

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2022

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	EFFECTIVE CONTRIB SPREAD				CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING	
				COUPON	MATURITY	DURATION	EFF DUR									DURATION
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.23%	7/1/2033	0.887	0.000	3.668	0.000	379,622	380,309	104.05%	394,980	-	394,980	Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	3.23%	5/1/2033	1.255	0.000	3.742	0.000	125,688	125,924	102.86%	129,283	-	129,283	Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.22%	8/1/2033	0.986	0.000	3.641	0.000	233,947	233,810	103.90%	243,072	-	243,072	Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.25%	8/1/2033	1.038	0.000	3.792	0.000	419,372	419,025	103.72%	434,963	-	434,963	Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.12%	11/1/2033	0.680	0.000	3.669	0.000	798,254	798,439	101.86%	813,072	-	813,072	Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	1.74%	7/1/2033	1.035	0.000	3.808	0.000	109,886	109,608	102.21%	112,317	-	112,317	Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	1.86%	8/1/2033	1.284	0.000	3.707	0.000	118,792	118,667	101.85%	120,993	-	120,993	Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	1.26%	3/25/2037	0.717	0.000	3.844	0.000	110,605	109,867	99.59%	110,154	-	110,154	Government/ Agency
AFN021	31404KRv6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.77%	4/1/2034	1.385	0.000	3.837	0.000	404,827	410,305	101.98%	412,841	-	412,841	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	1.88%	11/1/2034	1.248	0.000	4.177	0.000	161,634	163,936	102.03%	164,913	-	164,913	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	1.41%	4/25/2037	0.639	0.000	3.867	0.000	282,779	282,097	100.19%	283,304	-	283,304	Government/ Agency
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	1.56%	3/25/2042	0.752	0.000	5.594	0.002	1,921,632	1,924,115	100.86%	1,938,248	-	1,938,248	Government/ Agency
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	1.51%	6/25/2042	0.804	0.000	5.793	0.003	3,505,244	3,507,646	100.73%	3,530,671	-	3,530,671	Government/ Agency
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	1.47%	10/25/2042	0.854	0.000	6.122	0.001	1,563,133	1,568,371	100.52%	1,571,195	-	1,571,195	Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	1.61%	10/25/2043	0.855	0.000	6.379	0.004	3,721,045	3,735,574	101.27%	3,768,399	-	3,768,399	Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	1.33%	6/25/2037	0.659	0.000	3.766	0.000	604,476	604,578	99.88%	603,728	-	603,728	Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	1.99%	10/1/2042	1.720	0.001	4.865	0.002	1,971,284	2,036,403	103.30%	2,006,403	-	2,006,403	Government/ Agency
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	1.82%	2/1/2045	1.681	0.001	4.682	0.002	2,265,201	2,300,456	102.38%	2,319,048	-	2,319,048	Government/ Agency
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.35%	6/1/2033	0.551	0.000	3.713	0.000	51,780	51,724	103.85%	53,772	-	53,772	Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.34%	10/1/2033	1.309	0.000	3.878	0.000	165,327	164,641	103.48%	171,085	-	171,085	Government/ Agency
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.02%	7/1/2035	0.874	0.000	4.092	0.000	100,096	99,948	102.91%	103,012	-	103,012	Government/ Agency
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.17%	2/15/2036	0.382	0.000	2.717	0.000	337,716	337,716	99.87%	337,264	-	337,264	Government/ Agency
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.22%	4/15/2036	0.659	0.000	4.075	0.000	260,813	260,665	99.99%	260,781	-	260,781	Government/ Agency
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.37%	11/15/2040	0.821	0.000	5.403	0.002	2,137,548	2,129,395	100.65%	2,151,395	-	2,151,395	Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.22%	1/15/2043	0.846	0.000	6.109	0.002	2,079,877	2,082,066	100.00%	2,079,827	-	2,079,827	Government/ Agency
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.37%	10/15/2040	0.824	0.000	5.377	0.001	811,820	813,573	100.60%	816,672	-	816,672	Government/ Agency
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.27%	8/15/2043	0.900	0.000	5.999	0.002	2,153,331	2,152,498	100.23%	2,158,356	-	2,158,356	Government/ Agency
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.35%	10/15/2040	0.832	0.000	5.566	0.001	1,688,918	1,687,898	100.74%	1,701,484	-	1,701,484	Government/ Agency
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.37%	6/15/2044	0.897	0.000	5.960	0.002	2,418,384	2,426,741	100.62%	2,433,424	-	2,433,424	Government/ Agency
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.37%	12/15/2043	0.870	0.000	5.881	0.001	838,209	841,005	100.73%	844,365	-	844,365	Government/ Agency
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.54%	8/15/2037	0.586	0.000	4.180	0.001	2,010,417	2,027,184	101.22%	2,034,882	-	2,034,882	Government/ Agency
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.42%	11/15/2040	0.788	0.000	5.678	0.001	1,507,498	1,517,772	100.90%	1,521,133	-	1,521,133	Government/ Agency
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.20%	5/15/2037	0.775	0.000	4.485	0.000	70,794	70,781	99.93%	70,742	-	70,742	Government/ Agency
FRS344	3128MBG50	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.042	0.000	0.042	0.000	80	89	100.09%	80	-	80	Government/ Agency
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.088	0.000	0.089	0.000	22	24	100.09%	22	-	22	Government/ Agency
FRS374	3128PQVH8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.007	0.000	1.056	0.000	11,052	11,049	101.93%	11,265	-	11,265	Government/ Agency
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.948	0.000	0.991	0.000	4,274	4,272	101.93%	4,356	-	4,356	Government/ Agency
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	0.943	0.000	0.988	0.000	2,608	2,607	101.93%	2,658	-	2,658	Government/ Agency
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.941	0.000	0.985	0.000	101,567	101,796	101.93%	103,524	-	103,524	Government/ Agency
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.102	0.000	1.157	0.000	18,607	18,656	101.93%	18,966	-	18,966	Government/ Agency
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.974	0.000	1.024	0.000	9,781	9,804	101.93%	9,970	-	9,970	Government/ Agency
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.224	0.000	1.284	0.000	977	980	101.93%	996	-	996	Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.037	0.000	1.090	0.000	551	552	101.93%	561	-	561	Government/ Agency
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.876	0.000	0.918	0.000	1,360	1,362	101.93%	1,386	-	1,386	Government/ Agency
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.914	0.000	0.954	0.000	9,959	9,985	101.93%	10,151	-	10,151	Government/ Agency
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.163	0.000	1.223	0.000	38,537	38,661	101.93%	39,279	-	39,279	Government/ Agency
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.496	0.000	1.579	0.000	1,059	1,062	101.93%	1,079	-	1,079	Government/ Agency
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.540	0.000	1.630	0.000	10,901	10,931	101.93%	11,111	-	11,111	Government/ Agency
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.139	0.000	1.196	0.000	3,653	3,660	101.93%	3,724	-	3,724	Government/ Agency
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.429	0.000	1.515	0.000	32,382	32,515	101.93%	33,006	-	33,006	Government/ Agency
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	0.945	0.000	0.993	0.000	12,658	12,702	101.93%	12,902	-	12,902	Government/ Agency
FRS417	3128PUVW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.455	0.000	1.547	0.000	10,927	10,971	101.93%	11,138	-	11,138	Government/ Agency
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.551	0.000	0.586	0.000	74,693	75,272	101.41%	75,750	-	75,750	Government/ Agency
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.921	0.000	1.986	0.000	129,344	130,121	101.81%	131,691	-	131,691	Government/ Agency
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.393	0.000	1.431	0.000	6,410	6,434	102.00%	6,538	-	6,538	Government/ Agency
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	2.025	0.000	2.093	0.000	37,849	38,080	100.81%	38,536	-	38,536	Government/ Agency
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.115	0.000	2.195	0.000	57,217	57,547	101.81%	58,255	-	58,255	Government/ Agency
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.714	0.000	1.767	0.000	111,888	112,566	101.81%	113,918	-	113,918	Government/ Agency

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						DURATION	EFF DUR	DURATION	SPRD DUR													
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	1.397	0.000	1.431	0.000		1,576,117	1,582,239	102.00%	1,607,675	-	1,607,675	Government/ Agency					
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.848	0.000	1.913	0.000		87,966	88,534	101.81%	89,562	-	89,562	Government/ Agency					
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	2.240	0.000	2.359	0.000		408,365	411,577	101.63%	415,010	-	415,010	Government/ Agency					
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.584	0.000	0.622	0.000		17,912	18,043	101.49%	18,179	-	18,179	Government/ Agency					
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.348	0.000	1.424	0.000		93,307	93,688	101.93%	95,105	-	95,105	Government/ Agency					
FRS462	3128MDVC3	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.285	0.000	1.352	0.000		661,327	666,337	101.93%	674,071	-	674,071	Government/ Agency					
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.072	0.000	1.145	0.000		157,823	157,899	101.85%	160,736	-	160,736	Government/ Agency					
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.987	0.000	1.047	0.000		265	264	101.85%	270	-	270	Government/ Agency					
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.077	0.000	1.144	0.000		9,778	9,789	101.85%	9,958	-	9,958	Government/ Agency					
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.097	0.000	1.170	0.000		4,022	4,023	101.85%	4,096	-	4,096	Government/ Agency					
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.137	0.000	1.210	0.000		17,747	17,755	101.85%	18,075	-	18,075	Government/ Agency					
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	0.917	0.000	0.977	0.000		10,845	10,849	101.85%	11,045	-	11,045	Government/ Agency					
FSF814	31417UXNO	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.066	0.000	1.145	0.000		5,955	5,958	101.85%	6,065	-	6,065	Government/ Agency					
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.053	0.000	1.109	0.000		341	341	101.85%	347	-	347	Government/ Agency					
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	0.827	0.000	0.872	0.000		706	705	101.85%	719	-	719	Government/ Agency					
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.172	0.000	1.249	0.000		5,720	5,718	101.85%	5,825	-	5,825	Government/ Agency					
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.040	0.000	1.110	0.000		284,192	284,329	101.85%	289,437	-	289,437	Government/ Agency					
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	0.981	0.000	1.067	0.000		269,505	269,743	101.66%	273,975	-	273,975	Government/ Agency					
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.058	0.000	1.158	0.000		294,357	294,769	101.78%	299,591	-	299,591	Government/ Agency					
FSF825	31417TNUQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.001	0.000	1.097	0.000		172,898	173,134	101.70%	175,837	-	175,837	Government/ Agency					
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	0.916	0.000	0.999	0.000		3,461	3,460	101.57%	3,516	-	3,516	Government/ Agency					
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.037	0.000	1.132	0.000		128,881	129,010	101.74%	131,123	-	131,123	Government/ Agency					
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.040	0.000	1.133	0.000		1,621	1,623	101.74%	1,650	-	1,650	Government/ Agency					
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.098	0.000	1.194	0.000		62,653	62,673	101.81%	63,790	-	63,790	Government/ Agency					
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	0.724	0.000	0.796	0.000		51,185	51,243	101.35%	51,875	-	51,875	Government/ Agency					
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.664	0.000	1.733	0.000		87,325	87,842	101.91%	88,995	-	88,995	Government/ Agency					
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	0.791	0.000	0.837	0.000		17,802	17,838	101.85%	18,130	-	18,130	Government/ Agency					
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.231	0.000	1.311	0.000		5,771	5,801	101.85%	5,877	-	5,877	Government/ Agency					
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.563	0.000	1.684	0.000		3,336	3,355	101.85%	3,397	-	3,397	Government/ Agency					
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.925	0.002	3.080	0.002		3,749,358	3,811,988	99.86%	3,744,208	-	3,744,208	Government/ Agency					
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	0.871	0.000	0.867	0.000		12,559	12,559	100.94%	13,180	-	13,180	Government/ Agency					
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	0.158	0.000	0.158	0.000		1,352	1,352	100.75%	1,363	-	1,363	Government/ Agency					
FRS097	31292GJUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	1.822	0.000	1.969	0.000		762	762	108.13%	824	-	824	Government/ Agency					
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	1.833	0.000	1.996	0.000		348	348	107.02%	372	-	372	Government/ Agency					
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.126	0.000	2.297	0.000		11,310	11,108	109.93%	12,432	-	12,432	Government/ Agency					
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	2.108	0.000	2.268	0.000		1,824	1,824	109.40%	1,996	-	1,996	Government/ Agency					
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.176	0.000	2.228	0.000		512	512	109.47%	560	-	560	Government/ Agency					
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	2.146	0.000	2.310	0.000		2,628	2,581	110.01%	2,891	-	2,891	Government/ Agency					
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	2.375	0.000	2.506	0.000		11,833	11,272	110.50%	13,075	-	13,075	Government/ Agency					
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	1.854	0.000	1.849	0.000		4,396	4,291	107.93%	4,745	-	4,745	Government/ Agency					
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.272	0.000	2.321	0.000		317	317	110.91%	351	-	351	Government/ Agency					
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	1.954	0.000	1.929	0.000		13,479	13,375	108.88%	14,677	-	14,677	Government/ Agency					
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	2.338	0.000	2.516	0.000		510	510	110.87%	565	-	565	Government/ Agency					
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	2.355	0.000	2.465	0.000		472	472	110.86%	524	-	524	Government/ Agency					
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.135	0.000	2.162	0.000		259	259	109.78%	284	-	284	Government/ Agency					
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	2.325	0.000	2.482	0.000		6,814	6,814	108.76%	7,410	-	7,410	Government/ Agency					
FRS208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.856	0.000	3.355	0.000		17	69	107.06%	18	-	18	Government/ Agency					
FRS212	3128TVXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	2.815	0.000	3.084	0.000		5,197	5,229	107.71%	5,754	-	5,754	Government/ Agency					
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	2.637	0.000	2.931	0.000		5,883	5,922	110.15%	6,480	-	6,480	Government/ Agency					
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.118	0.000	3.410	0.000		121,955	122,849	109.80%	133,901	-	133,901	Government/ Agency					
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.825	0.000	3.392	0.000		245,125	247,088	109.32%	267,975	-	267,975	Government/ Agency					
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.036	0.000	3.365	0.000		2,210	2,225	109.59%	2,422	-	2,422	Government/ Agency					
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.110	0.000	3.602	0.000		475,289	478,874	109.82%	521,959	-	521,959	Government/ Agency					
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.219	0.000	3.583	0.000		142,640	143,679	109.80%	156,617	-	156,617	Government/ Agency					
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.015	0.000	3.324	0.000		91,503	92,273	109.45%	100,152	-	100,152	Government/ Agency					
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.222	0.000	3.593	0.000		50,433	50,845	109.87%	55,412	-	55,412	Government/ Agency					
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.118	0.000	3.573	0.000		18,467	18,602	109.96%	20,307	-	20,307	Government/ Agency					
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.272	0.000	2.589	0.000		87,638	87,886	105.67%	92,609	-	92,609	Government/ Agency					

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	EFFECTIVE CONTRIB SPREAD CONTRIB					CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING	
				COUPON	MATURITY	DURATION	EFF DUR	DURATION								SPRD DUR
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.225	0.000	3.556	0.000	44,528	44,851	109.85%	48,913	-	48,913	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.287	0.000	3.591	0.000	31,242	31,505	110.02%	34,373	-	34,373	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.227	0.000	3.590	0.000	124,167	124,740	107.67%	133,687	-	133,687	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	2.934	0.000	3.274	0.000	262,110	264,322	109.28%	286,431	-	286,431	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.208	0.000	3.663	0.000	323,644	324,993	107.72%	348,644	-	348,644	Government/ Agency
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.229	0.000	3.622	0.000	132,588	133,142	107.62%	142,691	-	142,691	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.392	0.000	3.820	0.000	188,759	189,541	108.01%	203,879	-	203,879	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.578	0.000	2.851	0.000	205,587	206,447	106.19%	218,318	-	218,318	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.326	0.000	3.672	0.000	161,830	162,886	110.13%	178,227	-	178,227	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	2.019	0.000	2.300	0.000	59,540	59,907	106.70%	63,528	-	63,528	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.260	0.000	3.688	0.000	274,441	276,377	110.06%	302,047	-	302,047	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.278	0.000	3.614	0.000	219,100	220,649	110.00%	241,017	-	241,017	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.317	0.000	3.900	0.000	77,175	77,138	105.88%	81,710	-	81,710	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.350	0.000	3.719	0.000	81,013	81,505	110.16%	89,244	-	89,244	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.319	0.000	3.624	0.000	126,667	127,535	112.53%	142,533	-	142,533	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	2.911	0.000	3.323	0.000	74,434	45,068	111.41%	49,838	-	49,838	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.412	0.000	4.059	0.000	36,943	36,272	106.00%	39,161	-	39,161	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	3.611	0.000	4.062	0.000	3,567	3,511	108.33%	3,864	-	3,864	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.643	0.000	4.034	0.000	244,650	242,710	108.44%	265,310	-	265,310	Government/ Agency
FRS320	3128KHS56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.466	0.000	3.828	0.000	143,735	142,580	108.40%	155,807	-	155,807	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.600	0.000	4.144	0.000	65,142	64,160	106.21%	69,185	-	69,185	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	3.449	0.000	3.762	0.000	73,223	73,581	112.74%	82,554	-	82,554	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.448	0.000	4.054	0.000	235,075	231,458	106.06%	249,309	-	249,309	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.384	0.000	3.979	0.000	47,035	46,322	105.95%	49,835	-	49,835	Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.469	0.000	4.113	0.000	27,859	27,756	108.46%	30,215	-	30,215	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.613	0.000	3.897	0.000	125,275	124,308	108.35%	135,739	-	135,739	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.412	0.000	4.035	0.000	43,986	43,633	108.51%	47,730	-	47,730	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.555	0.000	4.181	0.000	55,981	54,502	106.27%	59,489	-	59,489	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.586	0.000	4.297	0.000	247,228	240,757	106.26%	262,706	-	262,706	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.558	0.000	4.201	0.000	93,088	90,609	106.26%	98,917	-	98,917	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	3.492	0.000	3.957	0.000	31,995	31,161	105.90%	33,882	-	33,882	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.526	0.000	3.762	0.000	196,957	198,279	113.02%	222,600	-	222,600	Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.503	0.000	4.144	0.000	90,543	90,144	108.50%	98,240	-	98,240	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.347	0.000	3.969	0.000	257,398	258,644	110.15%	283,511	-	283,511	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.362	0.000	4.021	0.000	6,715	6,737	110.26%	7,404	-	7,404	Government/ Agency
FRS358	3128LDFN7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	3.606	0.000	4.422	0.000	136,073	133,978	108.71%	147,926	-	147,926	Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.749	0.000	4.452	0.000	14,674	14,592	106.09%	15,568	-	15,568	Government/ Agency
FRS364	3128MJLDO	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	3.829	0.000	4.604	0.000	267,160	268,126	106.16%	283,615	-	283,615	Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.453	0.000	5.003	0.000	103,914	104,078	102.42%	106,433	-	106,433	Government/ Agency
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.398	0.000	3.806	0.000	4,024	4,144	112.94%	4,545	-	4,545	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.260	0.000	4.837	0.000	12,744	12,747	104.53%	13,321	-	13,321	Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.180	0.000	4.757	0.000	244,666	244,791	104.45%	255,550	-	255,550	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	4.239	0.000	4.922	0.000	603,039	609,013	106.17%	640,235	-	640,235	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.392	0.000	4.984	0.000	279,758	282,459	102.41%	286,514	-	286,514	Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.720	0.000	5.223	0.000	89,743	90,610	102.49%	91,978	-	91,978	Government/ Agency
FRS391	312942XX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.179	0.001	4.879	0.001	782,375	790,833	104.55%	818,009	-	818,009	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.524	0.000	4.052	0.000	103,221	105,763	106.57%	110,000	-	110,000	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	4.908	0.001	5.517	0.001	1,589,521	1,598,705	100.18%	1,592,428	-	1,592,428	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.617	0.000	5.274	0.000	14,255	14,532	102.47%	14,608	-	14,608	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.915	0.002	5.523	0.002	2,000,339	2,020,845	100.18%	2,003,966	-	2,003,966	Government/ Agency
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	4.859	0.001	5.437	0.001	1,008,432	1,018,592	100.18%	1,010,292	-	1,010,292	Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.155	0.002	5.701	0.002	2,545,755	2,573,620	97.40%	2,479,652	-	2,479,652	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.215	0.003	5.791	0.003	3,930,630	3,965,692	97.40%	3,828,567	-	3,828,567	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.139	0.000	5.736	0.000	291,839	296,321	97.40%	284,261	-	284,261	Government/ Agency
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.161	0.002	5.763	0.002	2,206,600	2,261,508	97.40%	2,149,303	-	2,149,303	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.197	0.003	5.807	0.003	3,384,646	3,467,372	97.40%	3,296,761	-	3,296,761	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.254	0.001	5.864	0.002	1,780,609	1,824,729	97.40%	1,734,374	-	1,734,374	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.161	0.003	5.744	0.003	3,370,221	3,447,919	97.43%	3,283,764	-	3,283,764	Government/ Agency

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Portfolio Schedule (Unaudited)
May 31, 2022

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB				CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR	DURATION	SPRD DUR							
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.030	0.002	5.752	0.002	1,961,339	2,023,667	100.21%	1,965,410	-	1,965,410	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.916	0.002	5.524	0.003	3,212,138	3,295,671	100.18%	3,217,961	-	3,217,961	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.868	0.002	5.463	0.002	2,705,753	2,793,071	100.18%	2,710,691	-	2,710,691	Government/ Agency
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	4.973	0.002	5.631	0.002	2,004,347	2,054,141	100.21%	2,008,507	-	2,008,507	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.161	0.001	4.838	0.001	1,193,022	1,231,964	104.53%	1,247,023	-	1,247,023	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	4.520	0.000	5.233	0.000	452,590	468,283	104.74%	474,027	-	474,027	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.392	0.000	4.929	0.000	277,995	287,788	104.80%	291,336	-	291,336	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	3.908	0.000	4.488	0.000	303,155	312,924	104.40%	316,499	-	316,499	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	3.540	0.000	4.019	0.000	235,050	242,276	104.07%	244,628	-	244,628	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	4.406	0.001	5.151	0.001	1,050,794	1,093,860	104.69%	1,100,040	-	1,100,040	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	4.238	0.001	4.934	0.001	1,440,670	1,497,453	104.55%	1,506,246	-	1,506,246	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.189	0.001	4.856	0.001	907,910	943,196	104.50%	948,772	-	948,772	Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.877	0.000	4.353	0.000	349,100	362,850	104.26%	363,977	-	363,977	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.485	0.000	5.264	0.000	249,798	260,205	104.74%	261,630	-	261,630	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	4.403	0.000	5.074	0.000	218,098	226,984	104.65%	228,239	-	228,239	Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	4.447	0.000	5.209	0.000	538,049	560,231	104.74%	563,534	-	563,534	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	4.401	0.001	5.487	0.001	1,688,405	1,765,751	104.67%	1,767,323	-	1,767,323	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.256	0.000	4.949	0.000	466,174	484,516	104.54%	487,347	-	487,347	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	4.307	0.000	4.826	0.000	156,873	163,195	104.48%	163,894	-	163,894	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.375	0.000	5.305	0.001	670,862	700,728	104.67%	702,219	-	702,219	Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	5.226	0.001	5.907	0.001	1,666,518	1,638,712	97.31%	1,621,683	-	1,621,683	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.861	0.001	5.801	0.001	986,160	998,390	100.02%	986,358	-	986,358	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.874	0.001	5.767	0.001	803,821	813,800	100.02%	803,982	-	803,982	Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.908	0.000	5.862	0.001	595,680	603,060	100.02%	595,799	-	595,799	Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.768	0.000	5.418	0.000	105,112	106,432	100.18%	105,297	-	105,297	Government/ Agency
FRS484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	4.649	0.002	5.799	0.002	2,284,375	2,379,564	102.29%	2,336,630	-	2,336,630	Government/ Agency
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	4.696	0.000	5.836	0.000	323,490	338,355	102.29%	330,889	-	330,889	Government/ Agency
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	4.732	0.000	5.722	0.001	629,465	658,480	102.08%	642,566	-	642,566	Government/ Agency
FRS488	3128MJVV7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	4.606	0.000	5.776	0.000	513,606	537,574	102.29%	525,354	-	525,354	Government/ Agency
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	4.668	0.001	5.666	0.001	814,457	851,269	102.60%	835,633	-	835,633	Government/ Agency
FRS490	3132M9ZL7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	4.616	0.000	5.580	0.000	518,162	542,175	102.32%	530,176	-	530,176	Government/ Agency
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	4.678	0.001	5.725	0.001	936,874	980,026	102.32%	958,597	-	958,597	Government/ Agency
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	4.565	0.001	5.622	0.001	1,544,641	1,619,248	102.29%	1,579,974	-	1,579,974	Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	4.633	0.000	5.781	0.001	580,932	607,682	102.29%	594,220	-	594,220	Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	4.844	0.002	5.869	0.002	2,020,046	2,079,671	99.96%	2,019,188	-	2,019,188	Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	4.902	0.002	5.873	0.002	2,753,186	2,830,223	99.96%	2,752,017	-	2,752,017	Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	4.726	0.000	5.674	0.000	411,955	430,786	102.32%	421,507	-	421,507	Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	4.647	0.001	5.771	0.002	1,922,993	2,011,523	102.32%	1,967,582	-	1,967,582	Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	4.545	0.000	5.762	0.001	557,903	583,877	102.29%	570,665	-	570,665	Government/ Agency
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.050	0.001	6.055	0.001	1,257,261	1,283,607	99.80%	1,254,763	-	1,254,763	Government/ Agency
FRS500	3128MJVQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	4.969	0.001	5.966	0.001	1,567,041	1,590,397	99.77%	1,563,437	-	1,563,437	Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	4.332	0.000	5.483	0.000	181,658	192,183	104.36%	189,581	-	189,581	Government/ Agency
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.873	0.002	5.809	0.002	2,042,827	2,084,343	100.02%	2,043,236	-	2,043,236	Government/ Agency
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	4.426	0.001	5.504	0.001	1,074,210	1,136,257	104.36%	1,121,063	-	1,121,063	Government/ Agency
FRS504	3132GHHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.574	0.000	5.196	0.000	174,959	184,272	104.74%	183,246	-	183,246	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	4.397	0.000	5.064	0.000	63,848	67,559	103.75%	66,243	-	66,243	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	4.965	0.002	6.000	0.003	3,145,114	3,223,774	99.74%	3,136,898	-	3,136,898	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	5.890	0.003	6.402	0.004	3,933,887	3,977,946	92.76%	3,649,071	-	3,649,071	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	5.794	0.001	6.260	0.001	922,405	932,704	93.32%	860,811	-	860,811	Government/ Agency
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	5.518	0.001	5.847	0.001	1,379,080	1,393,889	93.51%	1,289,577	-	1,289,577	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	5.306	0.001	6.046	0.001	861,015	880,837	97.00%	835,160	-	835,160	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	5.284	0.001	6.015	0.001	646,320	661,214	97.06%	627,316	-	627,316	Government/ Agency
FRS513	3128MJY11	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	5.419	0.001	6.295	0.001	1,128,105	1,154,341	96.84%	1,092,467	-	1,092,467	Government/ Agency
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	5.356	0.001	6.126	0.002	1,746,920	1,787,350	97.00%	1,694,463	-	1,694,463	Government/ Agency
FRS515	3132WQGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	5.452	0.002	6.324	0.002	2,634,427	2,696,128	96.84%	2,551,203	-	2,551,203	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	4.967	0.004	5.999	0.004	4,781,283	4,872,466	99.74%	4,768,793	-	4,768,793	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	4.933	0.001	6.087	0.001	1,203,196	1,229,063	99.68%	1,199,301	-	1,199,301	Government/ Agency
FRS519	3132WGF01	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	4.838	0.001	5.971	0.002	1,705,517	1,742,907	99.65%	1,699,463	-	1,699,463	Government/ Agency

AFL-CIO Housing Investment Trust
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						DURATION	EFF DUR ¹	DURATION	SPRD DUR							
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	4.895	0.004	6.032	0.005	5,761,268	5,885,040	99.68%	5,742,618	-	5,742,618	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	4.632	0.001	5.733	0.001	728,696	751,351	101.79%	741,721	-	741,721	Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	4.695	0.000	5.846	0.001	669,845	690,927	102.22%	684,749	-	684,749	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	4.935	0.001	6.001	0.002	1,808,071	1,842,958	99.68%	1,802,218	-	1,802,218	Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	4.962	0.000	5.982	0.000	549,471	560,168	99.68%	547,693	-	547,693	Government/ Agency
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	5.015	0.000	6.194	0.001	615,549	627,281	99.65%	613,364	-	613,364	Government/ Agency
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	4.522	0.000	5.837	0.000	466,346	480,531	102.22%	476,722	-	476,722	Government/ Agency
FRS529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	4.768	0.000	5.841	0.000	275,851	284,339	102.01%	281,386	-	281,386	Government/ Agency
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	4.486	0.001	5.743	0.001	747,691	770,809	101.85%	761,523	-	761,523	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	4.475	0.001	5.810	0.002	1,721,717	1,774,799	102.01%	1,756,259	-	1,756,259	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	4.433	0.001	5.843	0.001	942,781	973,040	101.85%	960,222	-	960,222	Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	4.681	0.000	5.693	0.000	458,354	473,056	101.85%	466,833	-	466,833	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	4.437	0.001	5.829	0.001	1,142,267	1,178,950	101.85%	1,163,399	-	1,163,399	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	4.409	0.001	5.750	0.001	1,563,683	1,613,712	101.85%	1,592,611	-	1,592,611	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	4.667	0.003	5.770	0.003	3,774,011	3,914,223	102.32%	3,861,520	-	3,861,520	Government/ Agency
FRS537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	4.508	0.003	5.795	0.004	4,749,420	4,916,523	102.16%	4,852,125	-	4,852,125	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	4.495	0.001	5.854	0.001	771,755	796,298	102.01%	787,238	-	787,238	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	4.308	0.001	5.793	0.001	943,328	973,565	101.79%	960,190	-	960,190	Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	4.461	0.001	5.906	0.001	902,345	931,274	101.76%	918,192	-	918,192	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	4.491	0.001	5.954	0.002	1,730,864	1,786,254	101.79%	1,761,803	-	1,761,803	Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	4.469	0.000	5.901	0.000	511,986	528,428	101.76%	520,978	-	520,978	Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	4.509	0.005	5.802	0.007	7,301,313	7,576,721	102.16%	7,459,202	-	7,459,202	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	4.468	0.000	5.854	0.000	4,687	4,873	101.85%	4,774	-	4,774	Government/ Agency
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	4.438	0.000	5.867	0.000	5,359	5,573	101.85%	5,458	-	5,458	Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	4.345	0.000	5.812	0.000	69,773	72,589	101.69%	70,955	-	70,955	Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	4.549	0.000	5.800	0.000	90,131	93,700	102.01%	91,940	-	91,940	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	4.295	0.003	5.848	0.004	4,032,279	4,194,867	101.11%	4,076,885	-	4,076,885	Government/ Agency
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	0.937	0.000	0.936	0.000	69	69	105.27%	73	-	73	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	1.612	0.000	1.681	0.000	17,152	17,152	107.14%	18,377	-	18,377	Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	1.750	0.000	1.948	0.000	605	605	108.12%	654	-	654	Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	1.788	0.000	1.890	0.000	509	509	108.03%	550	-	550	Government/ Agency
FSF187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.896	0.000	2.137	0.000	11,819	11,819	107.54%	12,710	-	12,710	Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.930	0.000	2.204	0.000	16,239	16,240	107.67%	17,484	-	17,484	Government/ Agency
FSF199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	1.909	0.000	2.079	0.000	20,453	20,343	104.93%	21,462	-	21,462	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	1.901	0.000	2.119	0.000	23,091	22,971	104.97%	24,240	-	24,240	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	1.817	0.000	2.011	0.000	16,702	16,593	104.74%	17,494	-	17,494	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	0.804	0.000	0.802	0.000	8,058	8,064	103.80%	8,364	-	8,364	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	0.223	0.000	0.225	0.000	3,538	3,538	100.76%	3,565	-	3,565	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	2.072	0.000	2.297	0.000	5,216	5,074	110.21%	5,748	-	5,748	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.065	0.000	2.343	0.000	144	144	109.85%	158	-	158	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.324	0.000	2.396	0.000	141	141	111.67%	157	-	157	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.331	0.000	2.547	0.000	48,089	48,141	110.93%	53,344	-	53,344	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	2.190	0.000	2.365	0.000	96,273	96,391	110.05%	105,948	-	105,948	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	1.029	0.000	1.027	0.000	19,392	19,560	105.06%	20,374	-	20,374	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	2.591	0.000	2.584	0.000	23,540	23,572	111.61%	26,274	-	26,274	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	2.391	0.000	2.734	0.000	11,464	11,474	111.68%	12,803	-	12,803	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	2.426	0.000	2.748	0.000	12,068	12,048	109.74%	13,243	-	13,243	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	2.469	0.000	2.433	0.000	58,693	58,794	111.87%	65,663	-	65,663	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	2.329	0.000	2.604	0.000	251	251	111.18%	279	-	279	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	2.275	0.000	2.500	0.000	7,976	7,983	110.71%	8,831	-	8,831	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	0.436	0.000	0.438	0.000	803	802	101.89%	818	-	818	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.468	0.000	2.640	0.000	58,881	59,054	111.54%	65,673	-	65,673	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.745	0.000	2.710	0.000	49,639	49,669	112.46%	55,822	-	55,822	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	2.619	0.000	2.664	0.000	18,347	18,478	111.97%	20,543	-	20,543	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	2.548	0.000	2.882	0.000	1,177	1,184	110.28%	1,298	-	1,298	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	1.867	0.000	1.814	0.000	23,341	23,341	106.33%	24,819	-	24,819	Government/ Agency
FSF415	31401NX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.481	0.000	2.650	0.000	144,963	145,754	104.74%	151,840	-	151,840	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.021	0.000	3.363	0.000	126,379	126,408	107.60%	135,982	-	135,982	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2022

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	EFFECTIVE CONTRIB SPREAD				CONTRIB	DURATION	EFF DUR	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
				COUPON	MATURITY	DURATION	EFF DUR												
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	2.610	0.000	3.174	0.000	55,750	55,947	106.77%	59,524	-	59,524	Government/ Agency			
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	2.911	0.000	3.350	0.000	25,733	25,822	107.27%	27,604	-	27,604	Government/ Agency			
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	2.991	0.000	3.396	0.000	151,543	152,272	109.76%	166,327	-	166,327	Government/ Agency			
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	2.816	0.000	3.263	0.000	28,062	28,028	106.99%	30,022	-	30,022	Government/ Agency			
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	2.855	0.000	3.460	0.000	222,006	220,886	105.51%	234,241	-	234,241	Government/ Agency			
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.762	0.000	3.169	0.000	112,176	112,514	106.81%	119,810	-	119,810	Government/ Agency			
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.171	0.000	3.698	0.000	74,718	74,944	107.79%	80,536	-	80,536	Government/ Agency			
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.834	0.000	3.268	0.000	50,822	50,963	106.99%	54,373	-	54,373	Government/ Agency			
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.168	0.000	3.691	0.000	54,068	54,202	107.88%	58,331	-	58,331	Government/ Agency			
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.044	0.000	3.493	0.000	87,493	87,666	107.57%	94,112	-	94,112	Government/ Agency			
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.172	0.000	3.659	0.000	105,985	106,190	107.86%	114,317	-	114,317	Government/ Agency			
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.023	0.000	3.526	0.000	212,483	214,131	109.87%	233,457	-	233,457	Government/ Agency			
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.228	0.000	3.751	0.000	97,004	97,265	108.00%	104,762	-	104,762	Government/ Agency			
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	2.694	0.000	3.106	0.000	53,039	53,429	108.85%	57,736	-	57,736	Government/ Agency			
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.121	0.000	3.536	0.000	99,651	100,209	110.11%	109,723	-	109,723	Government/ Agency			
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	2.777	0.000	3.192	0.000	5,377	5,408	109.12%	5,867	-	5,867	Government/ Agency			
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.193	0.000	3.850	0.000	66,370	66,367	105.83%	70,241	-	70,241	Government/ Agency			
FSF645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.147	0.000	3.750	0.000	113,091	113,050	105.83%	119,681	-	119,681	Government/ Agency			
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.267	0.000	3.840	0.000	137,236	137,395	108.13%	148,392	-	148,392	Government/ Agency			
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	3.031	0.000	3.602	0.000	100,310	100,383	107.72%	108,052	-	108,052	Government/ Agency			
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.024	0.000	3.590	0.000	38,676	38,845	110.09%	42,578	-	42,578	Government/ Agency			
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.100	0.000	3.555	0.000	72,638	72,967	110.06%	79,944	-	79,944	Government/ Agency			
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.303	0.000	3.896	0.000	65,208	65,280	108.18%	70,539	-	70,539	Government/ Agency			
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.766	0.000	3.571	0.000	57,051	57,359	109.90%	62,701	-	62,701	Government/ Agency			
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	2.939	0.000	3.405	0.000	20,173	20,170	109.70%	22,130	-	22,130	Government/ Agency			
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.108	0.000	3.631	0.000	257,010	257,055	110.20%	283,228	-	283,228	Government/ Agency			
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.186	0.000	3.611	0.000	128,820	129,037	110.37%	142,178	-	142,178	Government/ Agency			
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.117	0.000	3.716	0.000	26,269	26,269	107.79%	28,314	-	28,314	Government/ Agency			
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	2.926	0.000	3.669	0.000	28,567	28,390	107.88%	30,819	-	30,819	Government/ Agency			
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	1.531	0.000	1.884	0.000	5,926	5,890	104.44%	6,189	-	6,189	Government/ Agency			
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	2.882	0.000	3.670	0.000	200,617	200,689	110.08%	220,849	-	220,849	Government/ Agency			
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.001	0.000	3.410	0.000	177,445	177,518	109.79%	194,824	-	194,824	Government/ Agency			
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.168	0.000	3.616	0.000	129,178	127,614	107.94%	139,431	-	139,431	Government/ Agency			
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.355	0.000	3.899	0.000	287,444	283,998	108.40%	311,602	-	311,602	Government/ Agency			
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	2.929	0.000	3.619	0.000	71,894	70,968	107.99%	77,638	-	77,638	Government/ Agency			
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	3.134	0.000	3.530	0.000	42,798	42,865	112.51%	48,150	-	48,150	Government/ Agency			
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	2.829	0.000	3.482	0.000	27,907	27,939	109.80%	30,643	-	30,643	Government/ Agency			
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.398	0.000	4.071	0.000	63,492	62,607	106.15%	67,400	-	67,400	Government/ Agency			
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.063	0.000	3.788	0.000	127,605	127,740	110.13%	140,528	-	140,528	Government/ Agency			
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.340	0.000	4.221	0.000	56,785	55,864	106.14%	60,271	-	60,271	Government/ Agency			
FSF754	31411WVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	2.885	0.000	3.295	0.000	378	380	107.29%	405	-	405	Government/ Agency			
FSF755	31411XZJ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.168	0.000	4.018	0.000	313	315	108.41%	340	-	340	Government/ Agency			
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.288	0.000	4.017	0.000	9,465	9,505	108.33%	10,254	-	10,254	Government/ Agency			
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.271	0.000	3.874	0.000	197	198	108.31%	213	-	213	Government/ Agency			
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	2.979	0.000	3.398	0.000	3,639	3,653	107.45%	3,909	-	3,909	Government/ Agency			
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.347	0.000	3.945	0.000	5,803	5,829	108.41%	6,292	-	6,292	Government/ Agency			
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.119	0.000	3.987	0.000	6,702	6,730	108.24%	7,255	-	7,255	Government/ Agency			
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.096	0.000	3.994	0.000	7,486	7,518	108.38%	8,113	-	8,113	Government/ Agency			
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.204	0.000	4.104	0.000	120,764	121,319	108.39%	130,901	-	130,901	Government/ Agency			
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.245	0.000	4.064	0.000	60,419	60,440	108.59%	65,607	-	65,607	Government/ Agency			
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.378	0.000	4.270	0.000	25,223	24,965	105.90%	26,712	-	26,712	Government/ Agency			
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.812	0.000	4.617	0.000	17,022	17,077	104.33%	17,759	-	17,759	Government/ Agency			
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	1.147	0.000	1.380	0.000	45,125	45,864	104.44%	47,129	-	47,129	Government/ Agency			
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	3.523	0.000	4.079	0.000	5,264	5,348	108.53%	5,713	-	5,713	Government/ Agency			
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	2.848	0.000	3.424	0.000	19,196	19,604	109.83%	21,083	-	21,083	Government/ Agency			
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	2.876	0.000	3.455	0.000	166,931	171,609	112.15%	187,220	-	187,220	Government/ Agency			
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.084	0.000	5.001	0.000	61,915	62,035	104.48%	64,689	-	64,689	Government/ Agency			
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.964	0.000	4.752	0.000	401,264	402,044	104.35%	418,702	-	418,702	Government/ Agency			

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2022

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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	DURATION	SPRD DUR									
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.994	0.000	4.813	0.000		638,838	641,046	104.37%	666,753	-	666,753	Government/ Agency	
FSF804	31412U799	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.818	0.001	4.589	0.001		1,387,544	1,391,664	104.26%	1,446,640	-	1,446,640	Government/ Agency	
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	3.755	0.000	4.805	0.000		318,063	323,450	105.89%	336,795	-	336,795	Government/ Agency	
FSF816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.487	0.000	4.396	0.000		35,405	35,985	105.96%	37,516	-	37,516	Government/ Agency	
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.500	0.000	4.411	0.000		44,057	44,820	105.83%	46,624	-	46,624	Government/ Agency	
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	3.819	0.000	4.603	0.000		160,165	162,158	104.34%	167,118	-	167,118	Government/ Agency	
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	4.069	0.000	4.950	0.001		661,651	673,512	104.46%	691,132	-	691,132	Government/ Agency	
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.742	0.001	4.786	0.001		848,540	878,207	105.89%	898,520	-	898,520	Government/ Agency	
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.076	0.000	4.989	0.000		122,765	124,973	104.47%	128,257	-	128,257	Government/ Agency	
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.368	0.000	5.075	0.000		117	119	102.33%	120	-	120	Government/ Agency	
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.510	0.000	5.271	0.000		134,975	136,693	102.37%	138,169	-	138,169	Government/ Agency	
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.552	0.001	5.284	0.001		1,286,518	1,303,458	102.36%	1,316,935	-	1,316,935	Government/ Agency	
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.486	0.001	5.221	0.001		1,007,554	1,020,838	102.34%	1,031,176	-	1,031,176	Government/ Agency	
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	4.133	0.000	5.023	0.000		157,865	160,068	102.34%	164,953	-	164,953	Government/ Agency	
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.597	0.002	5.322	0.002		2,455,504	2,449,365	102.38%	2,513,867	-	2,513,867	Government/ Agency	
FSF843	31412RHWO	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	4.054	0.000	4.962	0.000		177,779	180,253	104.48%	185,738	-	185,738	Government/ Agency	
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	3.955	0.000	4.817	0.000		104,823	106,527	104.40%	109,437	-	109,437	Government/ Agency	
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.132	0.000	5.035	0.000		118,497	120,175	104.57%	123,918	-	123,918	Government/ Agency	
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	3.798	0.001	4.907	0.001		1,309,399	1,343,735	105.96%	1,387,413	-	1,387,413	Government/ Agency	
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.816	0.000	4.894	0.001		641,488	657,371	106.46%	682,948	-	682,948	Government/ Agency	
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	3.905	0.000	4.953	0.001		769,176	787,327	106.46%	818,888	-	818,888	Government/ Agency	
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	3.798	0.001	4.918	0.001		812,120	833,973	106.46%	864,607	-	864,607	Government/ Agency	
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.545	0.000	5.286	0.000		66,262	66,516	102.38%	67,836	-	67,836	Government/ Agency	
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.088	0.001	5.752	0.001		669,733	678,296	100.08%	670,239	-	670,239	Government/ Agency	
FSF857	3138E8EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.018	0.000	5.654	0.001		626,184	634,190	100.08%	626,703	-	626,703	Government/ Agency	
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.961	0.000	5.594	0.000		123,162	124,771	100.08%	123,266	-	123,266	Government/ Agency	
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	4.954	0.000	5.584	0.000		430,537	436,087	100.09%	430,909	-	430,909	Government/ Agency	
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.069	0.000	5.741	0.001		600,505	609,794	100.12%	601,247	-	601,247	Government/ Agency	
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	5.250	0.000	5.755	0.000		76,929	78,137	97.66%	75,128	-	75,128	Government/ Agency	
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	5.270	0.000	5.791	0.000		242,987	246,487	97.64%	237,244	-	237,244	Government/ Agency	
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.923	0.001	5.560	0.001		1,757,358	1,801,845	100.12%	1,759,529	-	1,759,529	Government/ Agency	
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.261	0.000	5.795	0.000		482,718	492,930	97.32%	469,787	-	469,787	Government/ Agency	
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.327	0.000	5.883	0.000		333,785	340,824	97.32%	324,843	-	324,843	Government/ Agency	
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.385	0.000	5.934	0.000		238,703	243,693	97.32%	232,308	-	232,308	Government/ Agency	
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.094	0.000	5.535	0.000		502,065	512,610	97.32%	488,615	-	488,615	Government/ Agency	
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.344	0.000	5.897	0.000		271,225	276,987	97.32%	263,959	-	263,959	Government/ Agency	
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.206	0.000	5.716	0.000		263,001	268,553	97.32%	255,956	-	255,956	Government/ Agency	
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.344	0.000	5.902	0.000		367,088	374,835	97.32%	357,255	-	357,255	Government/ Agency	
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.326	0.000	5.881	0.000		394,893	403,101	97.32%	384,314	-	384,314	Government/ Agency	
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.316	0.000	5.863	0.000		157,885	161,215	97.32%	153,655	-	153,655	Government/ Agency	
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.344	0.000	5.921	0.000		501,401	512,237	97.32%	487,969	-	487,969	Government/ Agency	
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.158	0.002	5.873	0.002		2,526,095	2,600,685	100.12%	2,529,215	-	2,529,215	Government/ Agency	
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.078	0.000	5.809	0.000		112,395	115,794	100.12%	112,534	-	112,534	Government/ Agency	
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	5.107	0.002	5.806	0.003		2,891,766	2,969,588	100.12%	2,895,338	-	2,895,338	Government/ Agency	
FSF884	3138LWVD0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	5.047	0.000	5.726	0.000		33,640	34,820	100.12%	33,681	-	33,681	Government/ Agency	
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.088	0.000	5.773	0.000		30,103	31,145	100.12%	30,140	-	30,140	Government/ Agency	
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.119	0.000	5.823	0.000		50,804	52,582	100.12%	50,866	-	50,866	Government/ Agency	
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.143	0.000	5.889	0.000		221,131	228,216	100.12%	221,404	-	221,404	Government/ Agency	
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.252	0.002	5.231	0.002		2,920,314	3,040,230	104.65%	3,056,043	-	3,056,043	Government/ Agency	
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.052	0.001	4.921	0.002		1,954,233	2,033,556	104.44%	2,040,972	-	2,040,972	Government/ Agency	
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	4.228	0.000	5.265	0.000		105,600	110,456	104.59%	110,442	-	110,442	Government/ Agency	
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.016	0.000	4.882	0.000		200,963	209,068	104.40%	209,813	-	209,813	Government/ Agency	
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.124	0.000	4.937	0.000		193,376	201,295	104.45%	201,988	-	201,988	Government/ Agency	
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.081	0.001	4.983	0.001		862,493	898,660	104.47%	901,077	-	901,077	Government/ Agency	
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	4.805	0.002	5.846	0.002		2,282,502	2,377,949	102.36%	2,336,302	-	2,336,302	Government/ Agency	
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.000	0.000	5.914	0.000		340,428	356,348	101.99%	347,218	-			

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB				CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR							
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	5.034	0.003	6.031	0.003	3,680,871	3,806,274	99.78%	3,672,765	-	3,672,765	Government/ Agency
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	5.128	0.001	6.071	0.002	1,674,552	1,722,273	99.72%	1,669,817	-	1,669,817	Government/ Agency
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.347	0.000	5.381	0.000	487,432	513,772	104.59%	509,782	-	509,782	Government/ Agency
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	4.456	0.000	5.562	0.000	488,077	514,686	104.59%	510,456	-	510,456	Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.158	0.004	6.182	0.005	5,152,395	5,322,525	100.12%	5,158,759	-	5,158,759	Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	4.984	0.003	6.181	0.003	3,455,276	3,569,770	100.47%	3,471,422	-	3,471,422	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.611	0.003	6.504	0.003	3,443,978	3,539,796	96.79%	3,333,423	-	3,333,423	Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.688	0.001	6.591	0.001	1,351,268	1,388,890	96.85%	1,308,736	-	1,308,736	Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.649	0.005	6.478	0.006	6,354,677	6,535,937	96.85%	6,154,658	-	6,154,658	Government/ Agency
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	4.632	0.002	6.158	0.002	2,091,537	2,173,410	101.70%	2,127,109	-	2,127,109	Government/ Agency
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	4.714	0.001	5.996	0.002	1,701,511	1,767,912	101.76%	1,731,514	-	1,731,514	Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	4.723	0.004	5.970	0.004	4,800,212	4,937,122	101.92%	4,892,354	-	4,892,354	Government/ Agency
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.253	0.001	6.231	0.001	1,467,560	1,483,596	99.62%	1,462,035	-	1,462,035	Government/ Agency
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	4.535	0.004	6.050	0.005	5,819,187	6,039,549	101.67%	5,916,340	-	5,916,340	Government/ Agency
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.105	0.003	6.209	0.004	4,248,136	4,313,327	99.53%	4,228,160	-	4,228,160	Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	5.193	0.001	6.359	0.002	1,822,598	1,852,100	99.53%	1,814,027	-	1,814,027	Government/ Agency
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.287	0.002	6.461	0.002	2,541,149	2,582,064	99.53%	2,529,200	-	2,529,200	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.212	0.001	6.357	0.001	866,133	880,169	99.53%	862,060	-	862,060	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.174	0.001	6.354	0.001	1,201,464	1,221,171	99.53%	1,195,815	-	1,195,815	Government/ Agency
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	5.137	0.001	6.147	0.001	924,893	935,163	99.65%	921,700	-	921,700	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.265	0.000	6.254	0.000	485,159	490,358	99.72%	483,787	-	483,787	Government/ Agency
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	5.080	0.001	6.312	0.002	1,739,552	1,784,092	99.44%	1,729,742	-	1,729,742	Government/ Agency
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	5.048	0.001	6.253	0.001	785,644	804,059	99.47%	781,458	-	781,458	Government/ Agency
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	5.083	0.001	6.293	0.001	802,875	821,668	99.47%	798,597	-	798,597	Government/ Agency
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	4.966	0.001	6.196	0.002	1,975,810	2,022,641	99.53%	1,966,519	-	1,966,519	Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	4.939	0.001	5.864	0.001	1,257,425	1,290,336	99.44%	1,250,334	-	1,250,334	Government/ Agency
FSF959	3140FYQY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.264	0.001	6.435	0.001	706,479	724,373	99.53%	703,157	-	703,157	Government/ Agency
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	5.129	0.000	6.311	0.001	567,409	581,891	99.47%	564,386	-	564,386	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	4.715	0.003	6.145	0.004	3,975,092	4,146,503	101.70%	4,042,700	-	4,042,700	Government/ Agency
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	4.553	0.002	6.058	0.003	3,149,229	3,285,302	101.64%	3,200,822	-	3,200,822	Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	5.098	0.001	6.237	0.001	1,399,716	1,430,942	99.56%	1,393,572	-	1,393,572	Government/ Agency
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	5.042	0.001	6.175	0.001	880,917	900,602	99.56%	877,050	-	877,050	Government/ Agency
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	5.132	0.001	6.240	0.001	1,141,586	1,167,080	99.56%	1,136,575	-	1,136,575	Government/ Agency
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	5.009	0.001	6.177	0.001	1,472,174	1,504,999	99.56%	1,465,711	-	1,465,711	Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.131	0.001	6.301	0.002	1,840,482	1,881,273	99.53%	1,831,827	-	1,831,827	Government/ Agency
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	4.575	0.003	6.071	0.004	3,754,980	3,863,994	101.64%	3,816,497	-	3,816,497	Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	5.075	0.003	6.336	0.004	4,181,444	4,212,128	99.37%	4,155,249	-	4,155,249	Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	4.254	0.001	5.584	0.001	1,281,709	1,321,521	103.55%	1,327,261	-	1,327,261	Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	3.794	0.000	5.028	0.000	377,231	389,117	102.75%	387,619	-	387,619	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	4.093	0.002	5.683	0.002	2,441,325	2,517,744	103.27%	2,521,223	-	2,521,223	Government/ Agency
FSF974	3140HFGA8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	3.638	0.000	5.262	0.000	404,367	417,138	102.45%	414,283	-	414,283	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	3.756	0.001	5.208	0.002	2,086,819	2,156,641	102.45%	2,137,997	-	2,137,997	Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	3.642	0.002	5.145	0.003	4,027,262	4,153,993	103.08%	4,151,198	-	4,151,198	Government/ Agency
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	3.780	0.000	5.250	0.000	45,888	47,333	101.96%	46,787	-	46,787	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	3.868	0.000	5.434	0.000	148,474	153,126	103.18%	153,194	-	153,194	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	4.382	0.002	5.997	0.002	2,621,809	2,621,635	101.23%	2,654,111	-	2,654,111	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	3.825	0.001	5.257	0.001	1,330,579	1,372,165	102.70%	1,366,537	-	1,366,537	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	3.822	0.001	5.101	0.002	2,260,126	2,330,578	102.20%	2,309,816	-	2,309,816	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	4.936	0.001	6.218	0.001	971,064	993,110	99.09%	962,250	-	962,250	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	5.752	0.000	6.627	0.000	60,035	60,843	96.39%	57,869	-	57,869	Government/ Agency
FSF984	3133A0FB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	5.812	0.010	6.791	0.012	11,590,421	11,790,770	99.95%	11,121,469	-	11,121,469	Government/ Agency
FSF985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	5.049	0.005	6.390	0.006	5,966,209	6,322,326	98.94%	5,902,731	-	5,902,731	Government/ Agency
FSF986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	6.438	0.015	7.223	0.017	16,579,729	17,189,316	92.70%	15,369,595	-	15,369,595	Government/ Agency
FSF987	3140X6R52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	5.872	0.011	6.835	0.013	12,743,132	13,362,449	96.16%	12,254,023	-	12,254,023	Government/ Agency
FSF992	3140X7D22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	6.458	0.026	7.233	0.029	28,452,016	29,685,492	92.70%	26,375,338	-	26,375,338	Government/ Agency
FSF993	3140QEB50	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	6.473	0.015	7.252	0.017	16,889,623	17,640,831	92.70%	15,656,869	-	15,656,869	Government/ Agency
FSF995	3133KGK23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	4.852	0.005	6.401	0.006	6,176,750	6,551,947	99.07%	6,119,234	-	6,119,234	Government/ Agency
FSF996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	6.425	0.007	7.199	0.008	7,713,580	8,112,284	92.70%	7,150,575	-	7,150,575	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2022

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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	DURATION	SPRD DUR							
FSF997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	6.397	0.010	7.146	0.012	11,499,304	12,046,645	92.70%	10,659,984	-	10,659,984	Government/ Agency
FSF998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	6.480	0.014	7.262	0.016	15,254,481	15,989,477	92.70%	14,141,075	-	14,141,075	Government/ Agency
F2F001	3133ABNU0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	6.517	0.023	7.357	0.026	25,484,202	26,700,979	92.63%	23,606,220	-	23,606,220	Government/ Agency
F2F002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	6.432	0.014	7.223	0.015	14,938,642	15,667,447	92.63%	13,837,783	-	13,837,783	Government/ Agency
F2F003	3133ADH66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	6.519	0.018	7.308	0.020	19,758,312	20,727,120	92.70%	18,316,177	-	18,316,177	Government/ Agency
F2F004	3140XAEY4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2051	5.696	0.012	6.711	0.014	13,713,192	14,492,504	95.88%	13,148,710	-	13,148,710	Government/ Agency
F2F005	3140QGE94	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2050	5.931	0.007	6.884	0.008	7,491,562	7,901,897	95.95%	7,188,451	-	7,188,451	Government/ Agency
F2F006	3140KEHY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2050	5.939	0.005	6.945	0.006	6,229,778	6,530,724	95.95%	5,977,719	-	5,977,719	Government/ Agency
F2F007	3140XBRF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	5.899	0.015	7.023	0.018	17,449,393	18,374,632	95.77%	16,710,668	-	16,710,668	Government/ Agency
F2F008	3140LRB64	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2051	6.559	0.031	7.529	0.036	33,670,508	35,073,035	92.29%	31,076,152	-	31,076,152	Government/ Agency
F2F009	3140XAYT3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2050	5.146	0.005	6.487	0.006	6,363,872	6,752,000	98.90%	6,294,174	-	6,294,174	Government/ Agency
F2F010	3140XB4F4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	5.924	0.020	7.042	0.023	22,852,719	24,125,896	95.77%	21,885,242	-	21,885,242	Government/ Agency
F2F011	3140XCZ92	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2051	6.625	0.031	7.674	0.036	33,515,671	34,874,441	92.22%	30,909,677	-	30,909,677	Government/ Agency
F2F012	3140XDPD2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	10/1/2051	5.937	0.040	7.243	0.049	46,594,499	48,946,676	95.66%	44,574,585	-	44,574,585	Government/ Agency
F2F013	3140XDNF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	5.896	0.014	7.031	0.017	16,285,798	17,116,537	95.99%	15,631,959	-	15,631,959	Government/ Agency
F2F014	3140XDWE2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	5.893	0.010	7.032	0.012	11,914,804	12,460,754	95.83%	11,417,834	-	11,417,834	Government/ Agency
F2F015	3140XB6S4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	5.911	0.010	7.061	0.012	11,927,381	12,419,288	95.77%	11,422,432	-	11,422,432	Government/ Agency
F2F016	3140QL3A2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2051	5.223	0.005	6.635	0.006	6,442,915	6,840,403	98.83%	6,367,317	-	6,367,317	Government/ Agency
F2F017	3140XD3U8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2051	5.931	0.023	7.242	0.028	26,259,829	27,384,699	95.66%	25,121,441	-	25,121,441	Government/ Agency
F2F018	3140MBCU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	6.546	0.012	7.658	0.014	12,874,322	12,947,355	92.47%	11,904,465	-	11,904,465	Government/ Agency
F2F019	3140XFJA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	6.561	0.044	7.693	0.052	47,710,133	47,893,803	92.47%	44,116,004	-	44,116,004	Government/ Agency
F2F020	3140XF4J7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	3/1/2052	5.861	0.023	7.202	0.028	26,431,726	26,574,831	95.81%	25,325,122	-	25,325,122	Government/ Agency
F2F021	3140MGDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2052	4.967	0.010	6.665	0.014	13,901,089	14,243,174	98.19%	13,648,927	-	13,648,927	Government/ Agency
F2F022	3133B5KV3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2052	5.043	0.010	6.783	0.014	13,439,187	13,769,874	98.22%	13,199,604	-	13,199,604	Government/ Agency
F2F023	3140MHTJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2052	5.025	0.009	6.702	0.012	11,884,957	12,194,014	98.40%	11,694,623	-	11,694,623	Government/ Agency
F2F024	3133KNJ79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2052	5.152	0.033	6.712	0.043	42,402,441	43,518,330	98.19%	41,636,585	-	41,636,585	Government/ Agency
F2F025	3140XFH61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2052	5.285	0.019	6.713	0.024	24,052,467	24,231,802	98.55%	23,702,603	-	23,702,603	Government/ Agency
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	0.846	0.000	0.844	0.000	1,317	1,317	104.75%	1,379	-	1,379	Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.101	0.000	1.097	0.000	1,047	1,047	106.11%	1,111	-	1,111	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	1.235	0.000	1.260	0.000	1,330	1,330	105.26%	1,400	-	1,400	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	1.233	0.000	1.261	0.000	7,794	7,797	105.26%	8,204	-	8,204	Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.040	0.000	0.040	0.000	155	150	99.93%	155	-	155	Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.343	0.000	0.343	0.000	671	665	101.89%	683	-	683	Government/ Agency
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.119	0.000	0.119	0.000	471	467	100.46%	473	-	473	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	1.306	0.000	1.351	0.000	14,636	14,560	105.07%	15,379	-	15,379	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	1.684	0.000	1.729	0.000	11,484	11,490	107.22%	12,313	-	12,313	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	1.725	0.000	1.778	0.000	70,781	70,861	107.38%	76,006	-	76,006	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.268	0.000	1.252	0.000	13,172	13,185	105.62%	13,913	-	13,913	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.438	0.000	1.473	0.000	25,205	25,232	105.62%	26,795	-	26,795	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	1.230	0.000	1.223	0.000	8,520	8,530	105.92%	9,025	-	9,025	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	1.598	0.000	1.639	0.000	20,183	20,248	106.91%	21,578	-	21,578	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	1.516	0.000	1.487	0.000	2,150	2,150	106.58%	2,292	-	2,292	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	1.516	0.000	1.491	0.000	1,912	1,915	106.58%	2,037	-	2,037	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.188	0.000	1.174	0.000	1,401	1,406	105.30%	1,475	-	1,475	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.215	0.000	1.201	0.000	5,014	5,028	105.41%	5,285	-	5,285	Government/ Agency
GSF102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	1.684	0.000	1.731	0.000	4,521	4,542	107.22%	4,847	-	4,847	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.389	0.000	1.441	0.000	11,952	11,985	106.12%	12,683	-	12,683	Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.900	0.000	1.910	0.000	45,118	45,339	106.12%	49,001	-	49,001	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	1.842	0.000	1.810	0.000	3,004	3,004	107.72%	3,236	-	3,236	Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	0.806	0.000	0.803	0.000	5,349	5,369	104.00%	5,563	-	5,563	Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.818	0.000	1.798	0.000	4,900	4,922	108.26%	5,304	-	5,304	Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.067	0.000	1.059	0.000	1,813	1,813	105.20%	1,908	-	1,908	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	1.817	0.000	1.798	0.000	35,894	35,940	108.26%	38,860	-	38,860	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.892	0.000	1.851	0.000	3,924	3,924	108.61%	4,262	-	4,262	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.894	0.000	1.869	0.000	15,587	15,587	108.61%	16,928	-	16,928	Government/ Agency
GSF175	36208WMS9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	0.712	0.000	0.711	0.000	3,106	3,111	103.57%	3,217	-	3,217	Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.735	0.000	1.728	0.000	15,315	15,339	106.51%	16,312	-	16,312	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.890	0.000	1.916	0.000	37,436	37,526	107.01%	40,060	-	40,060	Government/ Agency

**AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2022**

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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								
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.646	0.000	1.638	0.000	2,571	2,574	106.25%	2,731	-	2,731	Government/ Agency	
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.028	0.000	2.156	0.000	36,821	36,821	107.00%	39,397	-	39,397	Government/ Agency	
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	1.866	0.000	1.946	0.000	978	978	106.92%	1,045	-	1,045	Government/ Agency	
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.015	0.000	1.974	0.000	27,342	27,367	107.36%	29,355	-	29,355	Government/ Agency	
GSF203	36208CF99	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.893	0.000	1.961	0.000	40,359	40,496	107.08%	43,216	-	43,216	Government/ Agency	
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	1.518	0.000	1.496	0.000	15,370	15,526	107.15%	16,470	-	16,470	Government/ Agency	
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	0.844	0.000	0.845	0.000	31,751	31,756	104.57%	33,202	-	33,202	Government/ Agency	
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.268	0.000	2.261	0.000	8,640	8,640	110.22%	9,523	-	9,523	Government/ Agency	
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.721	0.000	1.708	0.000	18,544	18,615	108.86%	20,187	-	20,187	Government/ Agency	
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.528	0.000	1.515	0.000	604	604	108.08%	653	-	653	Government/ Agency	
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.202	0.000	2.155	0.000	32,010	32,306	109.96%	35,198	-	35,198	Government/ Agency	
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.319	0.000	1.340	0.000	6,406	6,421	106.26%	6,807	-	6,807	Government/ Agency	
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	1.848	0.000	1.986	0.000	11,633	11,660	107.01%	12,448	-	12,448	Government/ Agency	
GSF239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	1.854	0.000	1.919	0.000	59,570	59,631	106.94%	63,702	-	63,702	Government/ Agency	
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	1.570	0.000	1.583	0.000	12,602	12,627	106.04%	13,362	-	13,362	Government/ Agency	
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.148	0.000	2.231	0.000	97,540	97,672	108.00%	105,344	-	105,344	Government/ Agency	
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.007	0.000	2.131	0.000	57,337	57,366	107.56%	61,671	-	61,671	Government/ Agency	
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	2.247	0.000	2.329	0.000	4,537	4,601	109.48%	4,967	-	4,967	Government/ Agency	
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	2.150	0.000	2.232	0.000	11,068	11,198	109.09%	12,074	-	12,074	Government/ Agency	
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	2.394	0.000	2.348	0.000	2,383	2,461	110.77%	2,640	-	2,640	Government/ Agency	
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.674	0.000	3.165	0.000	64,393	64,491	106.15%	68,354	-	68,354	Government/ Agency	
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	2.452	0.000	2.832	0.000	62,752	63,279	107.38%	67,385	-	67,385	Government/ Agency	
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.741	0.000	3.283	0.000	481,597	482,434	106.22%	511,561	-	511,561	Government/ Agency	
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.578	0.000	2.925	0.000	48,157	48,467	107.69%	51,858	-	51,858	Government/ Agency	
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.582	0.000	2.799	0.000	31,496	31,705	107.47%	33,849	-	33,849	Government/ Agency	
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.773	0.000	3.176	0.000	9,506	9,581	108.21%	10,287	-	10,287	Government/ Agency	
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.733	0.000	3.003	0.000	76,388	76,946	107.97%	82,478	-	82,478	Government/ Agency	
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.469	0.000	3.717	0.000	53,596	53,367	109.39%	58,628	-	58,628	Government/ Agency	
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.159	0.000	3.687	0.000	363,679	362,107	109.27%	397,391	-	397,391	Government/ Agency	
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.307	0.000	3.764	0.000	137,756	137,022	107.17%	147,630	-	147,630	Government/ Agency	
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.034	0.000	3.757	0.000	198,435	199,399	107.00%	213,392	-	213,392	Government/ Agency	
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.185	0.000	3.852	0.000	41,011	40,795	107.21%	43,967	-	43,967	Government/ Agency	
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.260	0.000	4.840	0.000	320,044	322,600	102.01%	326,469	-	326,469	Government/ Agency	
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.340	0.000	4.963	0.000	518,307	522,552	102.02%	528,798	-	528,798	Government/ Agency	
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.203	0.000	4.795	0.000	310,040	312,559	102.00%	316,229	-	316,229	Government/ Agency	
GSF293	3620AZ7P3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	4.040	0.000	4.832	0.000	582,234	591,138	104.42%	607,982	-	607,982	Government/ Agency	
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	1.871	0.000	1.914	0.000	46,155	46,155	102.08%	47,113	-	47,113	Government/ Agency	
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	2.115	0.000	2.374	0.000	652	652	106.90%	697	-	697	Government/ Agency	
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.082	0.000	2.119	0.000	58,576	58,576	103.26%	60,486	-	60,486	Government/ Agency	
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	2.219	0.000	2.368	0.000	126	126	110.76%	140	-	140	Government/ Agency	
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	2.380	0.000	2.306	0.000	33,829	34,181	101.13%	34,210	-	34,210	Government/ Agency	
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	1.037	0.000	1.028	0.000	95	95	105.94%	100	-	100	Government/ Agency	
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	2.938	0.000	3.125	0.000	123,230	123,164	105.26%	129,711	-	129,711	Government/ Agency	
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	1.211	0.000	1.300	0.000	52,142	52,222	102.79%	53,595	-	53,595	Government/ Agency	
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	0.470	0.001	0.470	0.001	10,000,000	10,124,935	99.69%	9,968,852	-	9,968,852	AAA	
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	0.606	0.002	0.606	0.002	20,000,000	20,299,811	99.46%	19,892,508	-	19,892,508	AAA	
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	1.475	0.002	1.471	0.002	7,000,000	7,144,236	100.46%	7,031,982	-	7,031,982	AAA	
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	1.599	0.001	1.594	0.001	5,000,000	5,104,022	99.56%	4,977,911	-	4,977,911	AAA	
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	1.650	0.005	1.644	0.005	20,000,000	20,418,101	100.14%	20,028,276	-	20,028,276	AAA	
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	1.708	0.001	1.702	0.001	5,000,000	5,104,517	99.45%	4,972,428	-	4,972,428	AAA	
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	1.875	0.001	1.866	0.001	5,000,000	5,110,218	98.96%	4,947,836	-	4,947,836	AAA	
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	1.897	0.001	1.888	0.001	2,250,000	2,296,793	99.78%	2,245,049	-	2,245,049	AAA	
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	1.612	0.002	1.606	0.002	6,825,000	7,099,367	99.53%	6,793,208	-	6,793,208	AAA	
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	2.015	0.002	2.005	0.002	8,000,000	8,165,914	99.44%	7,955,094	-	7,955,094	AAA	
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	6.550	0.002	6.533	0.002	1,754,195	1,795,818	105.32%	1,876,484	545,805	2,422,289	Government/ Agency	
GCL166	3617JMZV4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41%	9/15/2061	7.572	0.046	7.557	0.046	40,173,331	41,797,853	99.80%	40,088,718	2,112,069	42,200,787	Government/ Agency	
GCL167	3617JMZT9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.43%	11/15/2061	7.567	0.060	7.553	0.060	51,740,831	53,402,396	99.96%	51,717,616	1,748,969	53,466,585	Government/ Agency	
GCL168	3617NMAN1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.67%	3/15/2062	7.937	0.038	7.924	0.038	33,935,716	34,757,669	92.95%	31,471,003	1,046,584	32,517,587	Government/ Agency	

AFL-CIO Housing Investment Trust
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						DURATION	EFF DUR	DURATION	SPRD DUR									
GCL169	3617QLXM0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.45%	4/15/2062	8.434	0.018	8.408	0.018			15,705,121	15,993,957	91.51%	14,304,496	797,479	15,101,975	Government/ Agency
GCL170	3617U7V89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.59%	8/15/2064	9.425	0.000	9.347	0.000			25,000	1,147,553	91.01%	(3,777,446)	42,287,400	38,509,954	Government/ Agency
GCL171	3617VDU29	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.62%	2/15/2063	8.594	0.016	8.560	0.016			13,251,436	13,757,718	93.12%	12,302,465	548,564	12,851,029	Government/ Agency
GCL172	3617VBM48	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.65%	10/15/2062	8.327	0.006	8.303	0.006			5,390,927	5,550,647	93.94%	4,996,897	1,109,073	6,105,970	Government/ Agency
GCL173	3617VBM48	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.58%	5/15/2063	8.817	0.020	8.773	0.020			16,281,506	17,201,679	90.39%	13,541,288	12,218,494	25,759,782	Government/ Agency
GCL174	3617V84Y9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.05%	12/15/2063	4.926	0.000	4.905	0.000			100,000	1,148,616	93.99%	(6,195,279)	104,645,000	98,449,721	Government/ Agency
GCL175	3617V3VL8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.98%	6/15/2063	8.609	0.014	8.571	0.014			11,602,281	12,833,030	94.56%	9,768,542	22,108,019	31,876,561	Government/ Agency
GCL176	3617VPHV3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.64%	1/15/2063	8.583	0.010	8.549	0.010			8,508,901	9,051,211	93.58%	7,328,473	9,866,099	17,194,572	Government/ Agency
GCL177	3617W6VQ9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.75%	4/15/2063	8.562	0.005	8.526	0.005			4,394,724	5,402,527	90.82%	2,406,680	17,268,376	19,675,056	Government/ Agency
GCL178	3617F2DL8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.25%	4/15/2064	9.325	0.005	9.255	0.005			4,021,002	6,023,878	86.95%	(4,584,975)	61,906,998	57,322,023	Government/ Agency
GCL179	3617XRBV3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.24%	1/15/2064	9.041	0.001	8.982	0.001			1,000,000	1,551,904	94.24%	(523,656)	25,430,800	24,907,144	Government/ Agency
GCL180	FWDGCL180	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.08%	2/15/2064	8.900	0.000	8.841	0.000			-	553,221	103.81%	553,221	14,527,100	15,080,321	Government/ Agency
GCL181	FWDGCL181	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.69%	12/15/2063	8.792	0.000	8.737	0.000			-	163,437	100.28%	33,925	12,327,300	12,361,225	Government/ Agency
GCL182	FWDGCL182	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	9/15/2063	8.671	0.000	8.623	0.000			-	147,000	100.88%	43,061	4,900,000	4,943,061	Government/ Agency
GCL183	FWDGCL183	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.14%	9/15/2063	8.659	0.000	8.611	0.000			-	181,945	103.14%	351,148	11,196,600	11,547,748	Government/ Agency
GCL184	FWDGCL184	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	9/15/2063	8.656	0.000	8.608	0.000			-	194,580	103.92%	254,277	6,486,000	6,740,277	Government/ Agency
GMF218	36181RSZ4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2068	1.271	0.006	1.268	0.006			30,820,387	30,939,588	101.38%	31,245,154	-	31,245,154	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.378	0.001	0.378	0.001			16,400,000	16,395,418	100.59%	16,496,465	-	16,496,465	Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	2.812	0.001	2.802	0.001			2,469,893	2,382,081	103.68%	2,560,753	-	2,560,753	Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	3.540	0.002	3.526	0.002			3,790,662	4,087,025	102.72%	3,893,612	-	3,893,612	Government/ Agency
GMF238	3617A4S11	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	3.200	0.006	3.187	0.006			13,460,344	13,818,196	99.89%	13,445,820	-	13,445,820	Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	2.830	0.017	2.820	0.017			40,623,630	42,625,321	98.80%	40,135,822	-	40,135,822	Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	4.821	0.021	4.801	0.021			28,249,944	28,728,040	100.93%	28,513,092	-	28,513,092	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	4.445	0.009	4.425	0.009			13,499,828	13,958,060	100.90%	13,621,772	-	13,621,772	Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	4.234	0.010	4.215	0.010			15,897,258	16,351,383	100.75%	16,016,805	-	16,016,805	Government/ Agency
GMF269	3617G0QY9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.48%	5/15/2059	5.866	0.010	5.847	0.010			10,768,407	10,976,065	100.57%	10,829,324	-	10,829,324	Government/ Agency
GMF273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	6.340	0.056	6.322	0.055			58,815,662	58,821,020	99.59%	58,573,812	-	58,573,812	Government/ Agency
GMF274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	5.437	0.008	5.417	0.008			10,172,573	10,320,678	101.23%	10,297,920	-	10,297,920	Government/ Agency
GMF276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	6.524	0.029	6.506	0.029			30,390,280	32,345,378	97.43%	29,608,186	-	29,608,186	Government/ Agency
GMF279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	6.015	0.014	5.997	0.014			15,464,520	15,753,466	101.74%	15,733,340	-	15,733,340	Government/ Agency
GMF280	3617G0QU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	6.116	0.016	6.097	0.015			16,913,832	17,228,772	99.53%	16,834,590	-	16,834,590	Government/ Agency
GMF282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	5.695	0.012	5.676	0.012			14,113,923	14,381,212	99.63%	14,061,956	-	14,061,956	Government/ Agency
GMF284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	6.921	0.026	6.904	0.026			27,078,063	28,534,780	91.91%	24,888,558	-	24,888,558	Government/ Agency
GMF289	3617QRG87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	7.007	0.024	6.990	0.024			23,919,038	25,983,804	94.13%	22,515,158	-	22,515,158	Government/ Agency
GMF291	3617QCSM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	7.034	0.011	7.018	0.011			10,736,908	11,672,779	94.47%	10,142,813	-	10,142,813	Government/ Agency
GMF292	3617HVYX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	6.814	0.009	6.797	0.009			8,338,114	8,541,160	99.03%	8,257,585	-	8,257,585	Government/ Agency
GMF293	3617GCD87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.27%	4/15/2046	6.605	0.024	6.589	0.024			24,559,616	25,878,602	95.23%	23,387,435	-	23,387,435	Government/ Agency
GMF294	3617URRH0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.17%	8/15/2059	7.241	0.037	7.225	0.037			34,371,307	38,015,388	98.09%	33,713,475	-	33,713,475	Government/ Agency
GMF295	3617JIMZP7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	11/15/2060	6.867	0.012	6.850	0.012			11,201,007	11,546,045	102.21%	11,448,807	-	11,448,807	Government/ Agency
GMF296	3617AU3D0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	6.837	0.008	6.821	0.008			7,039,286	7,250,535	105.61%	7,434,127	-	7,434,127	Government/ Agency
GMF297	3617AU3F5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	6.837	0.008	6.821	0.008			7,708,579	7,939,858	105.61%	8,140,961	-	8,140,961	Government/ Agency
GMF298	3617W6V97	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.08%	11/15/2056	7.635	0.054	7.621	0.054			52,474,996	54,525,530	88.71%	46,553,088	-	46,553,088	Government/ Agency
GMF299	3617W9QW6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.94%	11/15/2059	7.547	0.053	7.533	0.053			47,863,320	53,249,915	95.46%	45,692,671	-	45,692,671	Government/ Agency
GMF300	HITGMF300	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.36%	5/15/2061	7.848	0.062	7.831	0.062			51,379,207	57,030,920	99.91%	51,332,606	-	51,332,606	Government/ Agency
GMF302	36197JZS7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.37%	2/15/2034	4.495	0.018	4.479	0.018			25,229,265	27,649,908	104.59%	26,388,045	-	26,388,045	Government/ Agency
GMF303	3617JIMZM4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	4/15/2061	7.163	0.037	7.147	0.037			33,787,297	34,868,330	101.39%	34,258,427	-	34,258,427	Government/ Agency
GMF304	3617H4U2Z	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.78%	8/15/2060	6.713	0.041	6.696	0.041			39,211,031	39,491,394	102.04%	40,011,524	-	40,011,524	Government/ Agency
GMF305	3617KHLK2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.21%	5/15/2061	0.122	0.001	0.122	0.001			51,461,173	51,726,685	100.21%	56,714,484	-	56,714,484	Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	10.952	0.003	10.776	0.002			1,500,000	1,468,660	100.21%	1,503,147	-	1,503,147	Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	13.439	0.002	13.130	0.002			1,000,000	991,779	100.24%	1,002,409	-	1,002,409	Government/ Agency
PMB159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.080	0.000	0.080	0.000			2,060,785	2,063,238	100.67%	2,074,619	-	2,074,619	Government/ Agency
PMB166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.080	0.000	0.080	0.000			1,606,318	1,605,413	100.72%	1,617,817	-	1,617,817	Government/ Agency
PMB170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	0.080	0.000	0.080	0.000			3,512,710	3,514,315	100.80%	3,540,935	-	3,540,935	Government/ Agency
PMB172	999628456	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.55%	8/1/2042	0.080	0.000	0.080	0.000			7,016,848	7,018,671	100.66%	7,063,377	-	7,063,377	Government/ Agency
PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.080	0.000	0.080	0.000			6,704,175	6,713,197	100.63%	6,746,412	-	6,746,412	Government/ Agency
PMB174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.080	0.000	0.080	0.000			3,882,922	3,885,964	100.72%	3,910,847	-	3,910,847	Government/ Agency
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	2.361	0.001	2.352	0.001			3,173,304	3,192,815	106.06%	3,365,454	-	3,365,454	Government/ Agency
PMB178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	4.622	0.001	4.603	0.001			1,935						

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2022

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR									
PMB180	60416SBF6	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.75%	8/1/2048	0.167	0.000	0.167	0.000	3,630,000	3,626,153	100.16%	3,635,957	-	3,635,957	Government/ Agency
PMB181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	4.230	0.040	4.211	0.039	60,875,000	60,851,363	99.35%	60,477,791	-	60,477,791	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	0.406	0.000	0.406	0.000	7,720,705	7,831,961	100.37%	7,749,426	-	7,749,426	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	2.260	0.003	2.251	0.003	7,461,691	7,942,901	101.68%	7,586,816	-	7,586,816	Government/ Agency
PMB186	57499ANM3	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	7.730	0.005	7.717	0.005	4,458,701	4,463,556	94.35%	4,207,003	-	4,207,003	Government/ Agency
PMB187	FWDPMB187	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	7.566	0.000	7.553	0.000	-	-	95.84%	(128,396)	3,090,000	2,961,604	Government/ Agency
PMB188	FWDPMB188	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	9/1/2063	8.845	0.000	8.798	0.000	-	-	84.47%	(885,492)	5,702,000	4,816,508	Government/ Agency
PMB189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	6.699	0.022	6.683	0.022	21,663,585	21,683,944	98.41%	21,318,918	-	21,318,918	Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.078	0.000	0.078	0.000	69,081	69,060	100.51%	69,430	-	69,430	Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	0.122	0.000	0.122	0.000	110,000	110,000	99.95%	109,949	-	109,949	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.083	0.000	0.083	0.000	230,782	230,990	100.36%	231,619	-	231,619	Government/ Agency
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	0.148	0.000	0.148	0.000	1,564,467	1,583,028	100.33%	1,569,557	-	1,569,557	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.084	0.000	0.084	0.000	3,132,442	3,132,442	100.31%	3,142,151	-	3,142,151	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	3.363	0.002	3.349	0.002	4,248,173	4,334,777	108.16%	4,595,014	-	4,595,014	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.362	0.001	3.348	0.001	2,062,665	2,111,206	108.42%	2,236,356	-	2,236,356	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	3.368	0.000	3.354	0.000	536,005	545,950	104.69%	561,145	-	561,145	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.465	0.002	3.452	0.002	3,926,562	3,903,782	107.01%	4,201,807	-	4,201,807	Government/ Agency
FXF268	313813SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	2.806	0.001	2.796	0.001	2,569,349	2,570,157	100.00%	2,569,303	-	2,569,303	Government/ Agency
FXF270	313814579	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	1.488	0.001	1.484	0.001	3,316,170	3,316,159	100.81%	3,343,066	-	3,343,066	Government/ Agency
FXF271	313815CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	1.326	0.001	1.324	0.001	4,352,767	4,352,767	100.75%	4,385,355	-	4,385,355	Government/ Agency
FXF272	313814VV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	1.220	0.002	1.218	0.002	10,566,317	10,566,317	100.48%	10,617,066	-	10,617,066	Government/ Agency
FXF274	313814YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	1.263	0.001	1.261	0.001	5,938,260	5,938,260	100.64%	5,976,012	-	5,976,012	Government/ Agency
FXF280	313817T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	5.787	0.009	5.769	0.009	10,673,725	10,673,725	100.80%	10,756,781	-	10,756,781	Government/ Agency
FXF282	313817VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	3.812	0.002	3.796	0.002	2,766,395	2,770,240	101.22%	2,800,246	-	2,800,246	Government/ Agency
FXF283	313819FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	6.415	0.024	6.397	0.024	25,063,771	25,111,830	98.77%	24,754,364	-	24,754,364	Government/ Agency
FXF284	313819JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	6.685	0.007	6.608	0.007	5,072,588	5,129,469	98.66%	5,004,801	-	5,004,801	Government/ Agency
FXF285	313819U29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	6.239	0.024	6.222	0.024	26,019,519	26,036,212	98.55%	25,642,952	-	25,642,952	Government/ Agency
FXF286	313819LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	6.250	0.012	6.233	0.012	12,758,906	12,761,269	98.65%	12,586,329	-	12,586,329	Government/ Agency
FXF287	313819XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	6.177	0.006	6.160	0.006	6,513,469	6,570,004	99.20%	6,461,160	-	6,461,160	Government/ Agency
FXF288	3138192T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	6.109	0.009	6.081	0.009	9,424,346	9,522,947	98.59%	9,291,555	-	9,291,555	Government/ Agency
FXF289	313819XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	4.339	0.002	4.319	0.002	3,650,923	3,654,691	99.63%	3,637,582	-	3,637,582	Government/ Agency
FXF290	31381APD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	9.114	0.030	9.024	0.030	21,398,097	21,421,183	100.25%	21,451,025	-	21,451,025	Government/ Agency
FXF294	31381CBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	4.620	0.011	4.600	0.011	15,140,285	15,196,812	100.89%	15,274,884	-	15,274,884	Government/ Agency
FXF298	31381BAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	3.140	0.007	3.128	0.007	14,564,588	14,567,235	99.04%	14,424,997	-	14,424,997	Government/ Agency
FXF304	31381CWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	4.031	0.004	4.013	0.004	7,045,033	7,051,977	100.54%	7,083,187	-	7,083,187	Government/ Agency
FXF306	31381DJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	4.991	0.007	4.970	0.007	9,333,465	9,335,898	99.13%	9,251,883	-	9,251,883	Government/ Agency
FXF307	31381DFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	5.050	0.012	5.030	0.012	15,652,019	15,689,761	98.87%	15,474,528	-	15,474,528	Government/ Agency
FXF309	31381D6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	7.839	0.029	7.824	0.029	25,000,000	25,107,864	95.61%	23,901,713	-	23,901,713	Government/ Agency
FXF310	31381EAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	3.823	0.034	3.807	0.034	60,000,000	60,000,000	97.98%	58,787,682	-	58,787,682	Government/ Agency
FXF313	31381EH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	5.309	0.029	5.289	0.029	36,400,000	36,550,316	97.69%	35,557,719	-	35,557,719	Government/ Agency
FXF315	31381EMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	3.966	0.015	3.949	0.015	25,830,000	25,832,051	97.56%	25,199,030	-	25,199,030	Government/ Agency
FXF320	31381GKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	4.017	0.009	4.000	0.009	15,320,987	15,331,059	97.60%	14,952,673	-	14,952,673	Government/ Agency
FXF321	31381ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.09%	5/1/2026	3.539	0.003	3.525	0.003	5,132,701	5,176,363	100.43%	5,154,790	-	5,154,790	Government/ Agency
FXF327	31381HTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	5.727	0.007	5.708	0.007	7,630,911	7,641,123	99.59%	7,599,712	-	7,599,712	Government/ Agency
FXF329	31381HHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.24%	5/1/2027	0.327	0.001	4.442	0.011	16,541,169	16,541,169	99.99%	16,540,038	-	16,540,038	Government/ Agency
FXF330	31381JCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	4.429	0.019	4.409	0.019	28,081,277	28,097,116	99.24%	27,867,357	-	27,867,357	Government/ Agency
FXF331	31381JD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	4.394	0.044	4.373	0.044	66,251,378	66,287,247	99.15%	65,687,513	-	65,687,513	Government/ Agency
FXF336	31381KDV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	6.083	0.013	6.064	0.013	13,862,000	13,890,781	99.38%	13,776,359	-	13,776,359	Government/ Agency
FXF337	31381KHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	4.367	0.004	4.347	0.004	6,358,942	6,366,539	99.03%	6,297,058	-	6,297,058	Government/ Agency
FXF339	31381KP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	4.632	0.008	4.612	0.008	12,050,705	12,081,070	98.58%	11,879,926	-	11,879,926	Government/ Agency
FXF342	31381LA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	8.417	0.023	8.392	0.023	19,070,000	19,106,276	96.70%	18,440,741	-	18,440,741	Government/ Agency
FXF349	31381LU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.15%	12/1/2027	0.357	0.001	4.983	0.014	18,100,000	18,100,000	100.01%	18,101,770	-	18,101,770	Government/ Agency
FXF352	31381LRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.14%	1/1/2028	0.370	0.001	5.227	0.018	22,425,000	22,425,000	99.83%	22,385,776	-	22,385,776	Government/ Agency
FXF354	31381LNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.09%	2/1/2028	0.368	0.002	5.156	0.024	30,420,000	30,420,000	99.81%	30,361,484	-	30,361,484	Government/ Agency
FXF355	31381LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.11%	3/1/2028	0.368	0.002	5.222	0.030	38,275,000	38,276,993	99.87%	38,226,835	-	38,226,835	Government/ Agency
FXF360	3140HAY9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.20%	9/1/2028	0.389	0.000	5.629	0.002	1,822,000	1,822,000	99.86%	1,819,360	-	1,819,360	Government/ Agency
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	3.531	0.006	3.517	0.006	10,501,547	10,514,493	100.49%	10,553,108	-	10,553,108	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	7.114	0.014	7.098	0.014	12,746,000	12,806,202	99.54%	12,687,031	-	12,687,031	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2022

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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	DURATION	SPRD DUR									
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	6.254	0.021	6.234	0.021			22,345,000	22,432,417	99.00%	22,121,083	-	22,121,083	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	5/1/2029	0.408	0.002	6.179	0.024			25,000,000	25,007,799	100.10%	25,023,968	-	25,023,968	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	6/1/2029	0.613	0.004	6.308	0.040			41,302,000	41,322,605	100.10%	41,343,620	-	41,343,620	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	5.809	0.014	5.790	0.014			15,447,000	15,977,683	101.10%	15,616,610	-	15,616,610	Government/ Agency
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	3.903	0.008	3.886	0.008			14,210,000	14,212,857	97.61%	13,871,052	-	13,871,052	Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	6.275	0.035	6.255	0.035			37,700,000	37,974,974	97.66%	36,818,318	-	36,818,318	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	5.198	0.010	5.178	0.010			12,011,000	12,417,249	101.95%	12,245,732	-	12,245,732	Government/ Agency
FXF373	3140HVD49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	7.658	0.010	7.643	0.010			8,760,000	8,802,604	95.59%	8,373,573	-	8,373,573	Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	8.699	0.017	8.631	0.016			13,183,963	13,373,361	95.15%	12,544,793	-	12,544,793	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	9.912	0.028	9.830	0.028			20,000,000	20,689,143	94.99%	18,998,582	-	18,998,582	Government/ Agency
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	4.109	0.006	4.091	0.006			9,800,000	9,845,161	97.97%	9,601,462	-	9,601,462	Government/ Agency
FXF379	3140HWC2D	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	7.752	0.011	7.736	0.011			10,189,000	10,319,794	95.41%	9,721,768	-	9,721,768	Government/ Agency
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	6.958	0.006	6.939	0.006			5,955,000	5,957,092	92.61%	5,514,797	-	5,514,797	Government/ Agency
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	7.889	0.021	7.874	0.021			18,655,000	18,662,367	93.00%	17,349,756	-	17,349,756	Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	6.230	0.011	6.211	0.011			12,186,052	12,227,179	94.29%	11,489,977	-	11,489,977	Government/ Agency
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	8.279	0.014	8.264	0.014			11,975,000	12,017,816	92.31%	11,053,969	-	11,053,969	Government/ Agency
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	6.840	0.020	6.821	0.020			20,550,000	20,678,012	94.46%	19,410,827	-	19,410,827	Government/ Agency
FXF385	3140HXPN4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	6.761	0.050	6.742	0.050			51,656,000	51,928,418	94.95%	49,046,282	-	49,046,282	Government/ Agency
FXF387	3140HYCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	9.961	0.008	9.863	0.008			6,400,000	6,499,843	86.04%	5,506,345	-	5,506,345	Government/ Agency
FXF388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	8.393	0.015	8.380	0.015			13,400,000	13,493,014	90.21%	12,088,306	-	12,088,306	Government/ Agency
FXF389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	9.248	0.012	9.170	0.012			9,500,000	9,589,335	90.90%	8,635,760	-	8,635,760	Government/ Agency
FXF390	3140J0CH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.82%	7/1/2035	9.928	0.006	9.822	0.006			4,622,827	4,660,748	83.53%	3,861,466	-	3,861,466	Government/ Agency
FXF391	3140J0FZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	6.721	0.007	6.703	0.007			7,519,898	7,621,732	88.25%	6,636,066	-	6,636,066	Government/ Agency
FXF392	3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	6.793	0.003	6.775	0.003			3,278,464	3,312,024	87.84%	2,879,692	-	2,879,692	Government/ Agency
FXF393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	7.510	0.014	7.491	0.014			14,235,000	14,335,290	87.05%	12,391,109	-	12,391,109	Government/ Agency
FXF394	3140J0JC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	7.605	0.037	7.586	0.037			37,950,000	38,075,475	84.94%	32,235,713	-	32,235,713	Government/ Agency
FXF395	3140J0KT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	8.342	0.022	8.325	0.022			20,500,000	20,806,316	85.97%	17,623,553	-	17,623,553	Government/ Agency
FXF396	3140J0K74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	6.762	0.001	6.744	0.001			1,255,390	1,285,283	89.37%	1,121,943	-	1,121,943	Government/ Agency
FXF397	3140J0K66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	7.537	0.003	7.518	0.003			3,025,000	3,066,708	86.49%	2,616,186	-	2,616,186	Government/ Agency
FXF398	3140J0LU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	8.749	0.019	8.730	0.019			16,530,000	16,670,292	85.78%	14,179,948	-	14,179,948	Government/ Agency
FXF399	3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	7.353	0.024	7.334	0.024			25,610,000	25,695,268	86.70%	22,203,860	-	22,203,860	Government/ Agency
FXF400	3140J0NB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	8.554	0.012	8.537	0.012			10,500,000	10,657,077	85.78%	9,007,302	-	9,007,302	Government/ Agency
FXF401	3140J0N30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	6.729	0.006	6.712	0.006			7,269,217	7,272,261	86.45%	6,283,880	-	6,283,880	Government/ Agency
FXF402	3140J0PH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	16.679	0.015	16.462	0.015			8,392,000	8,547,091	71.32%	5,985,174	-	5,985,174	Government/ Agency
FXF403	3140J0PT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	7.475	0.010	7.456	0.010			10,500,000	10,641,708	87.75%	9,214,210	-	9,214,210	Government/ Agency
FXF404	3140J0QJ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2035	10.572	0.012	10.456	0.012			9,100,000	9,140,757	83.67%	7,614,177	-	7,614,177	Government/ Agency
FXF405	3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	7.395	0.020	7.377	0.020			21,000,000	21,276,413	87.25%	18,322,620	-	18,322,620	Government/ Agency
FXF406	3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	7.182	0.004	7.164	0.004			4,406,946	4,468,937	86.23%	3,800,325	-	3,800,325	Government/ Agency
FXF407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	6.844	0.001	6.826	0.001			1,159,902	1,188,079	88.24%	1,023,542	-	1,023,542	Government/ Agency
FXF408	3140J0Q37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	10.884	0.063	10.709	0.062			47,484,776	47,697,145	80.26%	38,108,964	-	38,108,964	Government/ Agency
FXF409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	18.076	0.028	17.863	0.028			14,200,000	14,359,744	71.79%	10,194,180	-	10,194,180	Government/ Agency
FXF410	3140J1FB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.68%	9/1/2032	8.067	0.013	8.047	0.013			12,781,937	12,995,252	86.63%	11,072,918	-	11,072,918	Government/ Agency
FXF411	3140J1K80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	9/1/2035	11.323	0.022	11.190	0.022			16,305,000	16,575,814	78.57%	12,810,839	-	12,810,839	Government/ Agency
FXF412	3140J1K98	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.77%	9/1/2035	11.287	0.005	11.155	0.004			3,270,000	3,337,521	83.77%	2,739,148	-	2,739,148	Government/ Agency
FXF413	3140J15B0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/1/2030	7.924	0.028	7.906	0.028			27,329,000	27,329,338	83.70%	22,875,064	-	22,875,064	Government/ Agency
FXF414	3140J2LB0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	11/1/2035	11.297	0.013	11.161	0.013			9,300,000	9,332,835	80.26%	7,463,759	-	7,463,759	Government/ Agency
FXF415	FWDNFP415	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21%	12/1/2039	12.571	0.000	12.285	0.000			-	-	77.60%	(9,314,467)	41,587,270	32,272,803	Government/ Agency
FXF416	3140LAFS9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.06%	12/1/2027	5.060	0.015	5.038	0.015			21,424,000	21,432,357	89.68%	19,213,240	-	19,213,240	Government/ Agency
FXF417	3140J3CK8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	12/1/2030	7.880	0.013	7.862	0.013			12,400,000	12,491,406	85.40%	10,589,233	-	10,589,233	Government/ Agency
FXF418	3140LAG90	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	1/1/2031	7.417	0.021	7.400	0.021			21,950,000	22,024,476	87.52%	19,211,498	-	19,211,498	Government/ Agency
FXF419	3140LBL68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	1/1/2031	7.570	0.024	7.553	0.024			25,000,000	24,994,034	86.06%	21,515,963	-	21,515,963	Government/ Agency
FXF420	3140LBTFO	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.74%	3/1/2033	9.638	0.008	9.598	0.008			6,160,000	6,245,340	83.71%	5,156,606	-	5,156,606	Government/ Agency
FXF422	3140LBVK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.50%	3/1/2031	0.613	0.002	8.111	0.029			23,855,000	23,857,896	99.78%	23,801,338	-	23,801,338	Government/ Agency
FXF423	3140LBWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.51%	3/1/2031	0.613	0.001	8.107	0.012			10,075,000	10,076,216	99.82%	10,056,902	-	10,056,902	Government/ Agency
FXF424	FWDNFP424	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	3/1/2039	11.536	0.000	11.307	0.000			-	-	81.84%	(2,071,384)	11,409,000	9,337,616	Government/ Agency
FXF425	3140LBXH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.52%	4/1/2031	0.607	0.002	7.941	0.021			17,500,000	17,500,000	99.96%	17,492,473	-	17,492,473	Government/ Agency
FXF426	FWDNFP426	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	7/1/2038	11.880	0.000	11.654	0.000			-	-	81.91%	(1,948,543)	10,774,000	8,825,457	Government/ Agency
FXF427	3140LDCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2031	8.416	0.026	8.401	0.026			23,623,000	23,686,749	86.61%	20,459,313	-	20,459,313	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2022

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	EFFECTIVE		CONTRIB		SPREAD		CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
				COUPON	MATURITY	DURATION	EFF DUR	DURATION	SPRD DUR								
FXF428	3140LC5T4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.41%	4/1/2051	12.368	0.006	12.161	0.006	-	3,748,243	3,786,253	81.29%	3,046,989	-	3,046,989	Government/ Agency
FXF429	3140LDA25	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.58%	10/1/2031	8.414	0.064	8.399	0.064	-	57,950,000	58,222,684	84.90%	49,199,886	-	49,199,886	Government/ Agency
FXF430	3140LC7D7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.50%	8/1/2039	11.687	0.023	11.442	0.022	-	13,214,491	13,214,491	96.65%	12,771,568	-	12,771,568	Government/ Agency
FXF431	3140LCMH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	8/1/2028	5.826	0.008	5.804	0.008	-	10,000,000	10,022,514	89.58%	8,958,492	-	8,958,492	Government/ Agency
FXF432	3140LB2Y3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.00%	4/1/2031	7.990	0.020	7.974	0.020	-	18,000,000	18,632,706	89.18%	16,052,920	-	16,052,920	Government/ Agency
FXF433	3140LD2L2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	12/1/2036	6.712	0.020	6.667	0.020	-	22,224,299	22,290,220	87.63%	19,474,244	-	19,474,244	Government/ Agency
FXF434	3140LD5B1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.88%	11/1/2031	8.270	0.028	8.255	0.028	-	25,400,000	25,435,950	87.24%	22,159,737	-	22,159,737	Government/ Agency
FXF435	3140LECX3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.49%	11/1/2031	0.656	0.004	0.678	0.054	-	40,943,000	40,948,767	99.86%	40,885,803	-	40,885,803	Government/ Agency
FXF436	3140LECL9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.51%	11/1/2031	0.648	0.002	0.654	0.032	-	25,000,000	25,007,021	99.81%	24,952,130	-	24,952,130	Government/ Agency
FXF437	3140LEMT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.47%	12/1/2051	12.431	0.021	12.231	0.020	-	13,516,713	13,708,779	82.02%	11,086,908	-	11,086,908	Government/ Agency
FXF438	3140LEGH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	12/1/2051	12.333	0.020	12.135	0.019	-	12,703,831	12,735,147	83.26%	10,577,294	-	10,577,294	Government/ Agency
FXF439	FWDFFNP439	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	2/1/2039	11.725	0.000	11.492	0.000	-	-	-	80.62%	(4,652,184)	24,000,000	19,347,816	Government/ Agency
FXF440	FWDFFNP440	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2040	12.059	0.000	11.781	0.000	-	-	277,940	79.52%	(5,691,683)	27,794,000	22,102,317	Government/ Agency
FXF441	FWDFFNP441	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.58%	1/1/2040	12.065	0.000	11.800	0.000	-	-	-	79.91%	(2,350,144)	11,700,000	9,349,856	Government/ Agency
FXF442	3140LFJ62	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	3/1/2042	14.438	0.046	14.021	0.044	-	25,155,000	25,166,630	81.98%	20,622,248	-	20,622,248	Government/ Agency
FXF443	3140LFH64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.58%	2/1/2029	0.501	0.002	0.504	0.019	-	20,000,000	20,005,779	99.88%	19,976,472	-	19,976,472	Government/ Agency
FXF444	3140LFRB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	5/1/2052	12.230	0.011	12.040	0.011	-	6,500,000	6,634,063	90.92%	5,910,060	-	5,910,060	Government/ Agency
FXF445	3140LFX41	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.93%	4/1/2038	11.198	0.031	10.998	0.030	-	19,982,172	19,994,542	90.90%	18,163,117	-	18,163,117	Government/ Agency
FXF446	3140LFX58	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.93%	4/1/2038	11.198	0.025	10.998	0.025	-	16,285,470	16,295,552	90.90%	14,802,940	-	14,802,940	Government/ Agency
FXF447	3140LFZA5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.01%	4/1/2052	12.981	0.013	12.800	0.013	-	7,489,611	7,494,273	88.17%	6,603,507	-	6,603,507	Government/ Agency
FXF448	3140LGKM3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.78%	5/1/2032	0.186	0.001	0.186	0.027	-	28,526,000	28,530,444	100.24%	28,593,321	-	28,593,321	Government/ Agency
FXF449	3140LGK43	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.76%	5/1/2032	0.171	0.001	0.227	0.022	-	23,705,000	23,705,000	100.03%	23,711,163	-	23,711,163	Government/ Agency
FXF450	603767PD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	1/1/2038	11.457	0.032	11.255	0.031	-	20,950,000	20,950,000	87.16%	18,259,857	-	18,259,857	Government/ Agency
FXF451	BCCXVM9A4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	6/1/2029	0.227	0.002	0.572	0.054	-	70,000,000	70,021,875	99.82%	69,877,430	-	69,877,430	Government/ Agency
FXF452	FWDFFNP452	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.47%	7/1/2041	12.148	0.000	11.846	0.000	-	-	-	98.31%	(169,789)	10,058,000	9,888,211	Government/ Agency
FXF453	HITFNP453	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.05%	6/1/2032	0.233	0.001	0.163	0.029	-	30,975,000	30,975,000	100.01%	30,977,230	-	30,977,230	Government/ Agency
FRM004	3132WVYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	6.231	0.015	6.212	0.015	-	15,978,340	16,133,420	100.32%	16,029,284	-	16,029,284	Government/ Agency
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	6.420	0.014	6.402	0.014	-	13,901,303	14,095,705	100.70%	13,999,172	-	13,999,172	Government/ Agency
FRM006	3132WVYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	6.369	0.024	6.351	0.024	-	24,747,928	25,309,568	102.04%	25,253,924	-	25,253,924	Government/ Agency
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	6.515	0.018	6.497	0.018	-	18,158,516	18,491,395	101.43%	18,418,135	-	18,418,135	Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	6.210	0.009	6.191	0.009	-	9,444,370	9,557,827	99.93%	9,343,146	-	9,343,146	Government/ Agency
FRM009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	7.579	0.008	7.563	0.008	-	7,444,000	7,529,120	92.85%	6,911,828	-	6,911,828	Government/ Agency
FRM010	3132XHKZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	7.577	0.013	7.560	0.013	-	11,732,000	11,874,796	92.93%	10,902,077	-	10,902,077	Government/ Agency
FRM011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	7.574	0.013	7.558	0.013	-	11,768,000	11,919,092	93.00%	10,944,355	-	10,944,355	Government/ Agency
FRM012	3132WWAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	12.366	0.030	12.149	0.029	-	20,298,392	20,788,210	79.01%	16,037,002	-	16,037,002	Government/ Agency
FRM013	FWDFFRM013	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.38%	2/25/2034	9.094	0.000	9.034	0.000	-	-	163,125	87.18%	(5,578,832)	43,500,000	37,921,169	Government/ Agency
FRM014	3132V8AN6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	0.51%	7/1/2027	-0.023	0.000	4.132	0.002	-	3,924,000	3,925,022	99.93%	3,921,339	-	3,921,339	Government/ Agency
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	1.45%	1/25/2033	0.066	0.000	0.395	0.000	-	735,470	735,470	100.05%	735,822	-	735,822	Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	1.22%	5/25/2027	0.035	0.000	4.494	0.004	-	5,963,817	5,963,817	99.80%	5,952,124	-	5,952,124	Government/ Agency
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	7.177	0.036	7.151	0.036	-	33,450,000	33,320,828	98.27%	32,872,262	-	32,872,262	Government/ Agency
FHM010	3137FKVD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	3.278	0.009	3.266	0.009	-	18,000,000	18,049,164	100.07%	18,012,062	-	18,012,062	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	3.164	0.005	3.152	0.005	-	10,000,000	10,066,103	101.26%	10,126,160	-	10,126,160	Government/ Agency
FHM013	3137F72K0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	1.13%	10/25/2030	0.015	0.000	7.555	0.007	-	6,468,988	6,468,988	99.75%	6,452,844	-	6,452,844	Government/ Agency
FHM014	3137F72L8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.65%	10/25/2030	0.011	0.000	7.508	0.013	-	11,415,861	11,415,861	99.45%	11,352,560	-	11,352,560	Government/ Agency
FHM015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.59%	12/25/2030	-0.007	0.000	7.564	0.025	-	21,897,254	21,897,254	99.32%	21,747,608	-	21,747,608	Government/ Agency
FHM016	3137F84M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	1.06%	11/25/2030	-0.007	0.000	7.586	0.018	-	15,308,843	15,308,843	99.67%	15,258,909	-	15,258,909	Government/ Agency
FHM017	3137F8ZR7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.54%	12/25/2030	0.013	0.000	7.613	0.025	-	21,796,673	21,796,673	99.20%	21,622,631	-	21,622,631	Government/ Agency
FHM018	3137F9ZZ7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.93%	11/25/2027	0.023	0.000	5.006	0.014	-	18,573,622	18,573,622	99.59%	18,498,042	-	18,498,042	Government/ Agency
FHM019	3137FXZ84	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.53%	1/25/2031	0.012	0.000	7.739	0.050	-	42,864,286	42,864,286	99.40%	42,605,527	-	42,605,527	Government/ Agency
FHM020	3137H1LV6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.53%	6/25/2031	0.007	0.000	7.947	0.042	-	35,000,000	35,000,000	99.41%	34,792,485	-	34,792,485	Government/ Agency
FHM021	3137H2NB6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.49%	8/25/2031	-0.043	0.000	8.198	0.039	-	32,000,000	32,000,000	99.29%	31,772,131	-	31,772,131	Government/ Agency
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.44%	1/25/2033	0.133	0.000	0.592	0.000	-	1,149,191	1,149,182	100.02%	1,149,429	-	1,149,429	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	6.918	0.003	6.868	0.003	-	2,826,352	2,854,308	98.76%	2,791,424	-	2,791,424	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.93%	9/25/2027	4.700	0.019	4.679	0.019	-	26,080,708	26,155,482	98.50%	25,689,683	-	25,689,683	Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	3.328	0.003	3.310	0.003	-	4,894,646	5,090,447	101.24%	4,955,109	-	4,955,109	Government/ Agency
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	0.084	0.000	0.084	0.000	-	121,874	120,670	99.89%	121,734	-	121,734	Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.47%	5/16/2042	0.492	0.000	0.494	0.000	-	1,894,815	1,917,963	100.03%	1,895,336	-	1,895,336	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	0.747	0.000	0.757	0.000	-	1,886,815	1,889,307	98.90%	1,866,121	-	1,866,121	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2022

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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									
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	0.782	0.000	0.773	0.000	125,994	128,841	99.30%	125,109	-	125,109	Government/ Agency
GNR093	38376GSS5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	2/16/2044	0.246	0.000	0.246	0.000	331,233	344,387	99.94%	331,040	-	331,040	Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	1/16/2053	2.485	0.015	2.493	0.015	41,215,295	41,487,069	94.54%	38,965,752	-	38,965,752	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	3.258	0.003	3.272	0.003	7,076,000	7,076,008	93.24%	6,597,737	-	6,597,737	Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	1.617	0.000	1.622	0.000	1,307,738	1,330,759	97.84%	1,279,529	-	1,279,529	Government/ Agency
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.18%	7/16/2046	0.832	0.000	0.834	0.000	3,311,051	3,395,077	99.48%	3,293,960	-	3,293,960	Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.63%	12/16/2045	1.239	0.002	1.253	0.002	8,583,000	8,279,265	99.54%	8,543,548	-	8,543,548	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	0.249	0.000	0.269	0.000	658,691	651,715	99.78%	657,238	-	657,238	Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	1.738	0.003	1.760	0.003	10,000,000	9,629,132	99.01%	9,901,353	-	9,901,353	Government/ Agency
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.77%	4/16/2046	0.576	0.000	0.601	0.000	392,495	393,307	100.26%	393,501	-	393,501	Government/ Agency
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	0.704	0.000	0.717	0.000	4,184,723	4,165,366	99.97%	4,183,632	-	4,183,632	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	0.686	0.000	0.692	0.000	2,866,630	2,881,932	99.89%	2,863,555	-	2,863,555	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	1.716	0.005	1.749	0.005	18,548,477	18,398,488	98.29%	18,231,145	-	18,231,145	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	5/16/2055	3.920	0.004	4.046	0.004	7,001,164	6,652,250	96.42%	6,750,509	-	6,750,509	Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	0.578	0.000	0.586	0.000	2,591,891	2,602,083	99.84%	2,587,659	-	2,587,659	Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	4.109	0.007	4.209	0.007	11,545,000	11,591,432	96.64%	11,157,298	-	11,157,298	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.60%	9/16/2052	2.445	0.002	2.512	0.002	4,547,309	4,653,539	98.39%	4,434,899	-	4,434,899	Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	2.211	0.001	2.247	0.001	3,399,194	3,374,134	96.57%	3,282,572	-	3,282,572	Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	1.853	0.001	1.875	0.001	2,508,540	2,511,196	97.65%	2,449,641	-	2,449,641	Government/ Agency
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	1.255	0.001	1.259	0.001	3,941,473	3,991,054	98.93%	3,899,271	-	3,899,271	Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	3.644	0.003	3.762	0.003	5,223,881	5,216,902	94.60%	4,941,956	-	4,941,956	Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	2.741	0.002	2.783	0.002	5,020,897	5,063,029	97.20%	4,880,552	-	4,880,552	Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	1.442	0.000	1.453	0.000	1,122,883	1,126,691	98.53%	1,106,414	-	1,106,414	Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	0.084	0.000	0.084	0.000	41,262	40,986	99.86%	41,205	-	41,205	Government/ Agency
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	0.811	0.000	0.817	0.000	1,986,027	1,996,168	99.50%	1,976,193	-	1,976,193	Government/ Agency
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	0.638	0.000	0.643	0.000	1,159,715	1,164,420	99.65%	1,155,641	-	1,155,641	Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	0.972	0.000	0.975	0.000	818,904	817,401	98.90%	809,899	-	809,899	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	1.426	0.000	1.436	0.000	1,227,525	1,224,894	98.21%	1,205,538	-	1,205,538	Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	1.180	0.000	1.188	0.000	1,927,468	1,929,070	98.67%	1,901,737	-	1,901,737	Government/ Agency
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	2.683	0.001	2.724	0.002	3,783,240	3,783,584	97.45%	3,648,747	-	3,648,747	Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	1.835	0.001	1.855	0.001	3,264,454	3,231,776	96.45%	3,181,115	-	3,181,115	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	3.788	0.002	3.896	0.002	4,134,766	4,121,343	94.21%	3,895,276	-	3,895,276	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	4.390	0.011	4.569	0.012	18,243,163	17,947,065	93.95%	17,138,992	-	17,138,992	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	6.799	0.056	7.156	0.059	60,000,000	57,236,981	91.26%	54,756,000	-	54,756,000	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	2.339	0.012	2.444	0.013	34,227,268	32,907,121	98.36%	33,664,305	-	33,664,305	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.549	0.001	1.597	0.001	4,774,753	4,711,471	98.98%	4,726,039	-	4,726,039	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.168	0.001	2.263	0.001	3,268,399	3,246,270	97.84%	3,197,720	-	3,197,720	Government/ Agency
GNR159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.712	0.005	3.875	0.005	8,849,187	8,871,621	96.46%	8,535,531	-	8,535,531	Government/ Agency
GNR160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	5.149	0.052	5.459	0.055	68,402,442	73,931,367	97.71%	66,835,697	-	66,835,697	Government/ Agency
GNR161	38380RJV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	5.572	0.021	5.668	0.022	27,857,146	28,751,407	88.98%	24,787,288	-	24,787,288	Government/ Agency
GNR162	38380RPH7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	5.627	0.016	5.730	0.017	20,954,353	21,664,202	89.42%	18,737,690	-	18,737,690	Government/ Agency
GNR163	38380RNF3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	5.448	0.012	5.463	0.012	17,682,527	18,283,021	84.74%	14,984,055	-	14,984,055	Government/ Agency
GNR164	38380RTN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	5.442	0.017	5.460	0.017	23,286,745	24,024,155	86.02%	20,031,370	-	20,031,370	Government/ Agency
GNR165	38380RUU2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	5.637	0.043	5.781	0.044	54,523,192	56,395,955	90.56%	49,373,962	-	49,373,962	Government/ Agency
GNR166	38380RYJ3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	5.628	0.029	5.731	0.029	37,041,623	38,083,545	91.14%	33,760,028	-	33,760,028	Government/ Agency
GNR167	38380RG53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.691	0.039	5.827	0.040	50,020,102	51,087,424	89.91%	44,971,393	-	44,971,393	Government/ Agency
GNR168	38380NH77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	4.409	0.012	4.614	0.012	18,112,649	18,838,836	95.19%	17,241,271	-	17,241,271	Government/ Agency
GNR169	38380RZ22	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	5.657	0.022	5.768	0.023	28,415,304	28,863,054	90.91%	25,831,469	-	25,831,469	Government/ Agency
GNR170	38380NSM7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	4.581	0.011	4.777	0.012	17,413,281	18,002,074	95.12%	16,562,750	-	16,562,750	Government/ Agency
GNR171	38380NM55	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	1/16/2061	4.426	0.009	4.623	0.009	13,516,329	14,031,446	94.91%	12,828,377	-	12,828,377	Government/ Agency
GNR172	38380RT26	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	5.740	0.023	5.875	0.023	28,667,436	29,045,760	90.53%	25,952,251	-	25,952,251	Government/ Agency
GNR173	38381DLG3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.835	0.043	5.947	0.044	53,433,580	54,349,397	91.10%	48,677,040	-	48,677,040	Government/ Agency
GNR174	38380N2L2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	1/16/2061	4.845	0.007	5.050	0.007	9,906,639	10,226,221	93.62%	9,274,450	-	9,274,450	Government/ Agency
GNR175	38381DTM2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	5.783	0.012	5.918	0.012	14,590,709	14,798,430	90.87%	13,258,552	-	13,258,552	Government/ Agency
GNR176	38381DWW5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	5.879	0.022	6.015	0.022	26,707,547	27,063,549	91.86%	24,532,332	-	24,532,332	Government/ Agency
GNR177	38381DC65	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	11/16/2063	5.892	0.016	6.018	0.016	19,673,639	20,149,754	91.87%	18,074,618	-	18,074,618	Government/ Agency
GNR178	38381DL32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.889	0.021	6.030	0.021	25,711,954	26,121,497	91.77%	23,595,096	-	23,595,096	Government/ Agency
GNR179	38381DZ86	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	5.960	0.029	6.084	0.030	35,297,139	35,787,472	91.45%	32,278,030	-	32,278,030	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2022

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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	DURATION	SPRD DUR									
GNR180	38379UZS8	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	12/16/2057	4.441	0.012	4.589	0.012			19,213,305	19,716,070	93.42%	17,948,329	-	17,948,329	Government/ Agency
GNR181	38381EAR9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	5.892	0.037	6.039	0.038			45,539,980	45,954,669	91.79%	41,802,104	-	41,802,104	Government/ Agency
GNR182	38381IEB0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2062	11.349	0.014	11.512	0.014			9,830,000	9,338,232	78.94%	7,759,884	-	7,759,884	Government/ Agency
GNR183	38381EQP6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2063	6.114	0.037	6.242	0.037			43,548,140	43,115,222	91.56%	39,873,130	-	39,873,130	Government/ Agency
GNR184	38381EPT9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	6.025	0.033	6.157	0.034			39,680,254	39,159,222	91.45%	36,286,494	-	36,286,494	Government/ Agency
GNR185	38381EWY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	3/16/2064	5.966	0.021	6.092	0.021			24,882,481	24,547,990	91.34%	22,728,285	-	22,728,285	Government/ Agency
GNR186	38381EPU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.90%	2/16/2061	11.017	0.031	11.221	0.031			22,712,000	20,454,792	79.81%	18,126,481	-	18,126,481	Government/ Agency
GNR187	38381EW53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2063	15.813	0.012	16.244	0.012			7,404,094	5,793,918	67.46%	4,994,615	-	4,994,615	Government/ Agency
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	0.959	0.001	0.959	0.001			5,000,000	5,103,050	101.07%	5,053,714	-	5,053,714	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	0.956	0.001	0.956	0.001			5,000,000	5,000,000	100.66%	5,032,893	-	5,032,893	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	0.955	0.001	0.955	0.001			8,305,000	8,305,000	100.62%	8,356,764	-	8,356,764	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	0.950	0.007	0.950	0.007			45,000,000	45,000,000	100.39%	45,175,491	-	45,175,491	AA
CLP081	64972C8B1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	0.892	0.000	0.892	0.000			3,200,000	3,200,000	100.07%	3,202,205	-	3,202,205	AA
CLP084	64972C8J3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	3.688	0.003	3.674	0.003			5,000,000	5,000,000	101.06%	5,053,184	-	5,053,184	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	3.187	0.005	3.174	0.005			9,625,000	9,622,407	97.89%	9,421,565	-	9,421,565	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	0.082	0.000	0.082	0.000			12,200,000	12,214,744	100.28%	12,234,538	-	12,234,538	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.70%	11/15/2022	0.039	0.000	0.039	0.000			17,800,000	17,788,825	100.12%	17,820,612	-	17,820,612	AAA
CLP095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	0.452	0.001	0.452	0.001			20,764,857	20,764,857	91.87%	19,077,214	-	19,077,214	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	10.170	0.040	10.021	0.039			25,000,000	25,000,000	100.79%	25,196,928	-	25,196,928	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	13.593	0.030	13.315	0.030			14,555,197	14,555,197	100.15%	14,576,322	-	14,576,322	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	15.756	0.023	15.312	0.022			9,325,000	9,325,134	100.13%	9,336,909	-	9,336,909	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	17.408	0.022	16.790	0.021			8,305,000	8,305,136	100.22%	8,323,260	-	8,323,260	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	16.828	0.027	16.315	0.026			12,000,000	12,000,000	87.45%	10,494,449	-	10,494,449	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	18.489	0.049	17.798	0.047			20,000,000	20,000,000	87.15%	17,430,430	-	17,430,430	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	19.616	0.053	18.858	0.051			20,000,000	20,000,000	87.92%	17,583,212	-	17,583,212	AA
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	0.335	0.001	0.335	0.001			13,570,000	13,570,309	100.67%	13,660,933	-	13,660,933	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	19.739	0.021	18.969	0.021			8,340,000	8,345,348	83.63%	6,974,677	-	6,974,677	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	0.496	0.001	0.496	0.001			8,750,000	8,750,982	99.93%	8,743,831	-	8,743,831	AA
CLP109	45203LDB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.33%	8/1/2023	0.168	0.001	0.168	0.001			20,000,000	20,000,000	99.74%	19,947,840	-	19,947,840	AAA
CLP110	55299BAH2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	1.219	0.006	1.217	0.006			32,282,000	32,285,184	99.49%	32,116,071	-	32,116,071	AA
CLP111	55299BAG4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	1.219	0.001	1.217	0.001			4,465,000	4,468,182	99.66%	4,449,663	-	4,449,663	AA
CLP112	57587GAA3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.60%	6/1/2063	22.040	0.063	21.141	0.060			26,410,000	26,410,000	69.33%	18,310,510	-	18,310,510	AA
CLP113	57587GAB1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.50%	12/1/2023	1.482	0.002	1.482	0.002			10,020,000	10,020,000	97.94%	9,813,446	-	9,813,446	AA
CLP114	45202BHV1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.07%	7/1/2041	15.127	0.150	14.807	0.146			84,895,000	84,893,357	75.52%	64,110,488	-	64,110,488	AAA
CLP115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	16.279	0.026	15.971	0.025			13,000,000	13,000,000	79.15%	10,290,121	-	10,290,121	AA
CLP116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	14.383	0.011	13.959	0.011			6,275,000	6,275,000	81.43%	5,109,928	-	5,109,928	AA
CLP117	45202BHW9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.40%	12/1/2024	2.470	0.000	2.465	0.000			470,000	470,051	96.02%	451,279	-	451,279	AAA
CLP118	45202BHX7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.06%	1/1/2042	11.541	0.037	11.324	0.037			28,005,000	28,008,514	74.64%	20,902,848	-	20,902,848	AAA
CLP119	45202BJZ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.65%	7/1/2062	13.962	0.034	13.540	0.033			21,810,000	21,832,494	71.33%	15,556,434	-	15,556,434	AAA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.081	0.000	0.081	0.000			2,884,642	2,892,524	99.87%	2,880,779	-	2,880,779	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.081	0.000	0.081	0.000			877,973	866,772	99.90%	877,078	-	877,078	AA
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	3.13%	12/19/2024	0.030	0.000	2.382	0.003			9,457,815	9,424,724	99.15%	9,311,997	7,764,090	17,076,088	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	3.13%	12/19/2024	0.036	0.000	2.384	0.025			69,576,506	69,369,561	99.15%	68,875,624	13,201,589	82,077,212	not rated
CLM018	65499APS1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.05%	10/1/2024	2.186	0.006	2.176	0.006			19,171,854	18,708,152	99.71%	19,020,430	32,828,146	51,848,576	not rated
CLM019	28299AGF9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	6/1/2024	1.425	0.003	1.421	0.003			14,732,658	14,798,279	97.46%	14,417,999	201,721	14,619,720	not rated
CLM020	40399AGP1	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	12/1/2023	1.427	0.005	1.424	0.005			21,815,746	21,706,572	97.75%	21,308,518	697,697	22,006,215	not rated
CLM021	58799AFT2	Direct Loans	MULTIFAMILY CONSTRUCTION	2.69%	12/10/2023	0.023	0.000	1.366	0.003			12,241,978	12,148,959	98.41%	11,987,728	3,774,766	15,762,494	not rated
CLM022	FWDCLM022	Direct Loans	MULTIFAMILY CONSTRUCTION	2.89%	12/10/2023	0.023	0.000	1.363	0.000			-	(8,132)	96.38%	(110,022)	3,042,148	2,932,126	not rated
CLM023	10899ACY4	Direct Loans	MULTIFAMILY CONSTRUCTION	3.25%	3/1/2023	0.723	0.001	0.723	0.001			11,413,765	11,385,148	99.24%	11,326,790	86,235	11,413,026	not rated
CLM024	09499ACQ7	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	12/31/2023	1.031	0.002	1.030	0.002			11,000,000	10,974,880	98.07%	10,787,227	-	10,787,227	not rated
CLM025	58899ABL2	Direct Loans	MULTIFAMILY CONSTRUCTION	6.75%	1/31/2024	0.005	0.000	1.514	0.001			4,480,917	4,420,920	100.48%	4,543,837	8,519,083	13,062,920	not rated
CLM027	FWDCLM027	Direct Loans	MULTIFAMILY CONSTRUCTION	3.84%	11/19/2024	0.038	0.000	2.284	0.000			-	(184,082)	99.27%	(362,750)	50,000,000	49,637,250	not rated
CLM028	95599ABJ2	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	12/1/2024	1.884	0.001	1.875	0.001			1,816,664	1,834,256	95.81%	1,295,563	10,613,278	11,908,842	not rated
CLM029	95599ABK9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	6/1/2024	1.888	0.000	1.879	0.000			356,165	240,935	96.76%	(141,999)	15,007,893	14,865,894	not rated
CLM030	22699AEP8	Direct Loans	MULTIFAMILY CONSTRUCTION	3.75%	6/1/2024	1.419	0.000	1.416	0.000			1,787,544	1,772,697	97.38%	1,538,473	7,712,456	9,250,929	not rated
CLM031	FWDCLM031	Direct Loans	MULTIFAMILY CONSTRUCTION	3.75%	12/1/2023	1.423	0.000	1.420	0.000			-	(83,582)	97.81%	(3,814,942)	3,814,942	3,731,360	not rated
CLM032	73699AEN6	Direct Loans	MULTIFAMILY CONSTRUCTION	4.04%	6/1/2025	2.783	0.000	2.773	0.000			769,316	708,105	99.16%	700,653	7,392,171	8,092,824	not rated
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	5.626	0.009	0.000	0.000			10,000,000	9,876,115	99.87%	9,986,769	-	9,986,769	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2022

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	DURATION	SPRD DUR							
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	6.929	0.029	0.000	0.000	30,000,000	30,028,786	92.81%	27,843,750	-	27,843,750	Government/ Agency
TNT134	912828Z94	US Treasury	US Treasury	1.50%	2/15/2030	7.178	0.035	0.000	0.000	35,000,000	36,418,183	90.79%	31,776,171	-	31,776,171	Government/ Agency
TNT136	912828ZQ6	US Treasury	US Treasury	0.63%	5/15/2030	7.671	0.062	0.000	0.000	63,000,000	62,443,815	84.30%	53,111,955	-	53,111,955	Government/ Agency
TNT137	91282CAE1	US Treasury	US Treasury	0.63%	8/15/2030	7.890	0.030	0.000	0.000	30,000,000	29,799,840	83.80%	25,139,064	-	25,139,064	Government/ Agency
TNT140	91282CBL4	US Treasury	US Treasury	1.13%	2/15/2031	8.168	0.027	0.000	0.000	25,000,000	24,121,158	86.87%	21,716,798	-	21,716,798	Government/ Agency
TNT142	91282CBZ3	US Treasury	US Treasury	1.25%	4/30/2028	5.648	0.051	0.000	0.000	65,000,000	64,837,537	91.13%	59,235,157	-	59,235,157	Government/ Agency
TNT143	912810SY5	US Treasury	US Treasury	2.25%	5/15/2041	15.375	0.084	0.000	0.000	42,000,000	43,326,191	85.09%	35,739,883	-	35,739,883	Government/ Agency
TNT145	912810TA6	US Treasury	US Treasury	1.75%	8/15/2041	16.075	0.038	0.000	0.000	20,000,000	19,461,834	77.79%	15,558,394	-	15,558,394	Government/ Agency
TNT147	912810TC2	US Treasury	US Treasury	2.00%	11/15/2041	16.012	0.014	0.000	0.000	7,000,000	6,650,938	81.26%	5,688,446	-	5,688,446	Government/ Agency
TNT149	912810TF5	US Treasury	US Treasury	2.38%	2/15/2042	15.618	0.031	0.000	0.000	15,000,000	15,301,685	86.64%	12,996,233	-	12,996,233	Government/ Agency
TNT150	91282CDY4	US Treasury	US Treasury	1.88%	2/15/2032	8.730	0.018	0.000	0.000	15,000,000	14,008,004	91.71%	13,756,641	-	13,756,641	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	219,091	-	219,091	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	196,496,433	196,496,433	100.00%	196,496,433	-	196,496,433	Government/ Agency

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