.000	0.000	2,735	2,865	117.15%	3,205	-	3,205	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	3.630	0.000	3.643	0.000	115,146	115,393	113.89%	131,142	-	131,142	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	3.556	0.000	3.567	0.000	114,271	115,601	115.44%	131,914	-	131,914	Government/ Agency
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	3.777	0.000	3.802	0.000	648,554	650,054	114.53%	742,808	-	742,808	Government/ Agency
GSF275	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.562	0.000	3.580	0.000	74,510	75,146	115.59%	86,122	-	86,122	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.566	0.000	3.570	0.000	72,344	72,983	116.15%	84,025	-	84,025	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	3.765	0.000	3.780	0.000	18,057	18,240	116.42%	21,021	-	21,021	Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	3.561	0.000	3.564	0.000	95,289	96,225	116.01%	110,544	-	110,544	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.217	0.000	4.235	0.000	6,866	6,829	118.49%	8,135	-	8,135	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.208	0.000	4.224	0.000	57,367	57,073	118.42%	67,931	-	67,931	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	4.227	0.000	4.346	0.000	507,555	504,947	118.07%	599,251	-	599,251	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	4.248	0.000	4.321	0.000	314,567	312,563	116.92%	367,803	-	367,803	Government/ Agency
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.934	0.000	4.155	0.000	326,900	324,847	116.31%	380,211	-	380,211	Government/ Agency
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.779	0.000	4.018	0.000	28,004	27,823	117.19%	32,817	-	32,817	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	4.148	0.000	4.286	0.000	86,052	85,509	116.64%	100,375	-	100,375	Government/ Agency
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.168	0.000	4.487	0.001	696,164	702,787	110.50%	769,287	-	769,287	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	3.820	0.001	4.484	0.001	1,139,582	1,150,567	110.72%	1,261,729	-	1,261,729	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	3.990	0.000	4.477	0.000	539,828	545,011	110.56%	596,807	-	596,807	Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	3.274	0.001	4.241	0.001	1,390,388	1,415,234	111.94%	1,556,380	-	1,556,380	Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	2.550	0.000	2.545	0.000	59,383	59,383	104.70%	62,176	-	62,176	Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	3.073	0.000	3.070	0.000	1,336	1,336	114.07%	1,524	-	1,524	Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.862	0.000	2.855	0.000	71,441	71,441	105.36%	75,273	-	75,273	Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	3.210	0.000	3.203	0.000	175	175	117.32%	205	-	205	Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	3.008	0.000	2.998	0.000	38,839	39,429	101.44%	39,398	-	39,398	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	1.892	0.000	1.891	0.000	259	259	112.10%	290	-	290	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	3.589	0.000	3.574	0.000	139,015	138,913	110.95%	154,237	-	154,237	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	2.105	0.000	2.188	0.000	97,954	98,169	107.53%	105,330	-	105,330	Government/ Agency
CMB038	233050AC7	DBUBS 2011-LC1A A3	AAA PRIVATE-LABEL CMBS	5.00%	11/10/2046	0.422	0.001	0.422	0.001	12,184,591	12,440,871	100.32%	12,223,825	-	12,223,825	AAA
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	1.187	0.002	1.187	0.002	9,426,461	9,802,757	102.13%	9,627,012	-	9,627,012	AAA
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	2.307	0.004	2.307	0.004	10,000,000	10,140,249	102.77%	10,276,820	-	10,276,820	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	2.425	0.008	2.425	0.008	20,000,000	20,335,706	103.61%	20,721,110	-	20,721,110	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	3.215	0.004	3.212	0.004	7,000,000	7,159,338	108.91%	7,623,471	-	7,623,471	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	3.337	0.003	3.334	0.003	5,000,000	5,114,867	108.37%	5,418,650	-	5,418,650	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	3.390	0.011	3.387	0.011	20,000,000	20,461,164	108.49%	21,698,942	-	21,698,942	AAA
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	3.451	0.003	3.448	0.003	5,000,000	5,115,476	108.49%	5,424,422	-	5,424,422	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	3.615	0.003	3.610	0.003	5,000,000	5,119,843	108.44%	5,422,157	-	5,422,157	AAA
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	3.621	0.001	3.616	0.001	2,250,000	2,301,722	108.15%	2,433,327	-	2,433,327	AAA
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	3.355	0.004	3.352	0.004	6,825,000	7,128,555	108.59%	7,411,185	-	7,411,185	AAA
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	3.760	0.005	3.754	0.005	8,000,000	8,183,593	107.52%	8,601,470	-	8,601,470	AAA
GCL142	36196PN32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15%	9/15/2051	0.081	0.000	0.081	0.000	17,411,698	17,473,741	101.55%	17,688,164	454,802	18,142,966	Government/ Agency
GCL144	3617ATH89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	8/15/2059	5.509	0.032	5.483	0.032	33,760,957	34,651,567	110.96%	37,654,497	1,773,443	39,427,940	Government/ Agency
GCL152	3617H3XQ1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.20%	8/15/2060	4.219	0.034	4.209	0.034	45,546,990	46,505,639	115.46%	52,929,846	2,212,210	55,142,056	Government/ Agency
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	6.501	0.027	6.463	0.027	23,656,462	23,960,148	110.97%	28,037,625	16,283,038	44,320,663	Government/ Agency
GCL154	3617H4U74	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.19%	5/15/2060	4.079	0.019	4.071	0.019	27,073,388	27,459,636	115.19%	31,416,409	1,516,612	32,933,021	Government/ Agency
GCL156	3617HVVW5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.40%	9/15/2060	4.206	0.005	4.197	0.005	6,213,838	6,423,808	115.63%	7,652,000	2,986,162	10,638,162	Government/ Agency
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	4.143	0.001	4.134	0.001	1,202,669	1,245,750	115.67%	1,563,104	1,097,331	2,660,435	Government/ Agency
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	6.053	0.004	6.019	0.004	3,929,239	4,147,073	115.73%	5,049,084	3,190,061	8,239,145	Government/ Agency
GCL160	3617AU3E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	4.403	0.006	4.392	0.006	7,796,200	8,034,696	117.29%	9,144,420	-	9,144,420	Government/ Agency
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	5/15/2061	5.580	0.005	5.553	0.005	5,177,593	5,441,807	112.97%	11,913,120	46,762,807	58,675,927	Government/ Agency
GCL164	3617JMZN2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	11/15/2060	5.541	0.007	5.515	0.007	7,493,188	7,930,075	112.46%	9,301,693	7,015,712	16,317,405	Government/ Agency
GCL165	3617JMZL6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	4/15/2061	6.219	0.012	6.184	0.012	11,544,572	12,742,719	111.34%	15,419,840	22,640,628	38,060,468	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
June 30, 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	DURATION	SPRD DUR							
GCL166	3617JMVZ4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41%	9/15/2061	7.044	0.009	7.001	0.009					7,759,809	9,451,810	109.36%	11,716,792	34,525,591	46,242,383	Government/ Agency
GCL167	3617JMZT9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.43%	11/15/2061	9.122	0.011	9.019	0.011					7,344,922	9,151,553	109.18%	12,257,907	46,144,878	58,402,785	Government/ Agency
GCL168	FWDGCL168	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.67%	5/15/2062	9.645	0.000	9.521	0.000					-	890,000	103.50%	1,247,353	35,600,000	36,847,353	Government/ Agency
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	2.882	0.016	2.881	0.016					33,168,665	33,322,955	107.39%	35,619,531	-	35,619,531	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	1.663	0.005	1.663	0.005					17,745,000	17,739,639	103.94%	18,444,153	-	18,444,153	Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	3.820	0.002	3.813	0.002					2,525,760	2,430,375	110.62%	2,794,011	-	2,794,011	Government/ Agency
GMF230	36195CUT7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.70%	10/15/2056	4.222	0.002	4.212	0.002					3,291,342	3,452,161	111.24%	3,661,229	-	3,661,229	Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	4.395	0.003	4.383	0.003					3,910,655	4,245,035	110.55%	4,323,124	-	4,323,124	Government/ Agency
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	4.564	0.011	4.547	0.011					14,854,268	15,358,533	109.44%	16,256,972	-	16,256,972	Government/ Agency
GMF240	36176WXL0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.50%	5/15/2038	2.634	0.008	2.634	0.008					17,615,279	18,892,644	106.69%	18,794,075	-	18,794,075	Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	4.304	0.032	4.291	0.032					43,589,187	46,157,759	109.32%	47,649,825	-	47,649,825	Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	5.191	0.025	5.169	0.025					28,932,451	29,458,885	109.19%	31,589,954	-	31,589,954	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	5.121	0.012	5.100	0.012					13,836,043	14,340,590	110.05%	15,227,188	-	15,227,188	Government/ Agency
GMF253	36186PST2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	3/15/2057	5.805	0.022	5.774	0.022					22,428,547	23,256,106	108.82%	24,407,552	-	24,407,552	Government/ Agency
GMF255	36193DFL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.68%	6/15/2057	4.814	0.022	4.797	0.022					26,843,567	27,594,846	110.99%	29,792,548	-	29,792,548	Government/ Agency
GMF256	36183YAA6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.55%	4/15/2057	0.081	0.001	0.081	0.001					41,748,332	42,808,641	101.63%	42,430,583	-	42,430,583	Government/ Agency
GMF257	36189YWX6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	4/15/2057	4.950	0.021	4.932	0.021					24,614,977	25,299,407	109.31%	26,905,967	-	26,905,967	Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	4.909	0.014	4.890	0.014					16,887,270	17,448,701	109.17%	18,436,424	-	18,436,424	Government/ Agency
GMF262	36195P2T9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.40%	3/15/2057	5.336	0.005	5.312	0.005					5,024,935	5,064,642	109.97%	5,525,746	-	5,525,746	Government/ Agency
GMF264	36197F6Y4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.49%	8/15/2058	5.604	0.011	5.576	0.011					11,102,102	11,369,573	110.26%	12,240,944	-	12,240,944	Government/ Agency
GMF268	36195P2Z5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.35%	8/15/2059	6.188	0.007	6.152	0.007					6,623,686	6,821,319	113.06%	7,488,852	-	7,488,852	Government/ Agency
GMF269	3617GOQY9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.48%	5/15/2059	5.431	0.010	5.406	0.010					11,018,462	11,245,817	111.19%	12,251,318	-	12,251,318	Government/ Agency
GMF270	3617MRWK6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.51%	3/15/2053	6.073	0.049	6.038	0.049					46,486,328	50,260,184	110.97%	51,587,412	-	51,587,412	Government/ Agency
GMF271	3617BWEK7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	7.524	0.056	7.477	0.055					44,267,291	45,144,346	107.88%	47,754,359	-	47,754,359	Government/ Agency
GMF273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	5.818	0.060	5.787	0.059					60,130,698	60,141,553	110.09%	66,198,847	-	66,198,847	Government/ Agency
GMF274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	5.148	0.009	5.127	0.009					10,406,391	10,568,271	111.18%	11,570,003	-	11,570,003	Government/ Agency
GMF276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	6.593	0.035	6.554	0.035					31,481,420	33,676,346	109.18%	34,371,131	-	34,371,131	Government/ Agency
GMF277	3617ATHZ9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.25%	6/15/2059	6.128	0.033	6.093	0.032					31,132,301	31,753,310	110.62%	34,438,084	-	34,438,084	Government/ Agency
GMF278	3617G6TG2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.57%	11/15/2059	6.042	0.052	6.008	0.051					49,346,011	50,082,337	112.30%	55,416,459	-	55,416,459	Government/ Agency
GMF279	3617GORF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	5.892	0.016	5.859	0.016					15,797,903	16,112,122	112.54%	17,778,755	-	17,778,755	Government/ Agency
GMF280	3617GOQU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	5.882	0.018	5.850	0.017					17,388,571	17,734,857	109.96%	19,119,812	-	19,119,812	Government/ Agency
GMF282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	5.558	0.014	5.532	0.014					14,452,801	14,745,893	110.38%	15,953,493	-	15,953,493	Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	11.925	0.003	11.574	0.003					1,500,000	1,466,108	100.30%	1,504,485	-	1,504,485	Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	14.130	0.002	13.566	0.002					1,000,000	991,393	100.33%	1,003,270	-	1,003,270	Government/ Agency
CON128	51899AJT2	FHA MF CON/ PC	MULTIFAMILY CONSTRUCTION	4.10%	10/1/2060	8.166	0.023	8.105	0.022					16,500,000	16,509,355	109.56%	18,603,508	5,500,000	24,103,508	Government/ Agency
PMB159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.084	0.000	0.084	0.000					2,204,506	2,207,616	100.54%	2,216,494	-	2,216,494	Government/ Agency
PMB166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.084	0.000	0.084	0.000					1,670,812	1,669,766	100.59%	1,680,626	-	1,680,626	Government/ Agency
PMB170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	1.024	0.001	1.024	0.001					3,621,964	3,623,769	103.86%	3,761,637	-	3,761,637	Government/ Agency
PMB172	999628456	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.55%	8/1/2042	0.084	0.000	0.084	0.000					7,363,090	7,365,258	100.54%	7,402,534	-	7,402,534	Government/ Agency
PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.085	0.000	0.085	0.000					6,940,020	6,949,344	100.50%	6,974,949	-	6,974,949	Government/ Agency
PMB174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.084	0.000	0.084	0.000					4,150,123	4,153,973	100.59%	4,174,638	-	4,174,638	Government/ Agency
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	3.067	0.002	3.065	0.002					3,245,938	3,268,892	114.64%	3,721,205	-	3,721,205	Government/ Agency
PMB178	45202TV1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	3.194	0.001	3.191	0.001					1,976,577	1,985,305	115.01%	2,273,196	-	2,273,196	Government/ Agency
PMB179	57568Z9J1	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.20%	4/1/2052	3.159	0.006	3.157	0.006					11,171,454	11,167,606	116.11%	12,971,119	-	12,971,119	Government/ Agency
PMB180	60416SBF6	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.75%	8/1/2048	1.924	0.001	1.924	0.001					3,790,000	3,785,985	101.54%	3,848,381	-	3,848,381	Government/ Agency
PMB181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	5.820	0.060	5.788	0.060					62,125,000	62,100,878	108.74%	67,557,210	-	67,557,210	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	2.107	0.003	2.107	0.003					8,401,973	8,550,561	103.13%	8,665,081	-	8,665,081	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	3.822	0.005	3.814	0.005					7,682,230	8,220,382	110.68%	8,502,608	-	8,502,608	Government/ Agency
PMB186	FWDPMB186	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	9.277	0.000	9.166	0.000					-	-	103.44%	153,705	4,470,000	4,623,705	Government/ Agency
PMB187	FWDPMB187	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	9.106	0.000	8.997	0.000					-	-	104.70%	145,329	3,090,000	3,235,329	Government/ Agency
FNC200	603767PD0	FNMA MF DUS	MULTIFAMILY CONSTRUCTION	2.46%	1/1/2038	13.357	0.044	12.943	0.042					20,950,000	20,950,000	101.54%	21,271,583	-	21,271,583	Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.082	0.000	0.082	0.000					167,292	167,044	103.06%	172,418	-	172,418	Government/ Agency
FXF018	313637LQ1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.20%	8/1/2029	0.081	0.000	0.081	0.000					626,355	622,152	103.07%	645,565	-	645,565	Government/ Agency
FXF031	31377NR76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.75%	12/1/2024	0.081	0.000	0.081	0.000					821,841	821,841	102.98%	846,297	-	846,297	Government/ Agency

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						DURATION	EFF DUR ¹									
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	1.638	0.000	1.638	0.000	828,662	829,010	102.25%	847,348	-	847,348	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.081	0.000	0.081	0.000	279,773	280,227	102.55%	286,908	-	286,908	Government/ Agency
FXF176	31409KV79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.38%	7/1/2021	0.493	0.000	0.493	0.000	4,606,274	4,606,412	104.09%	4,794,776	-	4,794,776	Government/ Agency
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	1.190	0.001	1.190	0.001	4,738,316	4,738,316	104.98%	4,974,222	-	4,974,222	Government/ Agency
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	1.602	0.000	1.602	0.000	1,681,067	1,705,174	107.98%	1,815,170	-	1,815,170	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.081	0.000	0.081	0.000	3,311,193	3,311,178	101.94%	3,375,551	-	3,375,551	Government/ Agency
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	3.448	0.014	3.444	0.014	22,581,615	22,614,166	113.38%	25,603,455	-	25,603,455	Government/ Agency
FXF244	31381QK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.33%	3/1/2021	0.170	0.000	0.170	0.000	2,950,039	2,950,039	101.66%	2,998,940	-	2,998,940	Government/ Agency
FXF245	31381QUS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71%	3/1/2021	0.170	0.000	0.170	0.000	5,316,286	5,316,286	101.91%	5,417,581	-	5,417,581	Government/ Agency
FXF246	31381QBH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	2/1/2021	0.087	0.000	0.087	0.000	1,402,181	1,402,181	101.71%	1,426,166	-	1,426,166	Government/ Agency
FXF248	31381RBD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.15%	6/1/2021	0.414	0.001	0.414	0.001	8,641,066	8,641,066	101.17%	8,742,038	-	8,742,038	Government/ Agency
FXF250	31381RDY9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	5/1/2021	0.333	0.000	0.333	0.000	3,792,396	3,792,396	101.48%	3,848,703	-	3,848,703	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	3.655	0.003	3.649	0.003	4,430,308	4,532,838	123.26%	5,460,668	-	5,460,668	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.224	0.001	3.221	0.001	2,149,994	2,207,394	123.56%	2,656,456	-	2,656,456	Government/ Agency
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.732	0.000	0.732	0.000	3,816,056	3,816,232	101.70%	3,881,026	-	3,881,026	Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.732	0.000	0.732	0.000	2,917,855	2,917,990	101.70%	2,967,533	-	2,967,533	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	3.805	0.000	3.797	0.000	585,264	598,979	115.76%	677,521	-	677,521	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.467	0.003	3.460	0.003	4,707,037	4,662,956	118.17%	5,562,396	-	5,562,396	Government/ Agency
FXF264	3138LOUE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	2.263	0.002	2.263	0.002	5,998,448	6,001,261	103.49%	6,207,985	-	6,207,985	Government/ Agency
FXF268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	4.445	0.002	4.433	0.002	2,661,961	2,665,692	109.41%	2,912,543	-	2,912,543	Government/ Agency
FXF270	3138L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	3.197	0.002	3.195	0.002	3,423,299	3,425,841	108.34%	3,708,901	-	3,708,901	Government/ Agency
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	3.017	0.002	3.016	0.002	4,545,481	4,556,966	108.01%	4,909,657	-	4,909,657	Government/ Agency
FXF272	3138L4WV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	2.802	0.005	2.802	0.005	11,836,546	11,860,941	107.14%	12,681,440	-	12,681,440	Government/ Agency
FXF273	3138L4Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	2.944	0.001	2.943	0.001	2,394,145	2,406,200	108.15%	2,589,387	-	2,589,387	Government/ Agency
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	3.004	0.003	3.003	0.003	6,196,801	6,209,449	107.68%	6,672,617	-	6,672,617	Government/ Agency
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	4.434	0.009	4.421	0.009	11,189,696	11,194,397	116.36%	13,020,181	-	13,020,181	Government/ Agency
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	4.307	0.002	4.296	0.002	2,891,029	2,901,085	113.12%	3,270,238	-	3,270,238	Government/ Agency
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	5.585	0.024	5.560	0.024	25,100,000	25,176,327	114.16%	28,655,192	-	28,655,192	Government/ Agency
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	6.457	0.006	6.420	0.006	5,268,144	5,344,257	115.02%	6,059,311	-	6,059,311	Government/ Agency
FXF285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	5.776	0.027	5.751	0.027	27,135,520	27,163,105	113.90%	30,907,114	-	30,907,114	Government/ Agency
FXF286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	5.420	0.012	5.395	0.012	13,261,038	13,264,914	110.61%	14,668,202	-	14,668,202	Government/ Agency
FXF287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	5.225	0.006	5.202	0.006	6,814,000	6,907,111	111.35%	7,587,473	-	7,587,473	Government/ Agency
FXF288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	5.616	0.010	5.586	0.010	10,385,070	10,524,643	112.59%	11,692,897	-	11,692,897	Government/ Agency
FXF289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	4.352	0.003	4.341	0.003	3,812,989	3,821,524	111.96%	4,268,838	-	4,268,838	Government/ Agency
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	6.097	0.023	6.062	0.023	21,987,000	22,017,224	115.30%	25,350,523	-	25,350,523	Government/ Agency
FXF291	3138LCC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	4.787	0.008	4.771	0.008	10,166,589	10,211,140	113.91%	11,580,647	-	11,580,647	Government/ Agency
FXF293	3138LCAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	4.734	0.008	4.719	0.008	10,174,967	10,219,070	113.48%	11,546,956	-	11,546,956	Government/ Agency
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	4.695	0.013	4.680	0.013	15,667,374	15,786,234	113.86%	17,839,407	-	17,839,407	Government/ Agency
FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	4.749	0.012	4.733	0.012	15,220,258	15,229,958	108.94%	16,581,405	-	16,581,405	Government/ Agency
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	4.404	0.006	4.392	0.006	7,331,784	7,348,772	111.76%	8,194,045	-	8,194,045	Government/ Agency
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	5.114	0.008	5.095	0.008	9,360,000	9,364,734	111.06%	10,395,658	-	10,395,658	Government/ Agency
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	5.006	0.014	4.988	0.014	15,950,000	16,023,751	112.04%	17,869,827	-	17,869,827	Government/ Agency
FXF308	3138L9T25	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	4.255	0.011	4.245	0.011	15,372,394	15,465,996	106.26%	16,333,964	-	16,333,964	Government/ Agency
FXF309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	6.106	0.026	6.073	0.026	25,000,000	25,160,394	112.47%	28,117,000	-	28,117,000	Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	5.586	0.056	5.562	0.056	60,000,000	60,000,000	108.24%	64,946,575	-	64,946,575	Government/ Agency
FXF311	3138LEAF8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.44%	8/1/2026	5.424	0.020	5.399	0.020	22,085,245	22,085,346	108.42%	23,944,859	-	23,944,859	Government/ Agency
FXF312	3138LEHW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	7/1/2028	5.133	0.013	5.113	0.013	15,263,149	15,391,296	111.43%	17,008,183	-	17,008,183	Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	5.385	0.033	5.362	0.033	36,400,000	36,678,877	111.20%	40,476,477	-	40,476,477	Government/ Agency
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	5.441	0.034	5.417	0.033	37,680,000	37,727,154	106.76%	40,228,285	-	40,228,285	Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	5.725	0.024	5.699	0.024	25,830,000	25,835,532	106.72%	27,566,634	-	27,566,634	Government/ Agency
FXF316	3138LEC33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.38%	7/1/2026	5.482	0.020	5.458	0.020	21,840,000	21,861,017	108.09%	23,606,919	-	23,606,919	Government/ Agency
FXF317	3138LE6Q9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	9/1/2028	5.517	0.037	5.492	0.037	40,100,000	40,477,110	110.26%	44,214,597	-	44,214,597	Government/ Agency
FXF318	3138LFEG9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34%	9/1/2026	5.497	0.026	5.471	0.025	28,131,989	28,217,580	107.96%	30,371,350	-	30,371,350	Government/ Agency
FXF319	3138LFND6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48%	10/1/2028	6.884	0.029	6.843	0.028	24,704,335	24,770,802	110.02%	27,180,014	-	27,180,014	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
June 30, 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	DURATION	SPRD DUR							
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	5.599	0.015	5.572	0.015					15,994,408	16,020,006	108.98%	17,430,174	-	17,430,174	Government/ Agency
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	5/1/2026	4.173	0.009	4.163	0.009					12,668,026	12,895,456	109.95%	13,928,289	-	13,928,289	Government/ Agency
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	5.581	0.019	5.553	0.019					19,821,214	19,843,122	109.60%	21,723,059	-	21,723,059	Government/ Agency
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	4.567	0.015	4.554	0.015					19,271,297	19,481,819	115.95%	22,344,935	-	22,344,935	Government/ Agency
FXF326	3138LHVA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	4/1/2029	4.500	0.016	4.487	0.015					19,674,313	19,896,374	116.16%	22,852,879	-	22,852,879	Government/ Agency
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	5.441	0.007	5.416	0.007					7,869,447	7,887,393	114.49%	9,009,872	-	9,009,872	Government/ Agency
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	5.099	0.018	5.080	0.018					20,080,000	20,163,720	113.44%	22,779,720	-	22,779,720	Government/ Agency
FXF329	3138LHPH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.62%	5/1/2027	2.003	0.005	6.254	0.016					16,840,000	16,841,337	100.07%	16,852,085	-	16,852,085	Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	4.483	0.022	4.471	0.022					29,000,000	29,035,535	111.55%	32,348,696	-	32,348,696	Government/ Agency
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	4.587	0.054	4.573	0.054					68,738,436	68,818,902	111.43%	76,596,946	-	76,596,946	Government/ Agency
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	7.531	0.031	7.485	0.031					25,350,000	25,489,548	106.44%	26,981,482	-	26,981,482	Government/ Agency
FXF336	3138LKDVB	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	4.935	0.012	4.918	0.012					13,862,000	13,909,503	112.53%	15,598,976	-	15,598,976	Government/ Agency
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	4.809	0.005	4.793	0.005					6,551,116	6,568,171	110.27%	7,224,144	-	7,224,144	Government/ Agency
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027	4.661	0.008	4.647	0.007					9,425,000	9,500,615	111.90%	10,546,704	-	10,546,704	Government/ Agency
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	4.782	0.010	4.767	0.010					12,400,000	12,465,119	111.25%	13,795,418	-	13,795,418	Government/ Agency
FXF340	3138LKQW0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.10%	9/1/2029	7.865	0.011	7.815	0.011					8,515,000	8,549,110	105.11%	8,950,239	-	8,950,239	Government/ Agency
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	6.259	0.021	6.223	0.021					19,070,000	19,120,330	114.23%	21,783,242	-	21,783,242	Government/ Agency
FXF344	3138LK7F8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2027	6.538	0.017	6.598	0.016					15,340,000	15,361,254	107.11%	16,431,368	-	16,431,368	Government/ Agency
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	12/1/2027	4.842	0.019	4.825	0.019					23,590,000	23,635,795	111.44%	26,289,761	-	26,289,761	Government/ Agency
FXF348	3138LLTS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.53%	12/1/2027	2.127	0.005	7.280	0.016					13,950,000	13,952,563	100.08%	13,960,989	-	13,960,989	Government/ Agency
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.53%	12/1/2027	2.089	0.006	6.941	0.019					18,100,000	18,101,659	100.08%	18,114,305	-	18,114,305	Government/ Agency
FXF350	3138LL2L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	3/1/2025	1.590	0.003	1.590	0.003					12,635,518	12,719,668	103.45%	13,071,393	-	13,071,393	Government/ Agency
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.52%	1/1/2028	2.131	0.007	7.236	0.025					22,425,000	22,429,212	100.06%	22,438,138	-	22,438,138	Government/ Agency
FXF353	3138LMDB6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.53%	1/1/2028	2.105	0.006	7.137	0.022					20,000,000	20,003,720	100.03%	20,006,325	-	20,006,325	Government/ Agency
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.47%	2/1/2028	2.111	0.010	7.132	0.033					30,420,000	30,425,843	100.08%	30,444,781	-	30,444,781	Government/ Agency
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.49%	3/1/2028	2.112	0.012	7.199	0.042					38,275,000	38,286,103	100.08%	38,306,229	-	38,306,229	Government/ Agency
FXF357	3138LMSZ7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.46%	3/1/2028	2.148	0.012	7.537	0.042					35,971,000	35,971,229	100.08%	35,999,629	-	35,999,629	Government/ Agency
FXF358	3138LMWQ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.67%	3/1/2028	6.429	0.015	6.392	0.015					14,080,000	14,258,645	106.20%	14,952,369	-	14,952,369	Government/ Agency
FXF360	3140HRAY9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.58%	9/1/2028	2.127	0.009	7.614	0.030					26,082,000	26,084,847	100.09%	26,106,702	-	26,106,702	Government/ Agency
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	9.802	0.121	9.635	0.119					75,058,000	75,334,804	107.33%	80,556,443	-	80,556,443	Government/ Agency
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	4.022	0.007	4.014	0.007					10,893,503	10,932,116	110.87%	12,077,497	-	12,077,497	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	4.871	0.011	4.855	0.011					12,746,000	12,835,317	116.98%	14,910,022	-	14,910,022	Government/ Agency
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	4.654	0.018	4.641	0.018					22,345,000	22,492,160	115.65%	25,843,071	-	25,843,071	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.76%	5/1/2029	2.118	0.008	8.175	0.031					25,000,000	25,012,650	99.96%	24,989,273	-	24,989,273	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.76%	6/1/2029	2.307	0.015	8.264	0.052					41,302,000	41,342,365	100.03%	41,316,340	-	41,316,340	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	4.909	0.020	4.892	0.020					23,197,000	24,439,421	112.51%	26,098,790	-	26,098,790	Government/ Agency
FXF370	3140HVB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	5.664	0.013	5.638	0.013					14,210,000	14,216,995	107.39%	15,260,297	-	15,260,297	Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	6.098	0.039	6.065	0.039					37,700,000	38,156,489	109.92%	41,441,449	-	41,441,449	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	5.002	0.010	4.984	0.010					12,011,000	12,748,435	113.45%	13,626,023	-	13,626,023	Government/ Agency
FXF373	3140HVD9A	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	6.129	0.009	6.096	0.009					8,760,000	8,822,307	110.65%	9,693,204	-	9,693,204	Government/ Agency
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	5.257	0.011	5.235	0.011					12,849,123	13,053,397	107.64%	13,830,674	-	13,830,674	Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	7.022	0.016	6.980	0.016					13,670,144	13,927,517	108.59%	14,844,891	-	14,844,891	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	6.495	0.022	6.456	0.022					20,000,000	20,905,528	111.43%	22,285,086	-	22,285,086	Government/ Agency
FXF377	3140HVNJ9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.60%	9/1/2024	3.874	0.008	3.867	0.008					13,506,124	13,595,027	104.79%	14,153,228	-	14,153,228	Government/ Agency
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	5.857	0.010	5.829	0.010					9,800,000	9,903,686	108.05%	10,588,779	-	10,588,779	Government/ Agency
FXF379	3140HWC2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	6.025	0.011	5.993	0.010					10,189,000	10,378,177	112.22%	11,434,059	-	11,434,059	Government/ Agency
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	8.705	0.009	8.648	0.009					5,955,000	5,958,277	107.94%	6,427,589	-	6,427,589	Government/ Agency
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	9.699	0.030	9.589	0.030					18,655,000	18,665,618	108.02%	20,150,828	-	20,150,828	Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	7.952	0.016	7.902	0.016					12,300,000	12,366,739	107.58%	13,232,408	-	13,232,408	Government/ Agency
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	10.055	0.020	9.935	0.020					11,975,000	12,036,435	109.82%	13,151,531	-	13,151,531	Government/ Agency
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	8.563	0.029	8.507	0.029					20,550,000	20,751,619	108.31%	22,258,087	-	22,258,087	Government/ Agency
FXF385	3140HXP4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	8.484	0.073	8.429	0.072					51,656,000	52,077,835	106.29%	54,903,358	-	54,903,358	Government/ Agency
FXF386	3140HXXN5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.19%	3/1/2027	6.027	0.007	5.995	0.007					7,150,000	7,255,014	106.44%	7,610,783	-	7,610,783	Government/ Agency
FXF387	3140HYCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	12.070	0.013	11.800	0.012					6,400,000	6,529,350	104.66%	6,698,154	-	6,698,154	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
June 30, 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									
FXF388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	10.279	0.023	10.143	0.022	13,400,000	13,530,048	106.57%	14,280,399	-	14,280,399	Government/ Agency
FXF389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	11.247	0.018	11.016	0.018	9,500,000	9,616,196	109.00%	10,355,177	-	10,355,177	Government/ Agency
FXF390	HITFNP390	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.82%	7/25/2035	11.828	0.009	11.553	0.009	4,958,200	5,010,106	103.80%	5,146,810	-	5,146,810	Government/ Agency
FXF391	HITFNP391	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/25/2030	8.349	0.010	8.293	0.010	7,825,000	7,985,168	101.94%	7,976,422	-	7,976,422	Government/ Agency
FXF392	HITFNP392	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/25/2030	8.447	0.005	8.390	0.004	3,400,000	3,452,063	101.49%	3,450,650	-	3,450,650	Government/ Agency
FXF393	HITFNP393	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/25/2030	9.397	0.021	9.331	0.021	14,235,000	14,386,247	100.24%	14,269,520	-	14,269,520	Government/ Agency
FXF394	HITFNP394	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/25/2030	9.490	0.055	9.423	0.055	37,950,000	38,139,750	100.24%	38,042,788	-	38,042,788	Government/ Agency
FXF395	HITFNP395	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/25/2032	10.350	0.033	10.209	0.033	20,500,000	20,922,813	101.70%	20,849,013	-	20,849,013	Government/ Agency
FXF396	HITFNP396	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/25/2030	8.404	0.002	8.348	0.002	1,300,000	1,346,313	103.65%	1,347,499	-	1,347,499	Government/ Agency
FXF397	HITFNP397	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/25/2030	9.397	0.004	9.332	0.004	3,025,000	3,087,391	102.04%	3,086,671	-	3,086,671	Government/ Agency
FXF398	HITFNP398	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	8/25/2032	10.736	0.028	10.583	0.027	16,530,000	16,723,711	102.44%	16,933,745	-	16,933,745	Government/ Agency
FXF399	HITFNP399	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/25/2030	9.253	0.036	9.189	0.036	25,610,000	25,738,050	99.80%	25,557,653	-	25,557,653	Government/ Agency
FXF400	HITFNP400	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/25/2032	10.547	0.017	10.401	0.017	10,500,000	10,716,563	101.29%	10,635,345	-	10,635,345	Government/ Agency
FXF401	HITFNP401	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/25/2030	8.390	0.010	8.332	0.010	7,600,000	7,604,750	99.52%	7,563,877	-	7,563,877	Government/ Agency
FXF402	HITFNP402	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/25/2050	20.008	0.026	19.040	0.025	8,392,000	8,565,085	101.49%	8,517,351	-	8,517,351	Government/ Agency
FXF403	HITFNP403	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/25/2030	9.348	0.015	9.283	0.015	10,500,000	10,713,281	101.37%	10,643,945	-	10,643,945	Government/ Agency
FRM004	3132WWYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	4.830	0.014	4.814	0.014	16,455,080	16,709,375	112.34%	18,485,569	-	18,485,569	Government/ Agency
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	4.670	0.012	4.656	0.012	14,271,278	14,581,586	113.47%	16,193,518	-	16,193,518	Government/ Agency
FRM006	3132WWYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	5.468	0.025	5.442	0.024	25,463,337	26,362,661	115.40%	29,384,872	-	29,384,872	Government/ Agency
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	4.724	0.015	4.709	0.015	18,631,330	19,156,564	114.46%	21,324,587	-	21,324,587	Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	5.002	0.008	4.983	0.008	9,683,285	9,868,252	112.92%	10,934,725	-	10,934,725	Government/ Agency
FRM009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	9.380	0.012	9.288	0.012	7,444,000	7,569,397	111.69%	8,314,239	-	8,314,239	Government/ Agency
FRM010	3132XHKKZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	9.377	0.018	9.284	0.018	11,732,000	11,942,375	111.08%	13,031,487	-	13,031,487	Government/ Agency
FRM011	3132XHKK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	9.373	0.019	9.281	0.018	11,768,000	11,990,605	111.17%	13,082,848	-	13,082,848	Government/ Agency
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.88%	9/25/2022	0.784	0.000	1.693	0.000	1,055,304	1,055,061	99.93%	1,054,590	-	1,054,590	Government/ Agency
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.83%	1/25/2023	0.927	0.000	2.031	0.001	1,932,555	1,932,555	100.12%	1,934,957	-	1,934,957	Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.60%	5/25/2027	2.028	0.002	6.445	0.006	6,391,271	6,391,271	98.87%	6,319,281	-	6,319,281	Government/ Agency
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	8.942	0.054	8.844	0.053	33,450,000	33,284,866	116.84%	39,081,977	-	39,081,977	Government/ Agency
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	4.971	0.015	4.954	0.015	18,000,000	18,114,399	109.29%	19,672,520	-	19,672,520	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	4.871	0.009	4.855	0.009	10,000,000	10,154,981	113.68%	11,368,422	-	11,368,422	Government/ Agency
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.02%	1/25/2023	1.147	0.001	2.458	0.003	7,902,765	7,901,756	99.60%	7,871,081	-	7,871,081	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	8.166	0.008	8.068	0.008	6,540,600	6,616,499	102.28%	6,689,448	-	6,689,448	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.03%	9/25/2027	6.465	0.033	6.428	0.033	30,000,000	30,149,283	111.54%	33,461,646	-	33,461,646	Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	4.800	0.004	4.741	0.004	5,051,372	5,267,921	114.64%	5,791,123	-	5,791,123	Government/ Agency
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	0.684	0.000	0.684	0.000	2,710,791	2,680,107	102.60%	2,781,303	-	2,781,303	Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.49%	5/16/2042	3.872	0.006	3.866	0.006	10,000,000	10,140,727	107.93%	10,793,249	-	10,793,249	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	3.630	0.011	3.618	0.011	18,334,204	18,361,708	105.12%	19,272,206	-	19,272,206	Government/ Agency
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	12/16/2046	2.023	0.006	2.022	0.006	19,200,000	19,428,810	103.06%	19,787,537	-	19,787,537	Government/ Agency
GNR090	38378BDG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.87%	12/16/2043	0.085	0.000	0.085	0.000	120,392	120,941	100.08%	120,487	-	120,487	Government/ Agency
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	2.433	0.012	2.431	0.012	32,000,000	32,189,732	102.83%	32,904,595	-	32,904,595	Government/ Agency
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	1.971	0.000	1.970	0.000	436,252	447,511	102.96%	449,165	-	449,165	Government/ Agency
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.48%	2/16/2044	1.415	0.001	1.414	0.001	3,614,566	3,777,943	103.09%	3,726,331	-	3,726,331	Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.55%	1/16/2053	5.510	0.045	5.481	0.045	51,015,000	51,392,591	103.71%	52,905,866	-	52,905,866	Government/ Agency
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.11%	1/16/2049	5.094	0.014	5.075	0.014	17,025,000	17,621,438	106.28%	18,093,954	-	18,093,954	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	6.750	0.008	6.706	0.008	7,076,000	7,076,008	103.75%	7,341,643	-	7,341,643	Government/ Agency
GNR097	38378WB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	4.813	0.001	4.798	0.001	1,500,000	1,529,481	104.85%	1,572,782	-	1,572,782	Government/ Agency
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2046	4.768	0.006	4.753	0.006	7,760,000	7,982,668	106.40%	8,256,770	-	8,256,770	Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.71%	12/16/2045	6.593	0.010	6.554	0.009	8,583,000	8,243,820	111.42%	9,563,028	-	9,563,028	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	3.254	0.005	3.250	0.005	10,000,000	9,877,282	104.68%	10,468,218	-	10,468,218	Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	6.970	0.012	6.926	0.012	10,000,000	9,581,048	109.95%	10,995,498	-	10,995,498	Government/ Agency
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	2.479	0.006	2.477	0.006	15,000,000	14,962,414	103.57%	15,535,928	-	15,535,928	Government/ Agency
GNR110	38378NJ79	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.80%	6/16/2045	1.203	0.001	1.203	0.001	6,262,872	6,335,312	101.91%	6,382,499	-	6,382,499	Government/ Agency
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	2/16/2051	2.795	0.005	2.792	0.005	10,646,000	10,584,599	104.40%	11,114,951	-	11,114,951	Government/ Agency
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	3.674	0.004	3.661	0.004	6,613,568	6,628,984	107.10%	7,082,981	-	7,082,981	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
June 30, 2020

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						DURATION	EFF DUR ¹									
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	2.817	0.009	2.813	0.009	20,717,000	20,616,833	104.41%	21,631,092	-	21,631,092	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	4.196	0.003	4.187	0.003	5,000,000	5,030,100	106.10%	5,305,206	-	5,305,206	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	5.444	0.031	5.419	0.031	35,000,000	34,700,278	107.43%	37,600,966	-	37,600,966	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30%	5/16/2055	8.150	0.014	8.083	0.013	10,000,000	9,490,537	109.83%	10,982,669	-	10,982,669	Government/ Agency
GNR118	38378XST9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2044	0.981	0.003	0.981	0.003	20,736,970	20,998,404	101.12%	20,969,972	-	20,969,972	Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	4.569	0.015	4.555	0.015	20,000,000	20,090,360	105.36%	21,071,810	-	21,071,810	Government/ Agency
GNR122	38379KHR2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	7/16/2045	1.869	0.001	1.868	0.001	3,843,579	3,902,971	101.62%	3,905,970	-	3,905,970	Government/ Agency
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	7/16/2038	0.346	0.000	0.346	0.000	2,646,841	2,673,358	100.34%	2,655,857	-	2,655,857	Government/ Agency
GNR124	38378BUJ6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.73%	5/16/2042	0.626	0.000	0.626	0.000	722,932	724,051	100.17%	724,128	-	724,128	Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	7.490	0.014	7.441	0.014	11,545,000	11,597,115	108.31%	12,504,678	-	12,504,678	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.57%	9/16/2052	4.796	0.005	4.776	0.005	6,500,000	6,729,842	109.95%	7,146,591	-	7,146,591	Government/ Agency
GNR127	38378G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	3.509	0.003	3.498	0.003	6,099,711	6,051,545	102.53%	6,253,900	-	6,253,900	Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	3.569	0.004	3.557	0.004	7,051,713	7,062,296	103.01%	7,263,797	-	7,263,797	Government/ Agency
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	1.607	0.001	1.607	0.001	2,283,776	2,319,854	101.27%	2,312,778	-	2,312,778	Government/ Agency
GNR130	38376G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	1.493	0.003	1.492	0.003	11,789,800	12,136,266	102.99%	12,142,901	-	12,142,901	Government/ Agency
GNR131	38376GA75	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.62%	11/16/2044	0.085	0.000	0.085	0.000	84,605	86,811	100.14%	84,728	-	84,728	Government/ Agency
GNR133	38376GB41	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.46%	4/16/2051	1.020	0.000	1.020	0.000	1,962,350	2,025,680	102.06%	2,002,692	-	2,002,692	Government/ Agency
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	3.370	0.011	3.360	0.011	19,811,457	20,094,661	103.59%	20,522,918	-	20,522,918	Government/ Agency
GNR135	38379KU97	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2056	4.286	0.007	4.263	0.007	9,969,315	10,074,897	104.21%	10,389,187	-	10,389,187	Government/ Agency
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	2.804	0.007	2.799	0.007	16,419,613	16,607,453	102.53%	16,834,465	-	16,834,465	Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	5.444	0.008	5.400	0.008	9,683,731	9,670,492	103.91%	10,061,956	-	10,061,956	Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	4.810	0.012	4.777	0.012	15,242,007	15,387,381	104.92%	15,992,365	-	15,992,365	Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	4.557	0.008	4.529	0.008	10,910,996	10,952,645	103.95%	11,342,485	-	11,342,485	Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	3.306	0.006	3.297	0.006	12,113,002	12,027,302	102.51%	12,417,337	-	12,417,337	Government/ Agency
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	2.921	0.003	2.916	0.003	5,835,665	5,803,729	102.10%	5,958,061	-	5,958,061	Government/ Agency
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	3.179	0.008	3.171	0.008	16,071,262	16,162,485	103.25%	16,593,964	-	16,593,964	Government/ Agency
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	3.030	0.006	3.024	0.006	11,846,652	11,903,572	102.85%	12,184,359	-	12,184,359	Government/ Agency
GNR145	38378BRL5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.43%	11/16/2038	0.085	0.000	0.085	0.000	217,988	218,755	100.05%	218,089	-	218,089	Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	3.225	0.003	3.217	0.003	5,211,279	5,201,508	101.93%	5,312,057	-	5,312,057	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	3.568	0.003	3.557	0.003	5,666,135	5,653,740	102.42%	5,803,201	-	5,803,201	Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	3.889	0.010	3.873	0.010	15,725,053	15,741,880	102.80%	16,165,766	-	16,165,766	Government/ Agency
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	4.668	0.009	4.638	0.009	11,858,431	11,861,513	103.19%	12,236,428	-	12,236,428	Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	4.365	0.012	4.341	0.012	17,317,471	17,133,475	102.88%	17,815,973	-	17,815,973	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	5.802	0.013	5.752	0.013	14,440,314	14,392,089	103.45%	14,938,060	-	14,938,060	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.953	0.035	5.904	0.035	36,686,266	36,055,348	104.26%	38,250,558	-	38,250,558	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	12.145	0.119	11.889	0.117	60,000,000	57,065,597	107.62%	64,572,924	-	64,572,924	Government/ Agency
GNR154	38376GW30	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	2/16/2041	0.138	0.000	0.138	0.000	1,002,024	1,000,330	100.11%	1,003,172	-	1,003,172	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	9.444	0.072	9.339	0.071	45,000,000	43,164,143	110.88%	49,896,176	-	49,896,176	Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	2.058	0.008	2.056	0.008	23,569,253	23,460,766	103.10%	24,299,049	-	24,299,049	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	3.285	0.011	3.276	0.011	20,878,575	20,586,923	103.87%	21,686,962	-	21,686,962	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	4.132	0.010	4.111	0.010	15,616,463	15,505,798	104.30%	16,288,577	-	16,288,577	Government/ Agency
GNR159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.281	0.008	3.272	0.008	14,882,287	14,924,534	104.29%	15,520,688	-	15,520,688	Government/ Agency
GNR160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	4.807	0.085	4.785	0.084	104,000,000	112,936,736	108.90%	113,257,789	-	113,257,789	Government/ Agency
CLP059	64966TCZ5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.78%	8/1/2026	3.468	0.007	3.461	0.007	12,500,000	12,500,357	101.89%	12,736,625	-	12,736,625	AA
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	8.348	0.002	8.238	0.002	1,305,000	1,305,000	102.40%	1,336,255	-	1,336,255	AA
CLP069	64972BXB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	11.279	0.002	10.994	0.002	1,190,000	1,190,000	102.46%	1,219,262	-	1,219,262	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	13.378	0.002	12.898	0.002	1,120,000	1,120,000	102.46%	1,147,574	-	1,147,574	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	14.724	0.001	14.128	0.001	455,000	455,000	102.37%	465,761	-	465,761	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	5.541	0.005	5.508	0.005	5,000,000	5,103,050	107.09%	5,354,300	-	5,354,300	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	10.107	0.008	9.903	0.008	5,000,000	5,000,000	105.24%	5,261,900	-	5,261,900	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	13.108	0.018	12.681	0.017	8,305,000	8,305,000	105.26%	8,741,843	-	8,741,843	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.698	0.122	15.926	0.116	45,000,000	45,000,000	105.09%	47,290,050	-	47,290,050	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	9.906	0.007	9.725	0.007	4,405,000	4,405,000	104.03%	4,582,345	-	4,582,345	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	5.387	0.004	5.364	0.004	5,000,000	5,000,000	108.45%	5,422,500	-	5,422,500	AA

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
June 30, 2020

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹		SPRD DUR							
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	4.876	0.008	4.859	0.008	9,790,000	9,787,363	102.85%	10,068,623	-	10,068,623	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	13.070	0.025	12.586	0.024	12,415,000	12,302,053	101.25%	12,569,778	-	12,569,778	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/15/2020	0.371	0.001	0.371	0.001	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	2.301	0.009	2.301	0.009	24,071,946	24,071,946	101.38%	24,403,898	-	24,403,898	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	11.697	0.053	11.386	0.052	25,000,000	25,000,000	117.02%	29,255,750	-	29,255,750	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	14.969	0.038	14.387	0.036	15,000,000	15,000,208	108.95%	16,341,900	-	16,341,900	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	17.001	0.028	16.224	0.027	10,000,000	10,000,139	107.67%	10,766,600	-	10,766,600	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.583	0.031	17.648	0.029	10,000,000	10,000,140	108.01%	10,800,700	-	10,800,700	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.754	0.036	17.839	0.034	12,000,000	12,000,000	103.82%	12,458,520	-	12,458,520	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.442	0.065	19.365	0.061	20,000,000	20,000,000	102.61%	20,522,400	-	20,522,400	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.715	0.069	20.554	0.066	20,000,000	20,000,000	103.79%	20,757,400	-	20,757,400	AA
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	2.148	0.000	2.148	0.000	50,001	50,582	102.85%	436,271	13,519,999	13,956,270	AA
CLP106	55299AWR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	1.204	0.004	1.204	0.004	19,911,294	19,912,514	102.45%	20,643,001	9,928,706	30,571,707	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.862	0.031	21.620	0.029	8,340,000	8,345,482	104.70%	8,732,147	-	8,732,147	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	2.372	0.003	2.372	0.003	8,750,000	8,754,684	101.10%	8,845,813	-	8,845,813	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.084	0.000	0.084	0.000	2,968,068	2,976,877	99.99%	2,967,884	-	2,967,884	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.084	0.000	0.084	0.000	900,807	910,552	100.03%	901,037	-	901,037	AA
CLM014	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	7/25/2039	13.123	0.013	12.678	0.012	5,638,478	5,514,206	110.45%	7,048,553	7,861,522	14,910,075	not rated
CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.50%	9/1/2021	1.114	0.000	1.114	0.000	1,504,662	1,333,618	100.50%	1,590,778	15,632,838	17,223,616	not rated
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	2.37%	12/19/2024	-0.004	0.000	4.187	0.001	2,338,259	2,281,675	98.10%	2,010,595	14,883,646	16,894,241	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	2.37%	12/19/2024	-0.004	0.000	4.187	0.007	11,218,809	10,900,001	98.10%	9,643,873	71,559,286	81,203,159	not rated
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	7.350	0.013	0.000	0.000	10,000,000	9,842,390	118.44%	11,843,743	-	11,843,743	Government/ Agency
TNT123	9128285M8	US Treasury	US Treasury	3.13%	11/15/2028	7.546	0.028	0.000	0.000	20,000,000	20,424,551	120.90%	24,179,516	-	24,179,516	Government/ Agency
TNT127	9128286B1	US Treasury	US Treasury	2.63%	2/15/2029	7.826	0.035	0.000	0.000	25,000,000	26,242,313	117.18%	29,294,480	-	29,294,480	Government/ Agency
TNT129	912828YB0	US Treasury	US Treasury	1.63%	8/15/2029	8.543	0.065	0.000	0.000	45,000,000	44,746,778	109.11%	49,101,386	-	49,101,386	Government/ Agency
TNT130	912810SJ8	US Treasury	US Treasury	2.25%	8/15/2049	23.161	0.108	0.000	0.000	25,000,000	26,181,717	120.25%	30,062,565	-	30,062,565	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	8.754	0.045	0.000	0.000	30,000,000	30,035,613	110.41%	33,122,247	-	33,122,247	Government/ Agency
TNT133	912810SL3	US Treasury	US Treasury	2.00%	2/15/2050	24.004	0.318	0.000	0.000	75,000,000	83,386,419	114.55%	85,912,080	-	85,912,080	Government/ Agency
TNT134	912828Z94	US Treasury	US Treasury	1.50%	2/15/2030	9.029	0.053	0.000	0.000	35,000,000	36,755,996	108.11%	37,838,115	-	37,838,115	Government/ Agency
TNT135	912810SR0	US Treasury	US Treasury	1.13%	5/15/2040	18.582	0.076	0.000	0.000	27,000,000	26,828,450	99.09%	26,753,865	-	26,753,865	Government/ Agency
TNT136	912828ZQ6	US Treasury	US Treasury	0.63%	5/15/2030	9.632	0.063	0.000	0.000	43,000,000	42,366,260	99.74%	42,887,073	-	42,887,073	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	(248,929)	-	(248,929)	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	315,802,018	315,802,018	100.00%	315,802,018	-	315,802,018	Government/ Agency

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