

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB		SPREAD		CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR								
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	4.56%	7/1/2033	0.700	0.000	3.088	0.001		1,060,781	1,063,630	105.27%	1,116,647	-	1,116,647	Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	4.63%	5/1/2033	0.656	0.000	3.728	0.000		343,146	344,145	105.20%	360,975	-	360,975	Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.47%	8/1/2033	0.244	0.000	3.275	0.000		531,307	530,855	105.27%	559,288	-	559,288	Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.60%	8/1/2033	0.707	0.000	3.853	0.000		760,649	759,734	105.27%	800,709	-	800,709	Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	4.20%	11/1/2033	0.251	0.000	3.621	0.001		1,390,059	1,390,597	102.88%	1,430,047	-	1,430,047	Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	4.29%	7/1/2033	0.829	0.000	4.061	0.000		205,439	204,674	104.08%	213,821	-	213,821	Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	4.48%	8/1/2033	0.646	0.000	3.785	0.000		141,842	141,621	103.13%	146,284	-	146,284	Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.52%	3/25/2037	0.079	0.000	4.341	0.000		241,818	239,676	99.39%	240,342	-	240,342	Government/ Agency
AFN021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	4.49%	4/1/2034	0.624	0.000	3.566	0.000		631,083	643,510	104.30%	658,249	-	658,249	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	4.54%	11/1/2034	0.344	0.000	3.691	0.000		594,023	606,100	104.53%	620,956	-	620,956	Government/ Agency
AFN023	31398SXJ7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.77%	12/25/2040	0.040	0.000	4.824	0.009		12,253,230	12,179,094	100.20%	12,277,501	-	12,277,501	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.67%	4/25/2037	0.070	0.000	4.149	0.000		492,299	490,727	99.90%	491,792	-	491,792	Government/ Agency
AFN025	3136A4XW4	FNMA Single Family MBS	SINGLE FAMILY ARM	2.87%	3/25/2042	0.007	0.000	5.001	0.002		2,973,449	2,972,814	100.56%	2,990,112	-	2,990,112	Government/ Agency
AFN026	3136A3RV5	FNMA Single Family MBS	SINGLE FAMILY ARM	2.77%	2/25/2042	0.049	0.000	4.871	0.002		2,819,286	2,819,286	100.20%	2,824,839	-	2,824,839	Government/ Agency
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.82%	3/25/2042	0.020	0.000	5.010	0.006		6,987,157	6,998,363	100.34%	7,010,744	-	7,010,744	Government/ Agency
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.77%	6/25/2042	0.069	0.000	5.273	0.006		7,372,911	7,379,201	100.10%	7,380,400	-	7,380,400	Government/ Agency
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	2.73%	10/25/2042	0.066	0.000	5.406	0.004		4,437,006	4,455,410	100.12%	4,442,154	-	4,442,154	Government/ Agency
AFN030	3136A9XG8	FNMA Single Family MBS	SINGLE FAMILY ARM	2.65%	11/25/2042	0.108	0.000	5.443	0.004		5,110,169	5,111,845	99.42%	5,080,455	-	5,080,455	Government/ Agency
AFN031	3136A9CE6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.67%	10/25/2042	0.124	0.000	5.865	0.008		8,668,268	8,672,878	99.61%	8,634,851	-	8,634,851	Government/ Agency
AFN032	3136AFRU0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.57%	7/25/2043	0.144	0.000	5.438	0.009		10,107,653	10,046,329	99.14%	10,020,377	-	10,020,377	Government/ Agency
AFN033	3136ACGB1	FNMA Single Family MBS	SINGLE FAMILY ARM	2.77%	2/25/2043	0.086	0.000	5.485	0.004		4,564,538	4,566,616	100.06%	4,567,196	-	4,567,196	Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.87%	10/25/2043	0.058	0.000	6.106	0.008		8,301,415	8,341,136	100.58%	8,349,152	-	8,349,152	Government/ Agency
AFN035	3136A6YV0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.79%	6/25/2042	0.031	0.000	5.026	0.002		3,099,440	3,114,503	100.17%	3,104,815	-	3,104,815	Government/ Agency
AFN036	3136ACD99	FNMA Single Family MBS	SINGLE FAMILY ARM	2.62%	3/25/2043	0.187	0.000	5.835	0.009		9,482,770	9,463,848	99.25%	9,411,628	-	9,411,628	Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	2.59%	6/25/2037	0.081	0.000	4.321	0.001		1,287,376	1,287,664	99.66%	1,283,017	-	1,283,017	Government/ Agency
AFN039	3136ALCH2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.67%	10/25/2044	0.123	0.000	4.959	0.003		4,412,254	4,431,040	99.84%	4,405,232	-	4,405,232	Government/ Agency
AFN040	31398SSA2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.97%	12/25/2040	0.025	0.000	4.914	0.002		2,170,582	2,176,567	100.73%	2,186,400	-	2,186,400	Government/ Agency
AFN041	31397SAD6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.86%	3/25/2041	0.073	0.000	4.351	0.003		4,262,054	4,292,718	100.46%	4,281,598	-	4,281,598	Government/ Agency
AFN042	3136AYQU0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.62%	11/25/2047	0.182	0.001	5.491	0.021		24,057,529	24,085,235	99.14%	23,850,167	-	23,850,167	Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.64%	10/1/2042	0.318	0.000	2.591	0.003		7,726,647	7,892,257	103.33%	7,983,982	-	7,983,982	Government/ Agency
AFN044	3136AXK87	FNMA Single Family MBS	SINGLE FAMILY ARM	2.62%	9/25/2047	0.136	0.000	6.509	0.008		7,461,104	7,468,888	99.22%	7,402,884	-	7,402,884	Government/ Agency
AFN045	3136A9LE6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.72%	10/25/2042	0.069	0.000	5.377	0.006		7,374,621	7,414,438	99.83%	7,361,848	-	7,361,848	Government/ Agency
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	4.13%	2/1/2045	0.260	0.000	2.557	0.003		6,772,518	6,901,634	103.02%	6,977,278	-	6,977,278	Government/ Agency
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.72%	6/1/2033	0.741	0.000	3.822	0.000		189,749	189,445	105.27%	199,743	-	199,743	Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.60%	10/1/2033	0.265	0.000	3.655	0.000		401,447	399,004	105.26%	422,579	-	422,579	Government/ Agency
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.52%	7/1/2035	0.136	0.000	3.684	0.000		116,281	116,043	104.77%	121,833	-	121,833	Government/ Agency
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.63%	2/15/2036	0.040	0.000	2.836	0.000		826,120	826,120	99.77%	824,253	-	824,253	Government/ Agency
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.68%	4/15/2036	0.049	0.000	4.280	0.000		519,260	518,859	99.76%	517,993	-	517,993	Government/ Agency
AFR014	3137A3L49	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.83%	11/15/2040	0.047	0.000	4.812	0.002		2,527,680	2,516,575	100.13%	2,530,845	-	2,530,845	Government/ Agency
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.83%	11/15/2040	0.017	0.000	4.792	0.004		5,634,404	5,607,343	100.20%	5,645,554	-	5,645,554	Government/ Agency
AFR016	3137AXF99	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.68%	12/15/2042	0.091	0.000	5.293	0.005		5,750,396	5,750,396	99.38%	5,714,620	-	5,714,620	Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.68%	1/15/2043	0.103	0.000	5.835	0.003		3,830,197	3,835,193	99.33%	3,804,353	-	3,804,353	Government/ Agency
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.83%	10/15/2040	0.009	0.000	4.806	0.002		2,905,599	2,913,513	100.11%	2,908,888	-	2,908,888	Government/ Agency
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.73%	8/15/2043	0.073	0.000	5.317	0.004		4,265,849	4,263,826	99.64%	4,250,312	-	4,250,312	Government/ Agency
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.81%	10/15/2040	0.056	0.000	5.029	0.003		3,433,559	3,430,936	100.04%	3,435,035	-	3,435,035	Government/ Agency
AFR021	3137AR4B9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.83%	6/15/2042	0.036	0.000	5.290	0.009		10,418,497	10,426,791	100.10%	10,429,207	-	10,429,207	Government/ Agency
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.83%	6/15/2044	0.009	0.000	5.151	0.005		6,616,638	6,644,319	100.06%	6,620,568	-	6,620,568	Government/ Agency
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.83%	12/15/2043	-0.024	0.000	4.944	0.002		2,205,150	2,214,094	100.13%	2,208,084	-	2,208,084	Government/ Agency

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							DUR	EFF DUR <sup>1</sup>	DUR	SPRD DUR							
AFR024	3137BCW53	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.68%	8/15/2044	0.204	0.000	9.786	0.012	7,569,635	7,569,635	99.38%	7,522,771	-	7,522,771	Government/ Agency	
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	3.00%	8/15/2037	0.041	0.000	4.331	0.002	3,444,103	3,482,047	100.75%	3,469,991	-	3,469,991	Government/ Agency	
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.88%	11/15/2040	0.016	0.000	5.143	0.003	4,063,174	4,098,320	100.33%	4,076,661	-	4,076,661	Government/ Agency	
AFR027	3137BGPY9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.68%	3/15/2045	0.136	0.000	5.420	0.004	5,053,286	5,063,306	99.31%	5,018,212	-	5,018,212	Government/ Agency	
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.66%	5/15/2037	0.052	0.000	4.490	0.000	78,433	78,415	99.74%	78,228	-	78,228	Government/ Agency	
FRS289	312972NB4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	5/1/2020	0.156	0.000	0.158	0.000	5,313	5,282	100.26%	5,327	-	5,327	Government/ Agency	
FRS290	312971NK6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	5/1/2020	0.156	0.000	0.158	0.000	1,902	1,902	100.26%	1,907	-	1,907	Government/ Agency	
FRS296	3128MMCL5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	9/1/2020	0.478	0.000	0.483	0.000	38,322	38,333	101.27%	38,808	-	38,808	Government/ Agency	
FRS317	3128PEK80	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	6.00%	7/1/2021	0.731	0.000	0.738	0.000	27,608	27,610	102.47%	28,292	-	28,292	Government/ Agency	
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.979	0.000	1.001	0.000	124,573	124,459	102.46%	127,633	-	127,633	Government/ Agency	
FRS344	3128MBGS0	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	1.063	0.000	1.087	0.000	36,830	36,801	102.70%	37,825	-	37,825	Government/ Agency	
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.976	0.000	0.997	0.000	11,523	11,515	102.46%	11,806	-	11,806	Government/ Agency	
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.807	0.000	1.972	0.000	46,829	46,907	104.02%	48,709	-	48,709	Government/ Agency	
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.831	0.000	1.983	0.000	22,196	22,233	104.05%	23,096	-	23,096	Government/ Agency	
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	1.770	0.000	1.922	0.000	13,329	13,351	104.02%	13,865	-	13,865	Government/ Agency	
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.759	0.000	1.891	0.000	522,960	528,104	104.02%	543,958	-	543,958	Government/ Agency	
FRS397	3128PSFN2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2020	0.428	0.000	0.461	0.000	7,685	7,668	100.62%	7,732	-	7,732	Government/ Agency	
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.879	0.000	2.054	0.000	75,376	76,223	104.02%	78,403	-	78,403	Government/ Agency	
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.761	0.000	1.945	0.000	42,069	42,513	104.05%	43,771	-	43,771	Government/ Agency	
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.876	0.000	2.092	0.000	3,965	4,010	104.05%	4,125	-	4,125	Government/ Agency	
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.827	0.000	2.022	0.000	2,170	2,194	104.02%	2,257	-	2,257	Government/ Agency	
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.685	0.000	1.835	0.000	6,815	6,885	104.02%	7,089	-	7,089	Government/ Agency	
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.742	0.000	1.875	0.000	46,694	47,196	104.02%	48,569	-	48,569	Government/ Agency	
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.918	0.000	2.124	0.000	144,674	146,242	104.02%	150,483	-	150,483	Government/ Agency	
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	2.043	0.000	2.271	0.000	5,887	5,959	104.09%	6,128	-	6,128	Government/ Agency	
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.170	0.000	2.467	0.000	31,710	32,095	104.08%	33,003	-	33,003	Government/ Agency	
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.160	0.000	2.433	0.000	35,165	35,594	104.05%	36,588	-	36,588	Government/ Agency	
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.108	0.000	2.391	0.000	110,862	112,291	104.05%	115,348	-	115,348	Government/ Agency	
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.895	0.000	2.063	0.000	66,813	67,639	104.08%	69,537	-	69,537	Government/ Agency	
FRS417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.976	0.000	2.371	0.000	31,523	31,919	104.08%	32,808	-	32,808	Government/ Agency	
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.244	0.000	1.279	0.000	765,751	781,433	103.29%	790,949	-	790,949	Government/ Agency	
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.591	0.000	2.859	0.000	414,864	420,536	103.44%	429,141	-	429,141	Government/ Agency	
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	2.097	0.000	2.315	0.000	20,706	20,940	103.32%	21,392	-	21,392	Government/ Agency	
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	2.515	0.000	2.761	0.000	306,272	310,569	103.44%	316,812	-	316,812	Government/ Agency	
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.444	0.000	2.666	0.000	387,896	393,234	103.44%	401,245	-	401,245	Government/ Agency	
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.533	0.000	2.775	0.000	361,310	366,295	103.44%	373,744	-	373,744	Government/ Agency	
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	2.159	0.002	2.325	0.002	4,858,486	4,915,534	103.32%	5,019,611	-	5,019,611	Government/ Agency	
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	2.314	0.000	2.562	0.000	211,319	214,338	103.47%	218,657	-	218,657	Government/ Agency	
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	2.629	0.000	3.024	0.000	965,864	980,859	103.57%	1,000,310	-	1,000,310	Government/ Agency	
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.087	0.000	1.119	0.000	231,317	235,784	102.78%	237,745	-	237,745	Government/ Agency	
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.989	0.000	2.274	0.000	263,497	268,110	104.05%	274,160	-	274,160	Government/ Agency	
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.977	0.001	2.176	0.001	2,263,792	2,309,100	104.02%	2,354,689	-	2,354,689	Government/ Agency	
FSF584	31405C6R5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	11/1/2019	0.197	0.000	0.203	0.000	13,786	13,786	100.13%	13,804	-	13,804	Government/ Agency	
FSF647	31406F3B5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	5/1/2020	0.329	0.000	0.333	0.000	14,474	14,477	100.64%	14,568	-	14,568	Government/ Agency	
FSF654	31407CM53	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.400	0.000	0.404	0.000	12,595	12,597	100.87%	12,704	-	12,704	Government/ Agency	
FSF655	31407CM79	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.365	0.000	0.369	0.000	10,334	10,335	100.76%	10,412	-	10,412	Government/ Agency	
FSF661	31407GY77	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	8/1/2020	0.469	0.000	0.473	0.000	8,986	8,986	101.09%	9,083	-	9,083	Government/ Agency	
FSF664	31407DPY5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	8/1/2020	0.469	0.000	0.473	0.000	27,080	27,083	101.09%	27,374	-	27,374	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB		SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.776	0.000	1.989	0.000	675,427	676,664	103.97%	702,211	-	702,211	Government/ Agency
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.797	0.000	1.954	0.000	1,227	1,229	103.97%	1,276	-	1,276	Government/ Agency
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.951	0.000	2.106	0.000	21,855	21,901	103.97%	22,722	-	22,722	Government/ Agency
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.949	0.000	2.111	0.000	16,253	16,280	104.00%	16,902	-	16,902	Government/ Agency
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.916	0.000	2.077	0.000	56,127	56,229	104.00%	58,370	-	58,370	Government/ Agency
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.724	0.000	1.912	0.000	42,584	42,651	103.97%	44,273	-	44,273	Government/ Agency
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.836	0.000	1.981	0.000	31,329	31,381	103.97%	32,571	-	32,571	Government/ Agency
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.941	0.000	2.087	0.000	926	928	104.03%	963	-	963	Government/ Agency
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	1.742	0.000	1.872	0.000	4,278	4,285	104.00%	4,449	-	4,449	Government/ Agency
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.994	0.000	2.165	0.000	17,967	17,998	104.00%	18,685	-	18,685	Government/ Agency
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.812	0.000	1.991	0.000	1,018,006	1,019,945	103.97%	1,058,375	-	1,058,375	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.903	0.000	2.041	0.000	1,036,650	1,040,587	104.07%	1,078,852	-	1,078,852	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.818	0.000	2.052	0.000	943,612	948,591	104.13%	982,571	-	982,571	Government/ Agency
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.755	0.000	1.936	0.000	656,113	659,768	103.81%	681,094	-	681,094	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.733	0.000	1.871	0.000	15,865	15,933	103.63%	16,441	-	16,441	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.899	0.000	2.063	0.000	378,704	380,264	104.12%	394,324	-	394,324	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.928	0.000	2.143	0.000	8,447	8,482	104.28%	8,809	-	8,809	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.899	0.000	2.075	0.000	234,317	234,581	104.13%	243,985	-	243,985	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	1.621	0.000	1.725	0.000	278,007	279,786	103.33%	287,266	-	287,266	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	2.267	0.000	2.511	0.000	243,635	247,377	103.26%	251,573	-	251,573	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	1.731	0.000	1.868	0.000	81,353	82,305	103.97%	84,579	-	84,579	Government/ Agency
FSF906	31416BQM3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.479	0.000	0.491	0.000	16	16	100.89%	16	-	16	Government/ Agency
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.985	0.000	2.183	0.000	20,469	20,789	103.97%	21,280	-	21,280	Government/ Agency
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.155	0.000	2.463	0.000	10,918	11,095	104.03%	11,358	-	11,358	Government/ Agency
FSF914	31416VNP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2020	0.307	0.000	0.323	0.000	13,579	13,590	100.24%	13,612	-	13,612	Government/ Agency
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	3.386	0.004	3.712	0.005	7,738,446	7,952,059	102.36%	7,921,161	-	7,921,161	Government/ Agency
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.845	0.000	1.854	0.000	27,244	27,244	110.48%	30,100	-	30,100	Government/ Agency
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	1.396	0.000	1.404	0.000	13,470	13,470	107.77%	14,516	-	14,516	Government/ Agency
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	1.286	0.000	1.293	0.000	12,549	12,549	107.10%	13,440	-	13,440	Government/ Agency
FRS057	31356NL85	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	3/1/2025	1.952	0.000	1.966	0.000	28,292	28,292	111.65%	31,588	-	31,588	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	2.724	0.000	2.801	0.000	1,339	1,339	111.89%	1,499	-	1,499	Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	2.780	0.000	2.837	0.000	827	827	110.83%	916	-	916	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.904	0.000	3.088	0.000	20,436	19,836	114.28%	23,355	-	23,355	Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	2.942	0.000	3.076	0.000	3,266	3,266	113.18%	3,697	-	3,697	Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.855	0.000	2.973	0.000	2,789	2,789	112.93%	3,150	-	3,150	Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	2.958	0.000	3.162	0.000	4,490	4,359	114.53%	5,143	-	5,143	Government/ Agency
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	3.127	0.000	3.263	0.000	15,421	14,194	114.22%	17,613	-	17,613	Government/ Agency
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	2.881	0.000	2.955	0.000	26,313	25,113	112.98%	29,730	-	29,730	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.840	0.000	3.068	0.000	915	915	114.79%	1,050	-	1,050	Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	2.654	0.000	2.700	0.000	18,353	18,109	113.61%	20,851	-	20,851	Government/ Agency
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	3.021	0.000	3.257	0.000	753	753	114.80%	864	-	864	Government/ Agency
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	2.957	0.000	3.174	0.000	786	786	115.10%	905	-	905	Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.786	0.000	2.972	0.000	773	773	114.30%	883	-	883	Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	3.218	0.000	3.364	0.000	13,309	13,313	112.70%	15,000	-	15,000	Government/ Agency
FRS208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.595	0.000	3.773	0.000	34	237	110.81%	38	-	38	Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	3.517	0.000	3.683	0.000	6,155	6,212	113.89%	7,010	-	7,010	Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	3.402	0.000	3.591	0.000	11,550	11,665	113.40%	13,098	-	13,098	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.588	0.000	3.888	0.000	141,715	143,218	113.38%	160,674	-	160,674	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.610	0.000	3.871	0.000	445,263	450,239	112.81%	502,313	-	502,313	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.691	0.000	3.989	0.000	5,095	5,142	113.33%	5,775	-	5,775	Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.684	0.000	3.987	0.000	682,418	689,530	113.33%	773,369	-	773,369	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.739	0.000	3.963	0.000	163,482	165,162	113.52%	185,577	-	185,577	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.712	0.000	3.982	0.000	254,161	257,172	113.65%	288,864	-	288,864	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.304	0.000	3.872	0.000	57,628	58,295	113.59%	65,457	-	65,457	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.511	0.000	3.925	0.000	21,318	21,538	113.48%	24,191	-	24,191	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.271	0.000	3.527	0.000	131,169	131,703	110.53%	144,979	-	144,979	Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.758	0.000	3.989	0.000	50,880	51,399	113.57%	57,786	-	57,786	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.742	0.000	3.993	0.000	35,455	35,870	113.75%	40,332	-	40,332	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.715	0.000	3.881	0.000	144,698	145,635	111.04%	160,676	-	160,676	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	3.493	0.000	3.750	0.000	318,308	322,035	112.85%	359,223	-	359,223	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.709	0.000	3.916	0.000	381,819	384,038	111.00%	423,831	-	423,831	Government/ Agency
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.379	0.000	3.546	0.000	212,044	213,277	110.51%	234,335	-	234,335	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.855	0.000	4.019	0.000	215,997	217,249	111.34%	240,487	-	240,487	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.879	0.000	3.333	0.000	318,910	320,768	110.22%	351,491	-	351,491	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.645	0.000	3.918	0.000	276,975	279,453	113.47%	314,271	-	314,271	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.603	0.000	3.885	0.000	377,247	380,617	113.22%	427,134	-	427,134	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.751	0.000	4.046	0.000	312,394	315,412	113.81%	355,524	-	355,524	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.698	0.000	4.028	0.000	455,950	460,325	113.65%	518,190	-	518,190	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.655	0.000	4.088	0.000	184,568	184,446	109.06%	201,289	-	201,289	Government/ Agency
FRS293	31297NBU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	1.022	0.000	1.105	0.000	27,523	27,781	103.63%	28,523	-	28,523	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.752	0.000	4.028	0.000	91,699	92,456	113.87%	104,417	-	104,417	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.535	0.000	3.978	0.000	141,712	143,016	114.88%	162,798	-	162,798	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.384	0.000	3.725	0.000	51,811	52,331	114.47%	59,308	-	59,308	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.494	0.000	4.156	0.000	58,951	57,491	109.24%	64,396	-	64,396	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	3.680	0.000	4.091	0.000	7,583	7,424	111.88%	8,484	-	8,484	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.457	0.000	4.014	0.000	388,849	384,788	112.01%	435,547	-	435,547	Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.321	0.000	3.911	0.000	228,659	226,251	111.68%	255,362	-	255,362	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	4.022	0.000	4.284	0.000	82,247	80,604	109.47%	90,039	-	90,039	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	3.701	0.000	4.082	0.000	81,051	81,571	115.19%	93,362	-	93,362	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.934	0.000	4.220	0.000	450,096	441,068	109.26%	491,770	-	491,770	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.892	0.000	4.172	0.000	99,975	97,979	109.14%	109,117	-	109,117	Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.643	0.000	4.226	0.000	55,563	55,300	111.99%	62,223	-	62,223	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.899	0.000	4.137	0.000	189,691	187,782	112.06%	212,560	-	212,560	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.878	0.000	4.264	0.000	82,615	81,764	111.85%	92,408	-	92,408	Government/ Agency
FRS334	3128KLN37	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.392	0.000	3.986	0.000	124,017	122,733	112.01%	138,912	-	138,912	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.979	0.000	4.263	0.000	105,825	102,221	109.56%	115,945	-	115,945	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.844	0.000	4.299	0.000	311,700	301,158	109.52%	341,380	-	341,380	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.989	0.000	4.306	0.000	156,107	150,772	109.59%	171,080	-	171,080	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	3.957	0.000	4.324	0.000	142,115	137,311	109.49%	155,605	-	155,605	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.554	0.000	4.065	0.000	306,704	309,303	114.85%	352,259	-	352,259	Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.835	0.000	4.276	0.000	167,655	166,726	112.03%	187,819	-	187,819	Government/ Agency
FRS348	3128L52H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2038	3.725	0.000	4.227	0.000	94,639	95,752	114.21%	108,091	-	108,091	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.767	0.000	4.269	0.000	410,598	413,144	114.54%	470,288	-	470,288	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.716	0.000	4.253	0.000	13,182	13,245	114.52%	15,097	-	15,097	Government/ Agency
FRS358	3128LDFN7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	3.538	0.000	4.288	0.000	271,135	265,902	111.27%	301,681	-	301,681	Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.398	0.000	4.273	0.000	42,805	42,367	109.59%	46,909	-	46,909	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB		SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	3.876	0.000	4.433	0.000	595,821	598,517	109.34%	651,465	-	651,465	Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.322	0.000	4.769	0.000	236,848	237,326	105.91%	250,839	-	250,839	Government/ Agency
FRS367	312933BM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.117	0.002	4.675	0.002	2,600,885	2,580,460	108.54%	2,823,003	-	2,823,003	Government/ Agency
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	2.338	0.000	3.697	0.000	5,855	6,077	115.38%	6,756	-	6,756	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.734	0.000	4.607	0.000	17,904	17,913	107.85%	19,309	-	19,309	Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.029	0.000	4.629	0.001	690,894	691,369	107.82%	744,904	-	744,904	Government/ Agency
FRS384	312941XT9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.213	0.002	4.950	0.002	2,232,488	2,259,476	106.02%	2,366,945	-	2,366,945	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	3.125	0.001	4.427	0.001	1,616,817	1,636,475	108.93%	1,761,245	-	1,761,245	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.015	0.000	4.746	0.000	563,806	570,602	106.02%	597,762	-	597,762	Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.432	0.000	4.994	0.000	206,754	209,246	106.05%	219,270	-	219,270	Government/ Agency
FRS390	3129445D9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.333	0.004	5.047	0.004	5,248,417	5,245,983	106.02%	5,564,514	-	5,564,514	Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.314	0.001	4.537	0.001	1,738,915	1,762,039	107.82%	1,874,853	-	1,874,853	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.539	0.000	4.354	0.000	327,369	337,281	107.76%	352,786	-	352,786	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	4.687	0.003	5.361	0.004	4,547,443	4,579,769	104.17%	4,737,227	-	4,737,227	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.365	0.000	5.009	0.000	32,517	33,299	106.02%	34,475	-	34,475	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.597	0.004	5.326	0.005	5,939,340	6,014,166	104.08%	6,181,646	-	6,181,646	Government/ Agency
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	4.429	0.002	5.205	0.002	2,826,520	2,861,571	104.17%	2,944,483	-	2,944,483	Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.199	0.006	5.606	0.006	6,694,161	6,784,208	102.05%	6,831,220	-	6,831,220	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.222	0.009	5.668	0.009	10,217,207	10,329,021	102.05%	10,426,398	-	10,426,398	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.224	0.001	5.687	0.001	887,157	903,897	102.05%	905,321	-	905,321	Government/ Agency
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.251	0.004	5.692	0.005	5,122,538	5,278,892	102.11%	5,230,620	-	5,230,620	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.330	0.007	5.777	0.007	8,096,141	8,338,834	102.11%	8,266,965	-	8,266,965	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.392	0.005	5.790	0.005	5,320,028	5,481,701	102.11%	5,432,278	-	5,432,278	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.447	0.005	5.732	0.006	6,083,002	6,254,691	102.14%	6,213,250	-	6,213,250	Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	3.761	0.002	5.171	0.003	3,799,165	3,946,087	104.02%	3,951,784	-	3,951,784	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.607	0.006	5.325	0.007	8,606,791	8,881,837	104.08%	8,957,919	-	8,957,919	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.468	0.006	5.253	0.007	7,931,880	8,246,243	104.08%	8,255,475	-	8,255,475	Government/ Agency
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	4.549	0.005	5.393	0.006	6,841,245	7,049,371	104.08%	7,120,346	-	7,120,346	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.768	0.002	4.583	0.002	2,860,281	2,977,291	107.82%	3,083,881	-	3,083,881	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	3.139	0.001	4.670	0.001	1,153,576	1,202,399	106.82%	1,232,221	-	1,232,221	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.798	0.001	4.789	0.001	1,336,491	1,393,578	108.16%	1,445,564	-	1,445,564	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	4.093	0.000	4.435	0.001	694,035	722,259	107.65%	747,137	-	747,137	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	3.955	0.000	4.190	0.000	493,943	513,494	107.22%	529,606	-	529,606	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	3.517	0.002	4.642	0.002	2,564,579	2,694,177	107.52%	2,757,450	-	2,757,450	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	3.860	0.002	4.634	0.003	3,309,606	3,472,949	107.82%	3,568,332	-	3,568,332	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	3.947	0.002	4.653	0.002	2,692,227	2,824,186	107.82%	2,902,690	-	2,902,690	Government/ Agency
FRS466	312941KX4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.531	0.001	4.688	0.002	2,503,688	2,628,572	107.82%	2,699,412	-	2,699,412	Government/ Agency
FRS467	3128M9UF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2041	3.448	0.003	4.648	0.004	4,933,247	5,168,419	107.82%	5,318,900	-	5,318,900	Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.913	0.001	4.452	0.001	1,691,236	1,774,331	107.82%	1,823,447	-	1,823,447	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	3.346	0.000	4.729	0.000	546,775	574,559	106.82%	584,051	-	584,051	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	3.599	0.000	4.751	0.001	686,474	720,932	107.75%	739,710	-	739,710	Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	3.321	0.001	4.697	0.001	1,324,086	1,391,026	107.66%	1,425,526	-	1,425,526	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	2.576	0.002	4.512	0.004	5,030,948	5,303,453	105.79%	5,322,048	-	5,322,048	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.928	0.001	4.674	0.001	1,028,084	1,078,628	107.82%	1,108,454	-	1,108,454	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	3.205	0.001	4.666	0.001	1,009,309	1,059,884	107.72%	1,087,264	-	1,087,264	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	2.478	0.001	4.362	0.001	1,570,659	1,653,567	105.96%	1,664,240	-	1,664,240	Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	5.388	0.003	5.844	0.003	3,291,738	3,225,372	102.08%	3,360,163	-	3,360,163	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.127	0.002	5.413	0.003	3,135,053	3,181,275	103.77%	3,253,156	-	3,253,156	Government/ Agency

**AFL-CIO Housing Investment Trust**  
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**July 31, 2019**

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						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR								
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.347	0.001	5.500	0.002	1,959,985	1,988,927	103.77%	2,033,821	-	2,033,821	Government/ Agency	
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.230	0.001	5.482	0.001	1,547,636	1,570,443	103.77%	1,605,938	-	1,605,938	Government/ Agency	
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.239	0.000	5.321	0.001	634,442	643,911	103.77%	658,343	-	658,343	Government/ Agency	
FRS484	3128MJSV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.065	0.004	4.901	0.006	7,665,984	8,043,090	104.87%	8,039,047	-	8,039,047	Government/ Agency	
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.427	0.001	4.878	0.001	1,443,240	1,521,597	104.87%	1,513,475	-	1,513,475	Government/ Agency	
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	2.934	0.001	4.718	0.002	2,585,465	2,726,159	104.41%	2,699,409	-	2,699,409	Government/ Agency	
FRS488	3128MJVV7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	3.007	0.001	4.870	0.001	1,611,239	1,700,004	104.87%	1,689,650	-	1,689,650	Government/ Agency	
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	3.675	0.002	5.074	0.002	2,634,064	2,776,656	105.24%	2,772,127	-	2,772,127	Government/ Agency	
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	3.208	0.001	4.952	0.002	1,990,340	2,099,543	104.90%	2,087,821	-	2,087,821	Government/ Agency	
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	3.153	0.002	4.940	0.003	3,365,063	3,549,073	104.93%	3,530,926	-	3,530,926	Government/ Agency	
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	2.913	0.003	4.814	0.005	6,769,341	7,154,751	104.87%	7,098,769	-	7,098,769	Government/ Agency	
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	3.117	0.001	4.915	0.002	1,936,177	2,041,558	104.87%	2,030,400	-	2,030,400	Government/ Agency	
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	4.164	0.005	5.488	0.006	7,257,898	7,512,525	103.64%	7,522,243	-	7,522,243	Government/ Agency	
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	4.196	0.007	5.504	0.009	9,769,520	10,094,206	103.64%	10,125,342	-	10,125,342	Government/ Agency	
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	2.879	0.001	4.892	0.002	2,271,550	2,394,838	104.87%	2,382,094	-	2,382,094	Government/ Agency	
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	3.026	0.003	4.910	0.004	5,488,542	5,787,409	104.96%	5,760,786	-	5,760,786	Government/ Agency	
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	3.144	0.001	4.909	0.001	1,613,086	1,701,606	104.87%	1,691,586	-	1,691,586	Government/ Agency	
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	4.448	0.004	5.700	0.005	5,709,551	5,851,122	103.17%	5,890,293	-	5,890,293	Government/ Agency	
FRS500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	4.159	0.004	5.568	0.005	5,580,759	5,679,146	103.55%	5,778,788	-	5,778,788	Government/ Agency	
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	2.660	0.000	4.523	0.000	464,022	495,594	105.73%	490,599	-	490,599	Government/ Agency	
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.120	0.005	5.436	0.007	7,580,962	7,764,366	103.77%	7,866,550	-	7,866,550	Government/ Agency	
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	1.646	0.001	4.099	0.001	2,160,006	2,306,727	105.74%	2,284,060	-	2,284,060	Government/ Agency	
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	3.014	0.000	4.610	0.000	366,957	390,856	106.82%	391,974	-	391,974	Government/ Agency	
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	2.600	0.000	4.169	0.000	646,440	690,517	105.29%	680,637	-	680,637	Government/ Agency	
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	4.060	0.008	5.563	0.011	11,913,845	12,265,152	103.49%	12,329,152	-	12,329,152	Government/ Agency	
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	5.898	0.010	6.364	0.010	10,585,012	10,731,481	99.14%	10,493,900	-	10,493,900	Government/ Agency	
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	5.940	0.002	6.303	0.002	2,463,923	2,497,923	99.14%	2,442,714	-	2,442,714	Government/ Agency	
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	5.872	0.003	5.993	0.003	2,955,132	2,994,247	99.33%	2,935,236	-	2,935,236	Government/ Agency	
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	5.021	0.002	5.893	0.002	1,898,798	1,950,953	101.67%	1,930,554	-	1,930,554	Government/ Agency	
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	4.961	0.002	5.808	0.002	2,055,942	2,112,597	101.73%	2,091,611	-	2,091,611	Government/ Agency	
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	4.957	0.003	6.067	0.004	3,658,327	3,759,861	101.52%	3,713,794	-	3,713,794	Government/ Agency	
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	5.000	0.004	5.906	0.005	5,139,497	5,281,045	101.67%	5,225,452	-	5,225,452	Government/ Agency	
FRS515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	4.905	0.005	6.046	0.006	6,652,063	6,836,724	101.52%	6,752,921	-	6,752,921	Government/ Agency	
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	4.048	0.012	5.555	0.016	17,686,735	18,084,009	103.49%	18,303,281	-	18,303,281	Government/ Agency	
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	4.007	0.003	5.556	0.004	4,845,277	4,967,552	103.39%	5,009,637	-	5,009,637	Government/ Agency	
FRS519	3132WGF00	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	3.201	0.002	5.022	0.004	4,409,555	4,522,544	103.27%	4,553,622	-	4,553,622	Government/ Agency	
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	3.845	0.013	5.440	0.018	20,459,456	20,974,513	103.39%	21,153,476	-	21,153,476	Government/ Agency	
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	2.602	0.002	4.634	0.003	3,508,461	3,635,241	104.68%	3,672,621	-	3,672,621	Government/ Agency	
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	3.203	0.001	5.084	0.001	1,432,254	1,485,414	104.84%	1,501,507	-	1,501,507	Government/ Agency	
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	4.003	0.005	5.538	0.006	7,131,749	7,293,295	103.39%	7,373,670	-	7,373,670	Government/ Agency	
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	3.999	0.001	5.509	0.002	2,119,520	2,167,877	103.39%	2,191,418	-	2,191,418	Government/ Agency	
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	4.169	0.001	5.776	0.001	840,675	859,685	103.27%	868,141	-	868,141	Government/ Agency	
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	3.351	0.001	5.168	0.001	1,433,223	1,484,538	104.80%	1,502,075	-	1,502,075	Government/ Agency	
FRS529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	2.372	0.001	4.680	0.002	2,441,333	2,529,161	104.74%	2,557,088	-	2,557,088	Government/ Agency	
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.841	0.001	4.723	0.002	2,191,741	2,270,791	104.59%	2,292,237	-	2,292,237	Government/ Agency	
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	2.693	0.002	4.761	0.004	5,040,374	5,221,909	104.74%	5,279,362	-	5,279,362	Government/ Agency	
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	2.807	0.001	4.833	0.002	3,057,345	3,171,608	104.55%	3,196,575	-	3,196,575	Government/ Agency	
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	2.545	0.001	4.591	0.002	2,751,230	2,854,066	104.59%	2,877,380	-	2,877,380	Government/ Agency	



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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB		SPREAD		CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR								
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	2.871	0.002	4.722	0.003		3,230,590	3,351,397	104.55%	3,377,710	-	3,377,710	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	3.200	0.001	4.909	0.002		2,579,866	2,676,155	104.55%	2,697,352	-	2,697,352	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	3.246	0.007	5.027	0.011		12,994,868	13,566,888	104.87%	13,627,259	-	13,627,259	Government/ Agency
FRS537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	2.838	0.007	4.853	0.013		15,981,307	16,641,174	104.80%	16,749,044	-	16,749,044	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	2.841	0.001	4.854	0.002		2,699,082	2,799,400	104.74%	2,827,058	-	2,827,058	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	2.862	0.002	4.855	0.003		3,344,171	3,468,810	104.52%	3,495,418	-	3,495,418	Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	3.036	0.002	5.147	0.003		3,174,542	3,292,826	104.40%	3,314,150	-	3,314,150	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	2.944	0.003	5.069	0.005		5,763,047	5,977,597	104.43%	6,018,291	-	6,018,291	Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	2.376	0.001	4.772	0.001		1,782,695	1,849,204	104.43%	1,861,650	-	1,861,650	Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	2.586	0.011	4.743	0.021		26,843,242	28,030,184	104.84%	28,141,172	-	28,141,172	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.852	0.000	4.849	0.000		16,215	16,967	104.55%	16,953	-	16,953	Government/ Agency
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	2.679	0.000	4.873	0.000		27,940	29,237	104.55%	29,212	-	29,212	Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	2.576	0.000	4.750	0.000		316,760	331,530	104.30%	330,393	-	330,393	Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	2.785	0.000	4.887	0.000		436,525	456,747	104.77%	457,359	-	457,359	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	2.522	0.008	4.772	0.015		19,388,138	20,291,741	104.30%	20,222,598	-	20,222,598	Government/ Agency
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	1.020	0.000	1.029	0.000		173	173	105.09%	182	-	182	Government/ Agency
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.836	0.000	1.900	0.000		226	226	110.34%	249	-	249	Government/ Agency
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.687	0.000	2.707	0.000		10,361	10,169	112.31%	11,636	-	11,636	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.587	0.000	2.638	0.000		25,433	25,433	111.39%	28,330	-	28,330	Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	2.799	0.000	2.884	0.000		1,544	1,544	111.99%	1,730	-	1,730	Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	2.725	0.000	2.794	0.000		1,039	1,039	111.91%	1,162	-	1,162	Government/ Agency
FSF187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.892	0.000	2.954	0.000		20,644	20,650	111.13%	22,943	-	22,943	Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	3.043	0.000	3.100	0.000		55,432	55,463	111.68%	61,909	-	61,909	Government/ Agency
FSF191	31380FPS4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.063	0.000	1.121	0.000		8,216	8,216	103.72%	8,521	-	8,521	Government/ Agency
FSF199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	2.788	0.000	2.847	0.000		35,452	35,113	107.32%	38,049	-	38,049	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	2.957	0.000	3.020	0.000		65,158	64,558	107.66%	70,149	-	70,149	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	2.824	0.000	2.877	0.000		35,255	34,841	107.36%	37,850	-	37,850	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.803	0.000	1.810	0.000		18,598	18,648	108.60%	20,197	-	20,197	Government/ Agency
FSF217	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	2.111	0.000	2.145	0.000		79,521	79,792	109.25%	86,881	-	86,881	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	1.369	0.000	1.374	0.000		26,640	26,640	105.91%	28,215	-	28,215	Government/ Agency
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.999	0.000	3.046	0.000		7,904	7,446	114.84%	9,077	-	9,077	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	3.057	0.000	3.269	0.000		8,174	7,813	114.77%	9,381	-	9,381	Government/ Agency
FSF243	31384NU73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/1/2030	0.551	0.000	0.554	0.000		6,334	6,334	102.34%	6,483	-	6,483	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.119	0.000	3.346	0.000		307	307	113.99%	350	-	350	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.867	0.000	3.123	0.000		284	284	115.37%	328	-	328	Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.218	0.000	3.340	0.000		1,601	1,601	114.69%	1,836	-	1,836	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.305	0.000	3.455	0.000		60,281	60,387	115.03%	69,339	-	69,339	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	3.003	0.000	3.123	0.000		129,992	130,238	113.65%	147,739	-	147,739	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	2.076	0.000	2.135	0.000		41,026	41,595	110.78%	45,449	-	45,449	Government/ Agency
FSF290	31387RBP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	7/1/2031	3.160	0.000	3.318	0.000		51,951	52,467	115.93%	60,227	-	60,227	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	3.243	0.000	3.408	0.000		51,485	51,604	114.92%	59,166	-	59,166	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	3.403	0.000	3.649	0.000		25,598	25,640	115.35%	29,527	-	29,527	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	3.450	0.000	3.609	0.000		24,217	24,160	113.30%	27,439	-	27,439	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	2.978	0.000	3.101	0.000		68,611	68,792	115.80%	79,452	-	79,452	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	3.272	0.000	3.553	0.000		465	465	114.87%	534	-	534	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	3.194	0.000	3.353	0.000		10,979	10,993	114.32%	12,551	-	12,551	Government/ Agency
FSF322	31387BUZ4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.717	0.000	1.722	0.000		6,333	6,338	107.75%	6,823	-	6,823	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.066	0.000	2.079	0.000		4,574	4,573	109.57%	5,011	-	5,011	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.264	0.000	3.519	0.000	127,793	128,353	114.98%	146,930	-	146,930	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.350	0.000	3.437	0.000	58,191	58,248	116.07%	67,544	-	67,544	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	3.229	0.000	3.423	0.000	34,767	35,141	115.00%	39,982	-	39,982	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	3.419	0.000	3.594	0.000	2,204	2,223	113.42%	2,499	-	2,499	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.747	0.000	2.772	0.000	32,670	32,670	109.80%	35,870	-	35,870	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.552	0.000	3.681	0.000	268,229	270,378	107.92%	289,469	-	289,469	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.657	0.000	3.899	0.000	146,047	146,095	111.00%	162,106	-	162,106	Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.455	0.000	3.722	0.000	129,995	130,638	110.66%	143,846	-	143,846	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	3.542	0.000	3.962	0.000	76,357	76,730	111.26%	84,958	-	84,958	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.412	0.000	3.907	0.000	173,936	175,112	113.55%	197,508	-	197,508	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.455	0.000	3.625	0.000	71,517	71,397	110.49%	79,022	-	79,022	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.611	0.000	3.809	0.000	396,742	393,880	108.49%	430,405	-	430,405	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.495	0.000	3.649	0.000	240,053	241,043	110.65%	265,626	-	265,626	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.864	0.000	4.015	0.000	170,970	171,693	111.19%	190,108	-	190,108	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.715	0.000	3.909	0.000	88,898	89,237	111.29%	98,934	-	98,934	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.722	0.000	3.919	0.000	102,772	103,149	110.95%	114,025	-	114,025	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.539	0.000	3.716	0.000	331,389	332,295	110.77%	367,096	-	367,096	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.854	0.000	4.008	0.000	185,937	186,441	111.21%	206,773	-	206,773	Government/ Agency
FSF580	31405QNX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	2.900	0.000	3.548	0.000	179,179	181,253	112.40%	201,397	-	201,397	Government/ Agency
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.613	0.000	3.959	0.000	427,466	432,084	113.44%	484,912	-	484,912	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.895	0.000	4.062	0.000	110,488	110,902	111.36%	123,043	-	123,043	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	3.459	0.000	3.710	0.000	66,934	67,603	112.48%	75,286	-	75,286	Government/ Agency
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.792	0.000	4.072	0.000	274,032	276,092	113.80%	311,851	-	311,851	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	3.631	0.000	3.882	0.000	11,016	11,103	113.15%	12,465	-	12,465	Government/ Agency
FSF643	31406NKE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2035	3.623	0.000	3.981	0.000	329,755	330,761	111.42%	367,419	-	367,419	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.879	0.000	4.203	0.000	153,737	153,729	109.12%	167,756	-	167,756	Government/ Agency
FSF645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.862	0.000	4.124	0.000	253,760	253,638	108.99%	276,564	-	276,564	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.715	0.000	4.201	0.000	327,937	328,455	111.48%	365,597	-	365,597	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	3.797	0.000	4.025	0.000	170,387	170,554	111.27%	189,595	-	189,595	Government/ Agency
FSF656	31406YZD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2035	3.798	0.000	4.097	0.000	32,006	32,205	113.90%	36,455	-	36,455	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.833	0.000	3.902	0.000	68,982	69,398	113.59%	78,358	-	78,358	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.732	0.000	4.041	0.000	82,156	82,662	113.80%	93,495	-	93,495	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.826	0.000	4.102	0.000	73,848	73,959	111.53%	82,364	-	82,364	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.709	0.000	4.106	0.000	99,569	100,279	113.66%	113,169	-	113,169	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.611	0.000	3.890	0.000	36,902	36,896	113.22%	41,781	-	41,781	Government/ Agency
FSF677	31407VN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	2.616	0.000	3.724	0.000	251,576	251,669	113.93%	286,624	-	286,624	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.671	0.000	4.027	0.000	469,499	469,609	113.56%	533,159	-	533,159	Government/ Agency
FSF681	31408BXD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	3.502	0.000	4.028	0.000	168,149	168,377	114.11%	191,877	-	191,877	Government/ Agency
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.687	0.000	4.083	0.000	144,172	144,497	114.11%	164,516	-	164,516	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.844	0.000	4.140	0.000	52,007	51,595	111.34%	57,906	-	57,906	Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	3.800	0.000	4.145	0.000	58,460	57,983	111.34%	65,092	-	65,092	Government/ Agency
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.562	0.000	3.873	0.000	38,323	38,020	110.94%	42,515	-	42,515	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	3.441	0.000	4.080	0.000	308,743	308,888	113.76%	351,240	-	351,240	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.380	0.000	3.807	0.000	272,703	272,851	113.23%	308,793	-	308,793	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.626	0.000	3.942	0.000	147,435	145,057	111.32%	164,119	-	164,119	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.780	0.000	4.117	0.000	322,030	316,865	111.77%	359,943	-	359,943	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	3.334	0.000	4.037	0.000	145,675	143,213	111.43%	162,332	-	162,332	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	3.692	0.000	4.132	0.000	78,283	78,452	115.01%	90,030	-	90,030	Government/ Agency



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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	3.565	0.000	4.022	0.000	48,516	48,593	113.54%	55,083	-	55,083	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.970	0.000	4.272	0.000	112,389	110,357	109.49%	123,059	-	123,059	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.312	0.000	4.138	0.000	276,451	276,820	114.36%	316,155	-	316,155	Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.028	0.000	4.357	0.000	97,367	95,327	109.47%	106,583	-	106,583	Government/ Agency
FSF754	31411WV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	3.671	0.000	4.093	0.000	1,058	1,064	111.36%	1,178	-	1,178	Government/ Agency
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.494	0.000	4.215	0.000	665	669	112.00%	745	-	745	Government/ Agency
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.736	0.000	4.293	0.000	16,207	16,299	111.83%	18,125	-	18,125	Government/ Agency
FSF759	31413UZA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	2.317	0.000	3.565	0.000	32,038	32,223	111.27%	35,649	-	35,649	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.770	0.000	4.214	0.000	331	333	111.88%	370	-	370	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.779	0.000	4.152	0.000	13,239	13,313	111.52%	14,765	-	14,765	Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.585	0.000	4.181	0.000	10,928	10,991	112.04%	12,244	-	12,244	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.606	0.000	4.187	0.000	20,554	20,671	111.97%	23,014	-	23,014	Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.787	0.000	4.261	0.000	15,760	15,851	111.77%	17,616	-	17,616	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.898	0.000	4.333	0.000	183,763	184,835	112.05%	205,903	-	205,903	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.748	0.000	4.275	0.000	114,816	114,867	111.20%	127,675	-	127,675	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.708	0.000	4.351	0.000	56,542	55,811	109.52%	61,923	-	61,923	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.926	0.000	4.567	0.000	35,140	35,292	107.55%	37,792	-	37,792	Government/ Agency
FSF791	31414TE56	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2038	2.489	0.000	3.813	0.000	306,099	312,466	111.25%	340,539	-	340,539	Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.072	0.000	3.853	0.000	651,004	664,658	112.14%	730,040	-	730,040	Government/ Agency
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	3.697	0.000	4.151	0.000	5,821	5,938	111.19%	6,473	-	6,473	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.371	0.000	4.035	0.000	59,588	61,224	114.18%	68,037	-	68,037	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	3.594	0.000	4.139	0.000	340,300	352,618	114.62%	390,042	-	390,042	Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.130	0.000	4.673	0.000	159,343	159,728	108.03%	172,142	-	172,142	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.085	0.001	4.629	0.001	891,713	893,880	108.03%	963,338	-	963,338	Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.154	0.001	4.698	0.001	1,558,023	1,564,769	108.03%	1,683,169	-	1,683,169	Government/ Agency
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.026	0.002	4.566	0.002	2,892,443	2,903,195	108.34%	3,133,814	-	3,133,814	Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	3.814	0.001	4.557	0.001	845,677	863,296	108.99%	921,667	-	921,667	Government/ Agency
FSF816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.782	0.000	4.348	0.000	44,401	45,323	109.52%	48,626	-	48,626	Government/ Agency
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.277	0.000	4.332	0.000	166,158	169,710	108.99%	181,089	-	181,089	Government/ Agency
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	3.892	0.000	4.500	0.000	297,674	302,369	107.75%	320,748	-	320,748	Government/ Agency
FSF832	31417NBW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2039	4.393	0.002	4.875	0.002	2,128,348	2,143,132	105.96%	2,255,154	-	2,255,154	Government/ Agency
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.377	0.001	4.617	0.002	2,182,645	2,230,995	107.75%	2,351,825	-	2,351,825	Government/ Agency
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.429	0.001	4.456	0.002	2,423,091	2,527,116	108.86%	2,637,792	-	2,637,792	Government/ Agency
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.577	0.000	4.671	0.000	310,907	317,806	107.75%	335,006	-	335,006	Government/ Agency
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.256	0.000	4.837	0.000	291	297	105.96%	308	-	308	Government/ Agency
FSF837	31419E3W7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.420	0.001	4.975	0.002	1,875,526	1,906,266	106.71%	2,001,335	-	2,001,335	Government/ Agency
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.869	0.000	4.908	0.000	450,174	457,264	105.96%	476,995	-	476,995	Government/ Agency
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.459	0.002	4.977	0.003	3,075,083	3,125,238	106.27%	3,267,904	-	3,267,904	Government/ Agency
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.162	0.002	4.931	0.002	2,624,363	2,667,240	105.96%	2,780,721	-	2,780,721	Government/ Agency
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	3.558	0.000	4.643	0.000	481,497	489,803	107.75%	518,818	-	518,818	Government/ Agency
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.491	0.004	5.021	0.004	4,703,632	4,691,873	105.96%	4,983,872	-	4,983,872	Government/ Agency
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	3.488	0.000	4.641	0.000	410,501	417,576	107.75%	442,320	-	442,320	Government/ Agency
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	3.836	0.000	4.660	0.000	269,581	274,187	107.75%	290,477	-	290,477	Government/ Agency
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.346	0.000	4.591	0.000	320,370	325,951	107.75%	345,202	-	345,202	Government/ Agency
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	3.140	0.001	4.461	0.002	2,388,673	2,465,398	108.86%	2,600,324	-	2,600,324	Government/ Agency
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.316	0.001	4.545	0.001	885,091	912,040	108.83%	963,239	-	963,239	Government/ Agency
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	3.693	0.001	4.618	0.001	1,538,694	1,582,914	108.77%	1,673,590	-	1,673,590	Government/ Agency
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	2.778	0.001	4.368	0.001	1,896,624	1,958,701	108.64%	2,060,528	-	2,060,528	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB		SPREAD		CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR								
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.224	0.000	4.979	0.000	0.000	268,538	269,832	105.96%	284,537	-	284,537	Government/ Agency
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.768	0.001	5.390	0.001	0.001	1,690,170	1,716,696	104.02%	1,758,033	-	1,758,033	Government/ Agency
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.736	0.001	5.358	0.002	0.002	1,742,907	1,770,258	104.02%	1,812,888	-	1,812,888	Government/ Agency
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.549	0.000	5.298	0.000	0.000	386,816	393,011	104.02%	402,347	-	402,347	Government/ Agency
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	4.644	0.001	5.341	0.001	0.001	1,207,910	1,227,025	104.11%	1,257,542	-	1,257,542	Government/ Agency
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.738	0.001	5.405	0.002	0.002	1,786,819	1,820,606	104.02%	1,858,563	-	1,858,563	Government/ Agency
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	5.171	0.000	5.544	0.000	0.000	154,759	157,759	101.83%	157,587	-	157,587	Government/ Agency
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	5.214	0.001	5.588	0.001	0.001	694,713	707,039	101.83%	707,410	-	707,410	Government/ Agency
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.609	0.004	5.375	0.005	0.005	5,186,475	5,347,306	103.95%	5,391,480	-	5,391,480	Government/ Agency
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.212	0.001	5.639	0.001	0.001	1,316,208	1,350,404	101.98%	1,342,322	-	1,342,322	Government/ Agency
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.218	0.001	5.653	0.001	0.001	960,929	985,875	101.98%	979,994	-	979,994	Government/ Agency
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.251	0.001	5.652	0.001	0.001	932,882	956,974	101.98%	951,390	-	951,390	Government/ Agency
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.251	0.001	5.627	0.001	0.001	1,308,862	1,342,741	101.98%	1,334,830	-	1,334,830	Government/ Agency
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.185	0.001	5.588	0.001	0.001	991,804	1,017,723	101.98%	1,011,481	-	1,011,481	Government/ Agency
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.019	0.001	5.511	0.001	0.001	875,002	897,720	101.98%	892,362	-	892,362	Government/ Agency
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.274	0.001	5.632	0.001	0.001	1,099,379	1,127,901	101.98%	1,121,191	-	1,121,191	Government/ Agency
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.210	0.001	5.573	0.001	0.001	679,359	696,918	101.98%	692,837	-	692,837	Government/ Agency
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.217	0.000	5.610	0.000	0.000	447,211	458,810	101.98%	456,084	-	456,084	Government/ Agency
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.469	0.001	5.853	0.001	0.001	1,227,000	1,259,543	102.05%	1,252,111	-	1,252,111	Government/ Agency
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	4.727	0.005	5.545	0.006	0.006	6,622,457	6,861,062	103.95%	6,884,221	-	6,884,221	Government/ Agency
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	4.425	0.000	5.387	0.000	0.000	247,477	256,585	103.95%	257,259	-	257,259	Government/ Agency
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	4.617	0.006	5.444	0.007	0.007	8,212,375	8,482,294	103.95%	8,536,984	-	8,536,984	Government/ Agency
FSF884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	4.527	0.000	5.334	0.000	0.000	66,643	69,503	103.95%	69,277	-	69,277	Government/ Agency
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.605	0.000	5.399	0.000	0.000	85,445	89,067	104.02%	88,875	-	88,875	Government/ Agency
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	4.641	0.000	5.465	0.000	0.000	141,336	147,378	103.95%	146,923	-	146,923	Government/ Agency
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	4.737	0.000	5.552	0.001	0.001	640,471	665,532	103.95%	665,787	-	665,787	Government/ Agency
FSF889	31417KXG7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2039	4.320	0.001	4.869	0.001	0.001	1,420,326	1,457,897	105.96%	1,504,948	-	1,504,948	Government/ Agency
FSF892	3138A2BP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2040	4.055	0.001	4.979	0.001	0.001	1,147,365	1,178,557	105.96%	1,215,724	-	1,215,724	Government/ Agency
FSF893	3138A2DW6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2040	4.077	0.001	4.733	0.001	0.001	1,421,548	1,460,119	105.96%	1,506,243	-	1,506,243	Government/ Agency
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.218	0.003	4.705	0.005	0.005	6,421,371	6,740,879	107.31%	6,891,007	-	6,891,007	Government/ Agency
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.598	0.003	4.643	0.004	0.004	5,290,034	5,558,813	107.75%	5,700,071	-	5,700,071	Government/ Agency
FSF922	31417Y2Y2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	3.814	0.005	4.834	0.007	0.007	8,442,357	8,864,327	107.59%	9,083,545	-	9,083,545	Government/ Agency
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	2.076	0.000	4.414	0.000	0.000	331,206	349,355	106.09%	351,393	-	351,393	Government/ Agency
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	3.814	0.000	4.660	0.000	0.000	625,530	657,347	107.75%	674,015	-	674,015	Government/ Agency
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.054	0.000	4.667	0.000	0.000	497,319	522,823	107.75%	535,867	-	535,867	Government/ Agency
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.803	0.001	4.701	0.002	0.002	2,214,869	2,329,881	107.75%	2,386,546	-	2,386,546	Government/ Agency
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	3.053	0.004	4.973	0.006	0.006	7,819,408	8,208,310	104.86%	8,199,758	-	8,199,758	Government/ Agency
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.885	0.000	4.983	0.000	0.000	552,916	583,702	104.38%	577,150	-	577,150	Government/ Agency
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.520	0.001	5.023	0.002	0.002	1,965,279	2,074,855	104.34%	2,050,618	-	2,050,618	Government/ Agency
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.715	0.002	5.088	0.002	0.002	2,552,588	2,694,752	104.34%	2,663,429	-	2,663,429	Government/ Agency
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	4.147	0.007	5.517	0.010	0.010	10,921,662	11,363,231	103.58%	11,312,403	-	11,312,403	Government/ Agency
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	4.542	0.004	5.541	0.005	0.005	5,346,840	5,527,130	102.94%	5,503,879	-	5,503,879	Government/ Agency
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	3.338	0.001	4.742	0.001	0.001	1,182,937	1,258,813	105.88%	1,252,448	-	1,252,448	Government/ Agency
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	2.219	0.001	4.489	0.001	0.001	1,822,052	1,939,446	105.72%	1,926,271	-	1,926,271	Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	4.643	0.009	5.795	0.012	0.012	12,244,691	12,721,329	104.23%	12,763,122	-	12,763,122	Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	4.369	0.006	5.679	0.007	0.007	7,716,378	8,017,416	103.64%	7,997,267	-	7,997,267	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.155	0.008	6.216	0.010	0.010	9,785,124	10,110,728	101.52%	9,933,393	-	9,933,393	Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.060	0.003	6.198	0.004	0.004	3,876,818	4,005,643	101.52%	3,935,562	-	3,935,562	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							DUR	DUR	DUR							
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.080	0.015	6.016	0.018	18,483,431	19,108,163	101.52%	18,763,501	-	18,763,501	Government/ Agency
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	2.989	0.005	5.203	0.008	9,466,440	9,897,737	104.33%	9,876,615	-	9,876,615	Government/ Agency
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.801	0.003	4.660	0.004	5,459,959	5,708,533	104.71%	5,717,010	-	5,717,010	Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	2.777	0.007	4.818	0.012	15,460,769	15,976,853	104.74%	16,193,484	-	16,193,484	Government/ Agency
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	4.302	0.004	5.746	0.005	5,496,687	5,567,380	103.42%	5,684,752	-	5,684,752	Government/ Agency
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	2.601	0.006	4.980	0.012	15,011,555	15,671,975	104.46%	15,680,761	-	15,680,761	Government/ Agency
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	4.020	0.012	5.614	0.016	17,803,535	18,122,176	102.70%	18,284,706	-	18,284,706	Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	4.138	0.003	5.786	0.004	4,190,513	4,270,376	103.23%	4,326,031	-	4,326,031	Government/ Agency
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	4.349	0.005	5.970	0.008	7,798,684	7,947,259	103.23%	8,050,887	-	8,050,887	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	4.425	0.002	5.919	0.003	2,994,944	3,052,049	103.20%	3,090,862	-	3,090,862	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	3.920	0.003	5.641	0.005	5,371,007	5,473,738	103.17%	5,541,344	-	5,541,344	Government/ Agency
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	3.910	0.004	5.351	0.006	6,601,617	6,687,956	103.48%	6,831,612	-	6,831,612	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	4.401	0.001	5.778	0.002	1,798,044	1,820,857	103.48%	1,860,687	-	1,860,687	Government/ Agency
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	3.940	0.004	5.761	0.006	6,238,139	6,424,436	103.11%	6,432,078	-	6,432,078	Government/ Agency
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	3.837	0.003	5.660	0.004	4,067,917	4,178,987	103.17%	4,196,928	-	4,196,928	Government/ Agency
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	3.818	0.003	5.661	0.004	4,138,809	4,251,725	103.17%	4,270,068	-	4,270,068	Government/ Agency
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	3.354	0.006	5.134	0.010	11,727,418	12,051,027	103.14%	12,095,679	-	12,095,679	Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	3.204	0.004	4.676	0.005	7,063,010	7,276,933	103.14%	7,284,800	-	7,284,800	Government/ Agency
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	4.316	0.002	5.922	0.003	3,379,238	3,479,851	103.23%	3,488,520	-	3,488,520	Government/ Agency
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	3.865	0.002	5.705	0.003	2,795,227	2,878,562	103.17%	2,883,875	-	2,883,875	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	3.033	0.007	5.101	0.012	14,011,102	14,714,133	104.36%	14,622,573	-	14,622,573	Government/ Agency
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	2.790	0.007	4.941	0.013	15,553,644	16,329,136	104.24%	16,212,993	-	16,212,993	Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	4.088	0.003	5.537	0.004	4,002,461	4,106,800	103.20%	4,130,647	-	4,130,647	Government/ Agency
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	3.641	0.002	5.220	0.003	3,733,229	3,830,723	103.20%	3,852,792	-	3,852,792	Government/ Agency
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	4.036	0.003	5.458	0.003	3,932,788	4,035,443	103.33%	4,063,659	-	4,063,659	Government/ Agency
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	3.803	0.003	5.421	0.004	4,210,467	4,320,087	103.20%	4,345,314	-	4,345,314	Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	3.871	0.005	5.680	0.008	8,408,353	8,625,749	103.17%	8,675,017	-	8,675,017	Government/ Agency
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	2.529	0.007	4.810	0.013	16,280,469	16,827,398	104.27%	16,975,717	-	16,975,717	Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	3.774	0.011	5.740	0.017	17,869,441	18,024,921	102.92%	18,391,482	-	18,391,482	Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	2.937	0.001	4.517	0.002	2,294,690	2,376,895	105.69%	2,425,227	-	2,425,227	Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	1.775	0.000	3.731	0.001	884,809	916,628	105.28%	931,548	-	931,548	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	2.034	0.004	4.362	0.008	10,816,354	11,204,620	105.69%	11,431,657	-	11,431,657	Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	1.448	0.001	3.519	0.002	2,736,135	2,834,579	104.99%	2,872,545	-	2,872,545	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	1.577	0.004	3.644	0.010	17,076,567	17,727,292	104.99%	17,927,923	-	17,927,923	Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	1.657	0.004	3.591	0.010	16,299,630	16,883,441	105.28%	17,160,640	-	17,160,640	Government/ Agency
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	1.551	0.000	3.614	0.000	255,070	264,207	105.19%	268,305	-	268,305	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	1.974	0.000	4.156	0.000	604,322	625,949	105.41%	637,000	-	637,000	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	2.209	0.007	4.498	0.013	18,291,350	18,289,964	104.02%	19,026,743	-	19,026,743	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	1.862	0.001	3.678	0.002	3,856,973	3,993,597	104.92%	4,046,551	-	4,046,551	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	1.556	0.004	3.436	0.008	14,160,196	14,661,630	105.11%	14,883,855	-	14,883,855	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	3.482	0.005	5.125	0.007	8,710,847	8,936,785	102.58%	8,935,384	-	8,935,384	Government/ Agency
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.713	0.000	1.717	0.000	2,820	2,820	110.53%	3,117	-	3,117	Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.771	0.000	1.777	0.000	2,559	2,559	110.39%	2,825	-	2,825	Government/ Agency
GSF044	36225AFS4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2021	0.376	0.000	0.380	0.000	1,557	1,558	102.16%	1,591	-	1,591	Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.786	0.000	0.789	0.000	20,273	20,282	104.27%	21,139	-	21,139	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	2.161	0.000	2.170	0.000	4,206	4,206	110.37%	4,642	-	4,642	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	2.073	0.000	2.081	0.000	21,100	21,131	109.91%	23,192	-	23,192	Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.780	0.000	0.782	0.000	7,146	7,152	104.52%	7,469	-	7,469	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB		SPREAD		CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	DURATION	EFF DUR							
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.881	0.000	0.883	0.000			37,349	37,368	104.84%	39,159	-	39,159	Government/ Agency
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.934	0.000	0.936	0.000			27,139	27,175	105.22%	28,555	-	28,555	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	2.187	0.000	2.194	0.000			34,717	34,263	109.69%	38,081	-	38,081	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	2.449	0.000	2.462	0.000			20,985	21,016	112.65%	23,639	-	23,639	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	2.409	0.000	2.426	0.000			138,607	138,997	112.17%	155,470	-	155,470	Government/ Agency
GSF089	36206MDT1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2026	2.081	0.000	2.083	0.000			8,995	9,055	111.04%	9,989	-	9,989	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.980	0.000	1.981	0.000			22,097	22,198	110.50%	24,418	-	24,418	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.177	0.000	2.187	0.000			41,924	42,058	111.04%	46,555	-	46,555	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	2.041	0.000	2.048	0.000			44,679	44,859	110.95%	49,573	-	49,573	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	2.282	0.000	2.295	0.000			37,389	37,672	111.67%	41,751	-	41,751	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	2.170	0.000	2.179	0.000			5,285	5,285	111.04%	5,869	-	5,869	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	2.150	0.000	2.151	0.000			2,908	2,920	111.57%	3,244	-	3,244	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.077	0.000	2.077	0.000			2,688	2,716	111.15%	2,988	-	2,988	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.810	0.000	1.813	0.000			10,641	10,739	109.36%	11,637	-	11,637	Government/ Agency
GSF102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	2.425	0.000	2.440	0.000			6,740	6,812	112.46%	7,580	-	7,580	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.174	0.000	2.203	0.000			26,837	27,038	110.72%	29,715	-	29,715	Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.515	0.000	2.526	0.000			65,966	66,677	113.70%	75,003	-	75,003	Government/ Agency
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.286	0.000	2.286	0.000			4,501	4,563	113.33%	5,101	-	5,101	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	2.385	0.000	2.386	0.000			4,184	4,184	113.11%	4,733	-	4,733	Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.684	0.000	1.686	0.000			11,965	12,066	109.37%	13,086	-	13,086	Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.377	0.000	2.379	0.000			6,734	6,804	113.70%	7,656	-	7,656	Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.972	0.000	1.974	0.000			6,195	6,195	111.18%	6,888	-	6,888	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	2.377	0.000	2.380	0.000			49,476	49,617	113.70%	56,254	-	56,254	Government/ Agency
GSF162	36209KAR9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	2.408	0.000	2.408	0.000			8,089	8,089	114.14%	9,233	-	9,233	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.391	0.000	2.391	0.000			5,275	5,275	114.05%	6,016	-	6,016	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.417	0.000	2.419	0.000			20,980	20,980	114.05%	23,929	-	23,929	Government/ Agency
GSF175	36208WM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.723	0.000	1.724	0.000			7,974	8,007	109.63%	8,742	-	8,742	Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.325	0.000	2.331	0.000			23,611	23,693	111.52%	26,331	-	26,331	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.506	0.000	2.527	0.000			158,955	159,813	112.04%	178,086	-	178,086	Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.477	0.000	2.498	0.000			15,050	15,097	111.86%	16,836	-	16,836	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.694	0.000	2.730	0.000			49,106	49,106	111.63%	54,817	-	54,817	Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	2.620	0.000	2.634	0.000			1,897	1,897	111.85%	2,122	-	2,122	Government/ Agency
GSF198	36209SWA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.368	0.000	2.370	0.000			20,137	20,375	111.95%	22,544	-	22,544	Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.526	0.000	2.527	0.000			37,490	37,563	112.91%	42,328	-	42,328	Government/ Agency
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.609	0.000	2.630	0.000			56,576	56,979	112.60%	63,704	-	63,704	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	2.153	0.000	2.154	0.000			23,297	23,880	112.36%	26,175	-	26,175	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.733	0.000	1.737	0.000			71,765	72,060	110.02%	78,957	-	78,957	Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.733	0.000	2.740	0.000			10,748	10,748	115.35%	12,398	-	12,398	Government/ Agency
GSF224	36212C4R9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2030	1.968	0.000	1.972	0.000			18,790	19,229	114.05%	21,430	-	21,430	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.304	0.000	2.308	0.000			25,975	26,206	114.68%	29,787	-	29,787	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.387	0.000	2.394	0.000			2,340	2,340	114.26%	2,674	-	2,674	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.600	0.000	2.601	0.000			40,161	40,806	115.02%	46,193	-	46,193	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.946	0.000	1.952	0.000			13,241	13,334	110.37%	14,614	-	14,614	Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	2.573	0.000	2.638	0.000			24,413	24,528	112.04%	27,351	-	27,351	Government/ Agency
GSF239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	2.550	0.000	2.573	0.000			109,909	110,159	112.28%	123,410	-	123,410	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	2.240	0.000	2.247	0.000			19,077	19,184	110.88%	21,153	-	21,153	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.615	0.000	2.641	0.000			151,829	152,234	112.68%	171,077	-	171,077	Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.666	0.000	2.749	0.000			110,435	110,541	112.60%	124,350	-	124,350	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB		SPREAD		CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR								
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	2.784	0.000	2.869	0.000		6,580	6,736	114.57%	7,539	-	7,539	Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	2.683	0.000	2.775	0.000		19,488	19,881	114.04%	22,223	-	22,223	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	2.736	0.000	2.738	0.000		2,885	3,041	115.85%	3,342	-	3,342	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	3.160	0.000	3.283	0.000		137,863	138,197	109.39%	150,811	-	150,811	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	3.109	0.000	3.211	0.000		124,895	126,541	111.90%	139,757	-	139,757	Government/ Agency
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	3.266	0.000	3.399	0.000		731,072	732,959	109.78%	802,552	-	802,552	Government/ Agency
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.100	0.000	3.215	0.000		79,935	80,694	111.99%	89,523	-	89,523	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.211	0.000	3.328	0.000		108,353	109,419	112.49%	121,891	-	121,891	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	3.229	0.000	3.345	0.000		20,449	20,681	112.58%	23,022	-	23,022	Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	3.145	0.000	3.229	0.000		101,491	102,608	112.36%	114,038	-	114,038	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.489	0.000	3.624	0.000		15,221	15,136	114.00%	17,352	-	17,352	Government/ Agency
GSF282	36295LJT9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.463	0.000	3.626	0.000		32,056	31,880	114.05%	36,558	-	36,558	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.509	0.000	3.641	0.000		59,053	58,728	114.07%	67,362	-	67,362	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.502	0.000	3.736	0.000		652,428	648,831	113.87%	742,916	-	742,916	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.498	0.000	3.601	0.000		374,184	371,616	111.06%	415,569	-	415,569	Government/ Agency
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.388	0.000	3.657	0.000		401,318	398,595	110.71%	444,304	-	444,304	Government/ Agency
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.339	0.000	3.575	0.000		29,123	28,920	111.20%	32,385	-	32,385	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.478	0.000	3.666	0.000		98,651	97,979	110.89%	109,395	-	109,395	Government/ Agency
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	3.762	0.001	4.024	0.001		889,561	898,649	106.20%	944,732	-	944,732	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	3.730	0.001	4.071	0.001		1,336,691	1,350,487	106.20%	1,419,593	-	1,419,593	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	3.760	0.000	4.051	0.000		614,583	620,906	106.20%	652,700	-	652,700	Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	3.399	0.001	3.937	0.001		1,801,096	1,835,449	107.68%	1,939,505	-	1,939,505	Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	2.725	0.000	2.746	0.000		65,121	65,121	103.11%	67,144	-	67,144	Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	3.201	0.000	3.265	0.000		1,436	1,436	110.73%	1,590	-	1,590	Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.955	0.000	3.015	0.000		78,013	78,013	104.26%	81,337	-	81,337	Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	3.047	0.000	3.269	0.000		189	189	114.66%	217	-	217	Government/ Agency
FSB040	31385PV68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	7/1/2030	2.067	0.000	2.830	0.000		27,171	27,171	110.70%	30,078	-	30,078	Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	3.034	0.000	3.128	0.000		40,959	41,673	103.06%	42,211	-	42,211	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	2.072	0.000	2.089	0.000		294	294	112.14%	329	-	329	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	3.641	0.000	3.746	0.000		145,960	145,840	108.21%	157,941	-	157,941	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	2.556	0.000	2.622	0.000		120,568	120,869	106.37%	128,251	-	128,251	Government/ Agency
CMB038	233050AC7	DBUBS 2011-LC1A A3	AAA PRIVATE-LABEL CMBS	5.00%	11/10/2046	1.245	0.004	1.246	0.004		18,962,871	19,378,104	102.43%	19,423,347	-	19,423,347	AAA
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	2.007	0.003	2.008	0.003		10,000,000	10,419,415	102.05%	10,204,936	-	10,204,936	AAA
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	3.138	0.005	3.144	0.005		10,000,000	10,147,634	101.17%	10,117,102	-	10,117,102	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	3.248	0.010	3.254	0.010		20,000,000	20,352,969	102.66%	20,531,870	-	20,531,870	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	3.969	0.005	3.972	0.005		7,000,000	7,166,502	107.10%	7,497,104	-	7,497,104	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	4.089	0.003	4.091	0.003		5,000,000	5,120,108	106.21%	5,310,653	-	5,310,653	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	4.132	0.014	4.135	0.014		20,000,000	20,481,611	106.47%	21,294,662	-	21,294,662	AAA
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	4.174	0.003	4.177	0.003		5,000,000	5,120,687	106.37%	5,318,557	-	5,318,557	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	4.371	0.004	4.372	0.004		5,000,000	5,124,394	105.92%	5,296,081	-	5,296,081	AAA
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	4.387	0.002	4.388	0.002		2,250,000	2,304,062	105.85%	2,381,703	-	2,381,703	AAA
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	4.115	0.005	4.118	0.005		6,825,000	7,142,489	106.71%	7,283,107	-	7,283,107	AAA
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	4.512	0.006	4.513	0.006		8,000,000	8,192,026	105.42%	8,433,601	-	8,433,601	AAA
GCL137	167570TQ3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.65%	11/15/2058	7.496	0.013	7.479	0.013		10,437,371	10,601,594	105.52%	11,022,628	158,629	11,181,257	Government/ Agency
GCL140	45203LCQ4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	1/15/2060	8.997	0.081	8.944	0.080		54,752,283	54,763,023	105.86%	58,292,694	5,652,017	63,944,711	Government/ Agency
GCL141	3617ATHY2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.25%	6/15/2059	7.858	0.037	7.839	0.037		28,808,594	29,443,274	104.75%	30,304,233	2,691,406	32,995,639	Government/ Agency
GCL142	36196PN32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15%	9/15/2051	0.440	0.001	0.445	0.001		17,411,698	17,473,741	100.44%	17,490,128	454,802	17,944,930	Government/ Agency
GCL143	36195P2Y8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.35%	8/15/2059	8.069	0.007	8.046	0.007		5,295,275	5,498,224	105.12%	5,637,966	1,391,725	7,029,691	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB		SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
GCL144	3617ATH89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	8/15/2059	8.052	0.029	8.029	0.029	21,888,637	22,779,247	104.56%	23,508,309	13,645,763	37,154,072	Government/ Agency
GCL145	3617ATJJ3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.39%	2/15/2059	7.717	0.018	7.699	0.017	13,817,614	14,113,094	105.96%	14,691,895	857,386	15,549,281	Government/ Agency
GCL147	3617BWEJ0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	8/15/2059	7.950	0.057	7.930	0.057	43,364,310	44,262,291	105.91%	46,005,953	1,320,990	47,326,943	Government/ Agency
GCL148	3617G0QT0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.34%	9/15/2059	8.083	0.053	8.060	0.052	39,444,863	40,301,465	105.71%	41,887,313	3,317,737	45,205,050	Government/ Agency
GCL149	3617G0QX1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.48%	5/15/2059	7.876	0.018	7.856	0.018	13,911,006	14,216,222	106.62%	14,875,672	666,494	15,542,166	Government/ Agency
GCL150	3617G6TF4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.57%	11/15/2059	8.202	0.050	8.174	0.050	36,846,116	37,594,046	106.70%	40,177,886	12,913,884	53,091,770	Government/ Agency
GCL151	3617G0RE2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.74%	8/15/2059	7.242	0.018	7.227	0.018	14,635,955	14,954,657	108.19%	15,941,632	1,299,145	17,240,777	Government/ Agency
GCL152	3617H3XQ1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.20%	8/15/2060	7.099	0.037	7.084	0.037	30,159,366	31,118,015	109.99%	34,930,391	17,599,834	52,530,225	Government/ Agency
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	8.480	0.000	8.438	0.000	25,000	328,686	106.21%	2,507,112	39,914,500	42,421,612	Government/ Agency
GCL154	3617H4U74	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.19%	5/15/2060	7.333	0.006	7.317	0.006	4,649,175	5,035,423	109.21%	7,282,060	23,940,825	31,222,885	Government/ Agency
GCL155	3617H1ZB6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.29%	1/15/2060	6.669	0.007	6.657	0.007	5,602,893	5,752,119	111.46%	6,396,733	1,322,107	7,718,840	Government/ Agency
GCL156	3617HVYW5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.40%	9/15/2060	7.108	0.001	7.094	0.001	500,087	709,292	109.82%	1,403,980	8,699,913	10,103,893	Government/ Agency
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	7.145	0.000	7.129	0.000	114,921	157,327	109.21%	326,733	2,185,079	2,511,812	Government/ Agency
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	7.252	0.001	7.237	0.001	661,073	878,907	110.42%	1,403,063	6,458,227	7,861,290	Government/ Agency
GCL160	3617AU3E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	7.070	0.004	7.056	0.004	2,844,393	3,082,889	111.91%	3,773,179	4,951,807	8,724,986	Government/ Agency
GCL161	3617JHJB7	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15%	4/15/2060	6.992	0.026	6.978	0.026	20,992,319	21,679,184	110.88%	23,965,260	6,332,881	30,298,141	Government/ Agency
GCL163	FWDGCL163	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	6/15/2061	7.831	0.000	7.811	0.000	-	259,700	108.07%	4,190,094	51,940,400	56,130,494	Government/ Agency
GCL164	FWDGCL164	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	12/15/2060	8.955	0.000	8.905	0.000	-	421,011	105.10%	715,803	14,033,700	14,749,503	Government/ Agency
GCL165	FWDGCL165	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	5/15/2061	9.217	0.000	9.157	0.000	-	1,185,065	103.44%	1,163,558	33,859,000	35,022,558	Government/ Agency
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	3.548	0.020	3.552	0.020	34,222,266	34,394,077	105.16%	35,987,194	-	35,987,194	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	2.386	0.007	2.390	0.007	18,365,000	18,359,267	104.85%	19,256,496	-	19,256,496	Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	5.026	0.002	5.024	0.002	2,550,719	2,451,859	109.15%	2,784,112	-	2,784,112	Government/ Agency
GMF230	36195CUT7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.70%	10/15/2056	5.420	0.003	5.416	0.003	3,320,378	3,487,182	111.70%	3,708,821	-	3,708,821	Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	5.645	0.004	5.639	0.004	3,964,608	4,317,247	109.08%	4,324,596	-	4,324,596	Government/ Agency
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	5.063	0.013	5.059	0.013	15,484,589	16,065,051	106.15%	16,436,935	-	16,436,935	Government/ Agency
GMF239	36181YSR2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.85%	1/15/2056	5.535	0.030	5.530	0.030	31,913,709	32,205,857	107.74%	34,383,387	-	34,383,387	Government/ Agency
GMF240	36176WXL0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.50%	5/15/2038	3.328	0.010	3.332	0.010	18,161,523	19,585,801	105.43%	19,147,912	-	19,147,912	Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	4.872	0.036	4.870	0.036	44,926,001	47,779,251	105.90%	47,575,422	-	47,575,422	Government/ Agency
GMF249	36196VUL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.29%	3/15/2053	6.014	0.048	6.006	0.048	47,067,045	47,342,219	110.56%	52,039,119	-	52,039,119	Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	6.892	0.033	6.879	0.033	29,241,426	29,791,269	107.12%	31,324,790	-	31,324,790	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	6.556	0.015	6.545	0.015	13,988,293	14,515,071	107.35%	15,015,798	-	15,015,798	Government/ Agency
GMF253	36186PST2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	3/15/2057	6.388	0.024	6.378	0.024	22,684,287	23,549,373	106.31%	24,114,824	-	24,114,824	Government/ Agency
GMF254	36193GPX7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.68%	8/15/2057	6.667	0.016	6.655	0.016	14,452,051	14,787,016	108.28%	15,648,349	-	15,648,349	Government/ Agency
GMF255	36193DFL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.68%	6/15/2057	6.555	0.030	6.543	0.030	27,133,527	27,917,774	107.42%	29,145,614	-	29,145,614	Government/ Agency
GMF256	36183YAA6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.55%	4/15/2057	6.442	0.045	6.432	0.045	42,216,978	43,325,500	105.16%	44,395,615	-	44,395,615	Government/ Agency
GMF257	36189YWX6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	4/15/2057	6.446	0.026	6.436	0.026	24,894,479	25,610,162	106.43%	26,494,574	-	26,494,574	Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	6.174	0.018	6.164	0.018	17,336,028	17,950,750	106.48%	18,459,006	-	18,459,006	Government/ Agency
GMF262	36195P2T9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.40%	3/15/2057	7.065	0.006	7.050	0.006	5,093,112	5,135,002	106.07%	5,402,248	-	5,402,248	Government/ Agency
GMF264	36197F6Y4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.49%	8/15/2058	7.375	0.014	7.359	0.014	11,267,117	11,546,515	107.35%	12,095,048	-	12,095,048	Government/ Agency
GMF265	3617BAP72	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	11/15/2058	7.564	0.025	7.546	0.025	20,368,112	20,961,522	105.45%	21,478,673	-	21,478,673	Government/ Agency
GMF266	3617JU2R1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	7/15/2054	7.799	0.031	7.779	0.031	24,000,000	25,694,824	107.44%	25,786,344	-	25,786,344	Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY PERMANENT MBS	4.63%	9/20/2037	12.415	0.003	11.866	0.003	1,500,000	1,464,968	100.26%	1,503,885	-	1,503,885	Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY PERMANENT MBS	4.90%	3/20/2044	14.477	0.002	13.667	0.002	1,000,000	991,221	100.29%	1,002,900	-	1,002,900	Government/ Agency
CON128	51899AJT2	FHA MF CON/ PC	MULTIFAMILY CONSTRUCTION MBS	4.10%	10/1/2060	8.682	0.015	8.637	0.014	11,000,000	11,009,355	96.24%	10,173,255	11,000,000	21,173,255	Government/ Agency
PMB152	81299D9R4	FHA MF PC	MULTIFAMILY PERMANENT MBS	7.50%	9/1/2032	0.082	0.000	0.083	0.000	1,191,224	1,188,988	100.58%	1,198,182	-	1,198,182	Government/ Agency
PMB159	81299B9R8	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.60%	6/1/2038	0.072	0.000	0.072	0.000	2,267,989	2,271,424	100.28%	2,274,328	-	2,274,328	Government/ Agency
PMB166	81299H927	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.87%	5/1/2044	0.083	0.000	0.084	0.000	1,699,190	1,698,077	100.19%	1,702,344	-	1,702,344	Government/ Agency
PMB170	999684251	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.40%	8/1/2046	1.812	0.001	1.812	0.001	3,669,686	3,671,584	104.11%	3,820,350	-	3,820,350	Government/ Agency



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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
PMB172	999628456	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.55%	8/1/2042	0.070	0.000	0.070	0.000	7,516,135	7,518,470	100.27%	7,536,540	-	7,536,540	Government/ Agency
PMB173	999576077	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.35%	3/1/2047	0.062	0.000	0.062	0.000	7,044,564	7,054,029	100.24%	7,061,431	-	7,061,431	Government/ Agency
PMB174	999754344	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.89%	4/1/2038	0.084	0.000	0.084	0.000	4,267,661	4,271,909	100.33%	4,281,574	-	4,281,574	Government/ Agency
PMB176	999768880	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.60%	1/1/2050	4.064	0.002	4.065	0.002	3,277,567	3,302,137	112.67%	3,692,876	-	3,692,876	Government/ Agency
PMB178	45202T9V1	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.80%	1/1/2053	5.669	0.002	5.662	0.002	1,994,849	2,003,898	112.02%	2,234,660	-	2,234,660	Government/ Agency
PMB179	57568Z9J1	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.20%	4/1/2052	5.134	0.010	5.130	0.010	11,271,987	11,267,999	114.51%	12,907,515	-	12,907,515	Government/ Agency
PMB180	60416SBF6	FHA MF PC	MULTIFAMILY PERMANENT MBS	3.75%	8/1/2048	2.665	0.002	2.671	0.002	3,860,000	3,855,912	99.14%	3,826,652	-	3,826,652	Government/ Agency
PMB181	57586NHK0	FHA MF PC	MULTIFAMILY PERMANENT MBS	4.00%	12/1/2053	6.321	0.063	6.310	0.063	62,910,000	62,885,425	101.47%	63,834,670	-	63,834,670	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MULTIFAMILY PERMANENT MBS	3.65%	12/1/2037	2.818	0.004	2.823	0.004	8,711,353	8,879,098	99.94%	8,706,382	-	8,706,382	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.17%	2/1/2050	4.449	0.006	4.449	0.006	7,780,241	8,345,197	106.99%	8,324,111	-	8,324,111	Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.083	0.000	0.084	0.000	208,342	207,806	100.70%	209,795	-	209,795	Government/ Agency
FXF018	313637LQ1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.20%	8/1/2029	0.082	0.000	0.083	0.000	667,405	662,161	101.07%	674,517	-	674,517	Government/ Agency
FXF031	31377NR76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.75%	12/1/2024	0.081	0.000	0.082	0.000	953,607	953,607	100.73%	960,589	-	960,589	Government/ Agency
FXF080	31409KG84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.60%	1/1/2024	1.316	0.002	1.316	0.002	9,246,840	9,247,030	105.96%	9,798,278	-	9,798,278	Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	2.132	0.000	2.136	0.000	1,137,139	1,138,285	104.58%	1,189,177	-	1,189,177	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.083	0.000	0.084	0.000	301,016	301,608	101.05%	304,165	-	304,165	Government/ Agency
FXF128	31377UAD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.23%	9/1/2034	0.163	0.000	0.165	0.000	1,175,573	1,203,509	101.94%	1,198,402	-	1,198,402	Government/ Agency
FXF176	31409KV79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.38%	7/1/2021	1.325	0.001	1.325	0.001	4,744,827	4,745,611	105.21%	4,992,064	-	4,992,064	Government/ Agency
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	1.979	0.002	1.980	0.002	4,828,757	4,828,757	106.87%	5,160,267	-	5,160,267	Government/ Agency
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	2.331	0.001	2.335	0.001	1,732,146	1,758,968	108.77%	1,884,025	-	1,884,025	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.082	0.000	0.083	0.000	3,387,623	3,387,590	100.69%	3,410,892	-	3,410,892	Government/ Agency
FXF223	31381LNH6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.32%	11/1/2019	0.084	0.000	0.085	0.000	733,088	733,088	100.27%	735,048	-	735,048	Government/ Agency
FXF226	31381LE29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.33%	11/1/2019	0.084	0.000	0.085	0.000	2,517,334	2,517,334	100.27%	2,524,128	-	2,524,128	Government/ Agency
FXF232	31381L3S4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	1/1/2020	0.083	0.000	0.084	0.000	1,832,251	1,832,251	100.65%	1,844,166	-	1,844,166	Government/ Agency
FXF234	31381MEG6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.50%	2/1/2020	0.084	0.000	0.085	0.000	3,887,648	3,887,648	100.59%	3,910,427	-	3,910,427	Government/ Agency
FXF239	31381MWW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.44%	5/1/2020	0.246	0.000	0.248	0.000	5,519,042	5,519,042	101.05%	5,577,162	-	5,577,162	Government/ Agency
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	4.443	0.017	4.443	0.017	23,091,435	23,137,758	109.31%	25,240,134	-	25,240,134	Government/ Agency
FXF244	31381QK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.33%	3/1/2021	1.034	0.000	1.034	0.000	3,011,733	3,011,847	102.63%	3,090,834	-	3,090,834	Government/ Agency
FXF245	31381QUS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71%	3/1/2021	1.033	0.001	1.034	0.001	5,425,723	5,427,217	103.13%	5,595,658	-	5,595,658	Government/ Agency
FXF246	31381QBH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	2/1/2021	0.956	0.000	0.956	0.000	1,429,525	1,429,781	102.99%	1,472,303	-	1,472,303	Government/ Agency
FXF247	31381RA95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.25%	5/1/2021	1.254	0.001	1.254	0.001	3,934,879	3,934,894	102.73%	4,042,386	-	4,042,386	Government/ Agency
FXF248	31381RBD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.15%	6/1/2021	1.271	0.002	1.271	0.002	8,760,809	8,761,615	102.91%	9,015,322	-	9,015,322	Government/ Agency
FXF250	31381RDX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	5/1/2021	1.187	0.001	1.187	0.001	3,868,798	3,870,516	103.30%	3,996,341	-	3,996,341	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	4.690	0.004	4.688	0.004	4,508,754	4,618,776	115.23%	5,195,634	-	5,195,634	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	4.634	0.002	4.633	0.002	2,187,554	2,249,117	115.31%	2,522,466	-	2,522,466	Government/ Agency
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	2.067	0.001	2.068	0.001	3,892,866	3,894,633	102.60%	3,994,035	-	3,994,035	Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	2.067	0.001	2.068	0.001	2,976,586	2,977,937	102.60%	3,053,942	-	3,053,942	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	4.911	0.001	4.907	0.001	606,926	622,546	109.81%	666,442	-	666,442	Government/ Agency
FXF262	31381T5X4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	3/1/2022	2.524	0.013	2.527	0.013	33,000,000	33,000,000	101.51%	33,499,874	-	33,499,874	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	4.217	0.004	4.216	0.004	5,049,453	4,993,430	114.51%	5,782,296	-	5,782,296	Government/ Agency
FXF264	3138L0UE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	3.029	0.003	3.035	0.003	6,134,467	6,141,311	100.18%	6,145,800	-	6,145,800	Government/ Agency
FXF265	3138L06R7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.24%	12/1/2022	3.093	0.014	3.098	0.014	29,422,873	29,427,983	100.13%	29,462,309	-	29,462,309	Government/ Agency
FXF267	3138L06D8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21%	12/1/2022	3.081	0.014	3.086	0.014	29,185,882	29,190,943	100.04%	29,197,639	-	29,197,639	Government/ Agency
FXF268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	5.096	0.002	5.094	0.002	2,702,977	2,708,423	103.49%	2,797,199	-	2,797,199	Government/ Agency
FXF269	3138L4WL3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	12/1/2023	3.864	0.005	3.867	0.005	7,761,253	7,778,239	104.61%	8,118,704	-	8,118,704	Government/ Agency
FXF270	3138L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	3.914	0.002	3.917	0.002	3,470,320	3,474,771	105.01%	3,644,072	-	3,644,072	Government/ Agency
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	3.722	0.003	3.726	0.003	4,629,993	4,650,780	105.60%	4,889,318	-	4,889,318	Government/ Agency
FXF272	3138L4VW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	3.440	0.007	3.443	0.007	12,402,449	12,448,852	104.25%	12,930,150	-	12,930,150	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE CONTRIB		SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							EFF DUR <sup>1</sup>	DURATION	SPRD	DUR							
FXF273	3138L4Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	3.651	0.001	3.655	0.001	2,436,652	2,458,798	106.30%	2,590,158	-	2,590,158	Government/ Agency	
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	3.744	0.004	3.747	0.004	6,309,867	6,333,139	105.31%	6,644,952	-	6,644,952	Government/ Agency	
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	7.615	0.014	7.593	0.014	11,421,526	11,427,261	106.81%	12,199,201	-	12,199,201	Government/ Agency	
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	5.892	0.003	5.884	0.003	2,946,237	2,959,741	106.49%	3,137,355	-	3,137,355	Government/ Agency	
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	8.672	0.035	8.636	0.035	25,100,000	25,190,394	104.16%	26,143,085	-	26,143,085	Government/ Agency	
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	10.276	0.009	10.143	0.009	5,354,748	5,440,437	104.17%	5,577,787	-	5,577,787	Government/ Agency	
FXF285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	8.118	0.037	8.086	0.036	27,639,450	27,672,713	104.10%	28,774,041	-	28,774,041	Government/ Agency	
FXF286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	8.107	0.018	8.075	0.018	13,483,928	13,488,588	101.45%	13,678,832	-	13,678,832	Government/ Agency	
FXF287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	7.980	0.009	7.947	0.009	6,948,078	7,060,287	104.72%	7,275,880	-	7,275,880	Government/ Agency	
FXF288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	7.525	0.013	7.472	0.013	10,814,588	10,975,424	102.71%	11,107,525	-	11,107,525	Government/ Agency	
FXF289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	6.391	0.004	6.381	0.004	3,885,009	3,896,150	104.15%	4,046,142	-	4,046,142	Government/ Agency	
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	10.879	0.040	10.728	0.039	21,987,000	22,020,328	106.59%	23,435,485	-	23,435,485	Government/ Agency	
FXF291	3138LCC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	6.654	0.011	6.642	0.011	10,344,217	10,401,293	105.65%	10,928,314	-	10,928,314	Government/ Agency	
FXF292	3138L95W8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.77%	12/1/2033	9.823	0.017	9.749	0.017	10,500,000	10,704,188	107.18%	11,254,403	-	11,254,403	Government/ Agency	
FXF293	3138LCAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	6.615	0.011	6.604	0.011	10,350,536	10,407,180	105.27%	10,895,994	-	10,895,994	Government/ Agency	
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	6.675	0.018	6.663	0.018	15,898,904	16,051,123	106.03%	16,857,516	-	16,857,516	Government/ Agency	
FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	5.368	0.013	5.364	0.013	15,512,954	15,526,750	102.11%	15,840,421	-	15,840,421	Government/ Agency	
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	6.112	0.007	6.103	0.007	7,458,463	7,480,964	105.68%	7,881,954	-	7,881,954	Government/ Agency	
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	7.290	0.011	7.275	0.011	9,360,000	9,365,913	103.62%	9,698,849	-	9,698,849	Government/ Agency	
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	7.295	0.019	7.280	0.019	15,950,000	16,041,894	103.43%	16,497,202	-	16,497,202	Government/ Agency	
FXF308	3138L9TZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	4.897	0.012	4.896	0.012	15,684,824	15,824,500	100.58%	15,775,428	-	15,775,428	Government/ Agency	
FXF309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	10.059	0.040	9.986	0.040	25,000,000	25,186,403	101.16%	25,289,105	-	25,289,105	Government/ Agency	
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	6.288	0.059	6.280	0.059	60,000,000	60,000,000	101.03%	60,617,732	-	60,617,732	Government/ Agency	
FXF311	3138LEAF8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.44%	8/1/2026	6.045	0.021	6.037	0.021	22,400,000	22,400,136	100.58%	22,529,140	-	22,529,140	Government/ Agency	
FXF312	3138LEHW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	7/1/2028	7.257	0.018	7.241	0.018	15,499,782	15,660,544	102.02%	15,812,383	-	15,812,383	Government/ Agency	
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	7.661	0.044	7.644	0.044	36,400,000	36,744,822	101.80%	37,053,971	-	37,053,971	Government/ Agency	
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	6.141	0.036	6.133	0.036	37,680,000	37,743,272	100.38%	37,823,308	-	37,823,308	Government/ Agency	
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	6.423	0.026	6.413	0.026	25,830,000	25,837,411	98.86%	25,534,872	-	25,534,872	Government/ Agency	
FXF316	3138LECC3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.38%	7/1/2026	6.186	0.021	6.178	0.021	21,840,000	21,868,193	100.25%	21,894,495	-	21,894,495	Government/ Agency	
FXF317	3138LE6Q9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	9/1/2028	7.585	0.048	7.567	0.048	40,100,000	40,564,515	100.69%	40,377,068	-	40,377,068	Government/ Agency	
FXF318	3138LFEG9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34%	9/1/2026	6.117	0.027	6.108	0.027	28,500,000	28,615,350	100.00%	28,499,087	-	28,499,087	Government/ Agency	
FXF319	3138LFND6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48%	10/1/2028	7.353	0.029	7.336	0.029	24,990,000	25,072,632	100.01%	24,992,855	-	24,992,855	Government/ Agency	
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/25/2026	6.166	0.016	6.157	0.016	16,296,389	16,330,655	100.91%	16,444,112	-	16,444,112	Government/ Agency	
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	5/25/2026	5.720	0.013	5.714	0.013	13,966,960	14,297,830	103.71%	14,484,910	-	14,484,910	Government/ Agency	
FXF323	3138LG5L6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	2/25/2029	7.696	0.029	7.678	0.029	22,930,000	23,054,777	105.40%	24,169,098	-	24,169,098	Government/ Agency	
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	6.163	0.020	6.154	0.020	20,151,982	20,181,007	105.12%	21,183,112	-	21,183,112	Government/ Agency	
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/25/2029	7.489	0.024	7.471	0.024	19,562,820	19,821,986	106.64%	20,861,146	-	20,861,146	Government/ Agency	
FXF326	3138LHVA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	4/25/2029	7.583	0.025	7.565	0.025	19,965,010	20,237,045	107.17%	21,396,008	-	21,396,008	Government/ Agency	
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/25/2029	7.800	0.010	7.781	0.010	7,889,000	7,910,731	105.04%	8,286,524	-	8,286,524	Government/ Agency	
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/25/2029	7.982	0.026	7.962	0.026	20,080,000	20,181,059	105.31%	21,145,437	-	21,145,437	Government/ Agency	
FXF329	3138LHHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.84%	5/25/2027	0.019	0.000	6.705	0.018	16,840,000	16,841,687	100.13%	16,861,844	-	16,861,844	Government/ Agency	
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/25/2027	6.646	0.031	6.635	0.031	29,000,000	29,045,546	103.96%	30,148,735	-	30,148,735	Government/ Agency	
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/25/2027	6.496	0.073	6.485	0.073	69,837,780	69,942,448	103.84%	72,517,211	-	72,517,211	Government/ Agency	
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/25/2029	8.171	0.033	8.149	0.033	25,350,000	25,517,762	104.16%	26,404,996	-	26,404,996	Government/ Agency	
FXF334	3138LH2Y9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	8/25/2027	0.019	0.000	6.797	0.038	35,483,000	35,490,494	100.11%	35,520,917	-	35,520,917	Government/ Agency	
FXF335	3138LKD95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	8/25/2027	6.587	0.010	6.575	0.010	9,373,998	9,501,233	104.49%	9,794,892	-	9,794,892	Government/ Agency	
FXF336	3138LKDV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/25/2029	8.315	0.019	8.290	0.019	13,862,000	13,918,884	104.43%	14,476,708	-	14,476,708	Government/ Agency	
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/25/2027	6.508	0.007	6.497	0.007	6,635,070	6,657,216	103.96%	6,897,715	-	6,897,715	Government/ Agency	

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB		SPREAD		CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR								
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/25/2027	6.951	0.011	6.938	0.011		9,425,000	9,520,664	103.51%	9,755,914	-	9,755,914	Government/ Agency
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/25/2027	6.876	0.014	6.864	0.014		12,400,000	12,482,755	103.07%	12,781,242	-	12,781,242	Government/ Agency
FXF340	3138LKQW0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.10%	9/25/2029	8.501	0.012	8.475	0.012		8,515,000	8,555,852	103.39%	8,803,441	-	8,803,441	Government/ Agency
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/25/2032	10.625	0.033	10.521	0.032		19,070,000	19,127,189	103.00%	19,642,332	-	19,642,332	Government/ Agency
FXF343	3138LKZ59	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/25/2029	8.398	0.028	8.371	0.028		20,775,000	20,912,951	104.00%	21,605,687	-	21,605,687	Government/ Agency
FXF344	3138LK7F8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/25/2027	7.303	0.018	7.288	0.018		15,340,000	15,366,837	103.30%	15,846,978	-	15,846,978	Government/ Agency
FXF345	3138LLMD4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.74%	12/25/2024	0.033	0.000	5.021	0.047		60,000,000	60,005,715	100.05%	60,031,733	-	60,031,733	Government/ Agency
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	12/25/2027	6.810	0.026	6.797	0.026		23,590,000	23,647,683	102.90%	24,274,789	-	24,274,789	Government/ Agency
FXF348	3138LLTS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	12/25/2027	0.024	0.000	7.543	0.016		13,950,000	13,953,182	100.15%	13,970,969	-	13,970,969	Government/ Agency
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	12/25/2027	0.015	0.000	7.291	0.021		18,100,000	18,102,059	100.15%	18,127,324	-	18,127,324	Government/ Agency
FXF350	3138LL2L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	3/25/2025	4.984	0.010	4.982	0.010		12,675,000	12,798,521	102.43%	12,983,025	-	12,983,025	Government/ Agency
FXF351	3138LMAT0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.34%	1/25/2030	8.608	0.024	8.576	0.024		17,200,000	17,477,711	105.40%	18,129,342	-	18,129,342	Government/ Agency
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.74%	1/25/2028	0.022	0.000	7.520	0.026		22,425,000	22,430,217	100.09%	22,444,710	-	22,444,710	Government/ Agency
FXF353	3138LMDB6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.74%	1/25/2028	0.024	0.000	7.446	0.023		20,000,000	20,004,607	100.06%	20,011,998	-	20,011,998	Government/ Agency
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.69%	2/25/2028	0.029	0.000	7.462	0.035		30,420,000	30,427,211	100.16%	30,469,186	-	30,469,186	Government/ Agency
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.71%	3/25/2028	0.024	0.000	7.519	0.045		38,275,000	38,288,673	100.16%	38,335,452	-	38,335,452	Government/ Agency
FXF357	3138LMSZ7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.68%	3/25/2028	0.028	0.000	7.770	0.044		35,971,000	35,971,283	100.15%	36,026,430	-	36,026,430	Government/ Agency
FXF358	3138LMWQ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.67%	3/25/2028	7.100	0.017	7.086	0.017		14,080,000	14,302,013	107.04%	15,071,413	-	15,071,413	Government/ Agency
FXF359	3138LNTW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.69%	6/25/2030	7.512	0.032	7.495	0.032		24,863,000	24,863,312	109.62%	27,254,429	-	27,254,429	Government/ Agency
FXF360	3140HRAY9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	9/25/2028	0.029	0.000	7.872	0.032		26,082,000	26,085,467	100.20%	26,133,535	-	26,133,535	Government/ Agency
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/25/2034	9.213	0.117	9.148	0.116		75,058,000	75,366,061	109.82%	82,432,414	-	82,432,414	Government/ Agency
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/25/2026	5.710	0.010	5.703	0.010		11,068,715	11,121,744	105.40%	11,666,435	-	11,666,435	Government/ Agency
FXF363	3140HTGN3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.65%	4/25/2031	7.657	0.013	7.639	0.013		9,700,000	9,827,492	109.13%	10,585,256	-	10,585,256	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/25/2031	8.327	0.018	8.302	0.018		12,746,000	12,849,625	107.74%	13,732,621	-	13,732,621	Government/ Agency
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/25/2029	8.481	0.031	8.458	0.031		22,345,000	22,522,167	105.12%	23,489,931	-	23,489,931	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.98%	5/25/2029	0.014	0.000	8.331	0.033		25,000,000	25,015,151	100.06%	25,015,605	-	25,015,605	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.98%	6/25/2029	0.034	0.000	8.361	0.054		41,302,000	41,350,255	100.15%	41,362,167	-	41,362,167	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/25/2029	8.046	0.031	8.026	0.031		23,197,000	24,686,267	106.85%	24,786,712	-	24,786,712	Government/ Agency
FXF369	3140HUEC6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30%	7/25/2031	8.895	0.008	8.837	0.008		5,525,000	5,808,219	106.06%	5,859,759	-	5,859,759	Government/ Agency
FXF370	HITFNP370	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/25/2026	6.365	0.014	6.356	0.014		14,102,000	14,110,814	100.78%	14,211,649	-	14,211,649	Government/ Agency
FXF371	HITFNP371	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/25/2029	8.582	0.049	8.558	0.048		35,905,000	36,421,134	100.94%	36,241,559	-	36,241,559	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/25/2028	6.826	0.014	6.814	0.014		12,011,000	12,917,763	107.06%	12,858,379	-	12,858,379	Government/ Agency
FXF373	HITFNP373	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	9/25/2031	9.910	0.014	9.837	0.014		8,760,000	8,831,175	102.52%	8,980,664	-	8,980,664	Government/ Agency
FXF374	HITFNP374	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/25/2026	5.896	0.012	5.889	0.012		12,988,500	13,256,388	101.97%	13,244,379	-	13,244,379	Government/ Agency
FRM004	3132WWYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	8.219	0.023	8.191	0.023		16,662,923	16,968,768	106.09%	17,677,509	-	17,677,509	Government/ Agency
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	8.392	0.020	8.358	0.020		14,431,894	14,801,966	107.02%	15,445,156	-	15,445,156	Government/ Agency
FRM006	3132WWYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	7.446	0.033	7.430	0.032		25,774,825	26,848,895	108.87%	28,059,779	-	28,059,779	Government/ Agency
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	8.471	0.027	8.434	0.027		18,836,304	19,460,479	107.93%	20,330,147	-	20,330,147	Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	8.206	0.013	8.178	0.013		9,786,833	10,008,779	106.59%	10,431,720	-	10,431,720	Government/ Agency
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	9/25/2022	0.048	0.000	2.385	0.002		6,624,039	6,621,100	100.07%	6,628,861	-	6,628,861	Government/ Agency
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	1/25/2023	0.045	0.000	2.797	0.002		3,786,891	3,786,891	100.06%	3,789,240	-	3,789,240	Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	5/25/2027	0.006	0.000	6.863	0.015		14,245,377	14,245,377	99.77%	14,213,113	-	14,213,113	Government/ Agency
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	9.414	0.052	9.352	0.051		33,450,000	33,267,175	104.13%	34,832,846	-	34,832,846	Government/ Agency
FHM008	3137FBUC8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.73%	9/25/2024	0.029	0.000	4.621	0.012		17,135,484	17,135,484	99.91%	17,120,372	-	17,120,372	Government/ Agency
FHM009	3137FKTK2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.93%	1/25/2029	-0.027	0.000	8.141	0.019		15,000,000	15,000,000	100.01%	15,002,079	-	15,002,079	Government/ Agency
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	5.676	0.017	5.672	0.017		18,000,000	18,155,943	105.85%	19,052,462	-	19,052,462	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	5.540	0.009	5.536	0.009		10,000,000	10,208,653	105.89%	10,589,498	-	10,589,498	Government/ Agency
FNA045	31398M6U5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	4.33%	3/25/2020	0.615	0.000	0.620	0.000		3,900,066	3,900,027	100.65%	3,925,412	-	3,925,412	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB		SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.23%	1/25/2023	0.111	0.000	3.194	0.004	8,034,298	8,032,438	100.40%	8,066,415	-	8,066,415	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	8.187	0.014	8.134	0.014	10,503,811	10,634,483	102.51%	10,767,727	-	10,767,727	Government/ Agency
FNA048	3136AYP31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.84%	10/25/2024	0.097	0.000	4.605	0.005	7,576,226	7,571,303	99.35%	7,527,085	-	7,527,085	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	9/25/2027	7.201	0.035	7.188	0.035	30,000,000	30,185,821	103.46%	31,037,682	-	31,037,682	Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	5.201	0.004	5.159	0.004	5,121,313	5,347,963	104.10%	5,331,474	-	5,331,474	Government/ Agency
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	1.192	0.001	1.194	0.001	5,773,534	5,704,232	102.49%	5,917,275	-	5,917,275	Government/ Agency
GNR085	38376G4R8	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.18%	5/16/2039	0.424	0.000	0.428	0.000	1,648,131	1,659,489	99.61%	1,641,631	-	1,641,631	Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.52%	5/16/2042	4.503	0.007	4.505	0.007	10,000,000	10,149,695	103.45%	10,344,689	-	10,344,689	Government/ Agency
GNR087	38378BBL2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2044	1.130	0.005	1.132	0.005	29,003,168	29,180,001	100.06%	29,021,063	-	29,021,063	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	5.983	0.019	5.973	0.019	20,000,000	20,031,762	102.34%	20,468,754	-	20,468,754	Government/ Agency
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	12/16/2046	4.876	0.015	4.875	0.015	19,200,000	19,442,726	102.15%	19,612,963	-	19,612,963	Government/ Agency
GNR090	38378BDG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.87%	12/16/2043	1.559	0.004	1.562	0.004	17,371,189	17,455,414	100.08%	17,385,377	-	17,385,377	Government/ Agency
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	5.012	0.025	5.011	0.025	32,000,000	32,199,697	100.38%	32,121,456	-	32,121,456	Government/ Agency
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	2.116	0.000	2.120	0.000	503,189	516,930	99.65%	501,427	-	501,427	Government/ Agency
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.49%	2/16/2044	2.262	0.001	2.264	0.001	4,000,000	4,191,376	101.92%	4,076,910	-	4,076,910	Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.61%	1/16/2053	6.302	0.050	6.287	0.050	51,015,000	51,413,816	98.57%	50,285,047	-	50,285,047	Government/ Agency
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.11%	1/16/2049	6.176	0.017	6.168	0.016	17,025,000	17,651,856	101.40%	17,264,082	-	17,264,082	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	7.192	0.008	7.173	0.008	7,076,000	7,076,008	96.65%	6,838,882	-	6,838,882	Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	5.797	0.001	5.791	0.001	1,500,000	1,531,007	100.27%	1,504,073	-	1,504,073	Government/ Agency
GNR098	38376GZU7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	9/16/2041	0.975	0.001	0.977	0.001	5,002,417	5,291,062	100.83%	5,043,697	-	5,043,697	Government/ Agency
GNR099	38376GC32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.87%	2/16/2036	0.569	0.000	0.572	0.000	3,740,880	3,867,325	99.84%	3,734,990	-	3,734,990	Government/ Agency
GNR101	38376GE63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.91%	5/16/2049	0.635	0.000	0.637	0.000	4,047,403	4,329,021	100.29%	4,059,272	-	4,059,272	Government/ Agency
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.36%	7/16/2046	5.535	0.007	5.531	0.007	7,760,000	7,995,603	102.57%	7,959,674	-	7,959,674	Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.76%	12/16/2045	7.915	0.011	7.895	0.011	8,583,000	8,227,021	106.92%	9,177,064	-	9,177,064	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	3.496	0.006	3.499	0.006	10,000,000	9,869,162	101.06%	10,105,692	-	10,105,692	Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	7.163	0.012	7.148	0.012	10,000,000	9,557,980	102.71%	10,270,831	-	10,270,831	Government/ Agency
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	3.449	0.008	3.452	0.008	15,000,000	14,960,142	101.61%	15,241,173	-	15,241,173	Government/ Agency
GNR110	38378NJ79	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.81%	6/16/2045	2.340	0.006	2.343	0.007	17,144,044	17,352,661	101.89%	17,467,348	-	17,467,348	Government/ Agency
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	2/16/2051	4.586	0.008	4.587	0.008	10,646,000	10,583,362	102.75%	10,939,168	-	10,939,168	Government/ Agency
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	3.704	0.004	3.704	0.004	6,817,794	6,834,475	102.59%	6,994,036	-	6,994,036	Government/ Agency
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	4.718	0.016	4.719	0.016	20,717,000	20,615,260	102.83%	21,302,554	-	21,302,554	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	5.044	0.004	5.042	0.004	5,000,000	5,031,875	102.13%	5,106,324	-	5,106,324	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	7.025	0.039	7.006	0.039	35,000,000	34,693,165	102.64%	35,924,116	-	35,924,116	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30%	5/16/2055	9.391	0.015	9.333	0.015	10,000,000	9,490,537	102.36%	10,236,138	-	10,236,138	Government/ Agency
GNR118	38378XST9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2044	2.993	0.011	2.997	0.011	23,000,000	23,306,905	100.91%	23,208,760	-	23,208,760	Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	5.454	0.017	5.450	0.017	20,000,000	20,096,572	100.06%	20,012,708	-	20,012,708	Government/ Agency
GNR121	38376GWU0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.13%	11/16/2040	0.083	0.000	0.084	0.000	35,506	36,332	99.82%	35,442	-	35,442	Government/ Agency
GNR122	38379KHR2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	7/16/2045	2.206	0.002	2.210	0.002	5,187,323	5,271,979	99.39%	5,155,701	-	5,155,701	Government/ Agency
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	7/16/2038	0.611	0.001	0.614	0.001	5,467,047	5,526,476	99.68%	5,449,281	-	5,449,281	Government/ Agency
GNR124	38378BUJ6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.73%	5/16/2042	1.243	0.000	1.245	0.000	1,743,666	1,746,553	99.02%	1,726,563	-	1,726,563	Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	7.785	0.014	7.766	0.014	11,545,000	11,600,104	101.16%	11,679,491	-	11,679,491	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.61%	9/16/2052	5.485	0.006	5.479	0.006	6,500,000	6,739,076	104.16%	6,770,283	-	6,770,283	Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	3.989	0.006	3.987	0.006	9,692,425	9,613,913	98.43%	9,540,513	-	9,540,513	Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	4.021	0.007	4.019	0.007	10,905,391	10,924,587	98.47%	10,738,213	-	10,738,213	Government/ Agency
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	1.792	0.001	1.795	0.001	2,754,554	2,801,240	99.49%	2,740,460	-	2,740,460	Government/ Agency
GNR130	38376G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	2.443	0.006	2.446	0.006	15,000,000	15,467,103	101.49%	15,223,506	-	15,223,506	Government/ Agency
GNR131	38376GA75	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.57%	11/16/2044	1.307	0.002	1.309	0.002	9,869,594	10,140,934	100.91%	9,959,283	-	9,959,283	Government/ Agency
GNR133	38376GB41	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.52%	4/16/2051	1.562	0.001	1.565	0.001	3,788,761	3,916,391	101.04%	3,828,327	-	3,828,327	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB		SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	3.577	0.014	3.578	0.014	24,732,660	25,107,416	99.70%	24,659,271	-	24,659,271	Government/ Agency
GNR135	38379KU97	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2056	4.454	0.009	4.447	0.009	12,864,430	13,006,396	99.69%	12,825,182	-	12,825,182	Government/ Agency
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	2.864	0.008	2.867	0.008	18,238,386	18,463,096	99.05%	18,064,824	-	18,064,824	Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	5.293	0.010	5.275	0.010	11,810,605	11,794,457	98.44%	11,626,686	-	11,626,686	Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	4.704	0.012	4.693	0.012	16,505,427	16,672,552	99.89%	16,487,651	-	16,487,651	Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	4.536	0.009	4.527	0.009	12,566,674	12,617,484	99.44%	12,496,175	-	12,496,175	Government/ Agency
GNR140	38376GK74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.72%	9/16/2051	1.163	0.001	1.165	0.001	6,436,815	6,695,012	101.18%	6,512,533	-	6,512,533	Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	3.672	0.010	3.672	0.010	17,180,997	17,056,894	98.44%	16,912,882	-	16,912,882	Government/ Agency
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	3.355	0.004	3.357	0.004	8,511,566	8,464,201	98.55%	8,387,943	-	8,387,943	Government/ Agency
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	3.514	0.012	3.515	0.012	21,754,286	21,884,171	99.25%	21,590,152	-	21,590,152	Government/ Agency
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	3.346	0.008	3.348	0.008	15,959,215	16,042,309	99.11%	15,816,867	-	15,816,867	Government/ Agency
GNR145	38378BRL5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.43%	11/16/2038	0.999	0.002	1.001	0.002	11,899,587	11,944,969	99.72%	11,866,720	-	11,866,720	Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	3.501	0.004	3.502	0.004	6,947,469	6,934,442	98.12%	6,816,963	-	6,816,963	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	3.791	0.004	3.791	0.004	7,420,600	7,404,367	97.67%	7,247,558	-	7,247,558	Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	4.143	0.014	4.139	0.014	21,449,176	21,475,151	98.22%	21,068,075	-	21,068,075	Government/ Agency
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	4.606	0.009	4.597	0.009	13,337,915	13,342,790	97.74%	13,036,882	-	13,036,882	Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	4.668	0.020	4.658	0.020	27,570,830	27,270,516	97.16%	26,786,512	-	26,786,512	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	5.619	0.016	5.597	0.016	18,667,047	18,604,359	97.39%	18,179,370	-	18,179,370	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.611	0.033	5.590	0.033	38,352,454	37,676,117	98.99%	37,965,167	-	37,965,167	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	12.131	0.112	11.974	0.110	60,000,000	56,986,014	96.96%	58,174,662	-	58,174,662	Government/ Agency
GNR154	38376GW30	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	2/16/2041	0.475	0.000	0.478	0.000	5,402,089	5,392,316	100.03%	5,403,556	-	5,403,556	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	10.737	0.077	10.636	0.076	45,000,000	43,117,623	101.78%	45,799,272	-	45,799,272	Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	2.263	0.009	2.267	0.009	24,946,544	24,830,183	100.90%	25,171,365	-	25,171,365	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	3.644	0.015	3.645	0.015	25,691,929	25,324,949	100.59%	25,842,286	-	25,842,286	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	4.397	0.014	4.391	0.014	19,979,521	19,835,398	100.31%	20,042,123	-	20,042,123	Government/ Agency
CLP045	64970M6Q1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.60%	11/1/2030	0.277	0.000	0.277	0.000	4,665,000	4,665,000	100.74%	4,699,661	-	4,699,661	AA
CLP046	64970M7T4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.95%	11/1/2043	0.594	0.000	0.594	0.000	4,190,000	4,190,000	101.56%	4,255,280	-	4,255,280	AA
CLP047	64970M6S7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	11/1/2041	0.277	0.000	0.277	0.000	3,800,000	3,800,000	100.80%	3,830,552	-	3,830,552	AA
CLP048	64970M6P3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.25%	11/1/2025	0.277	0.000	0.277	0.000	1,150,000	1,150,000	100.71%	1,158,200	-	1,158,200	AA
CLP049	64970M8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	11/1/2030	0.253	0.000	0.253	0.000	1,680,000	1,682,415	100.83%	1,693,978	-	1,693,978	AA
CLP050	64970M8W6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.80%	11/1/2040	0.253	0.000	0.253	0.000	2,860,000	2,862,415	100.86%	2,884,625	-	2,884,625	AA
CLP051	64970M8X4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.95%	5/1/2047	0.251	0.000	0.251	0.000	3,610,000	3,612,415	100.52%	3,628,808	-	3,628,808	AA
CLP052	64970M8V8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.70%	11/1/2035	0.253	0.000	0.253	0.000	1,685,000	1,685,321	100.90%	1,700,199	-	1,700,199	AA
CLP059	64966TCZ5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.78%	8/1/2026	4.193	0.009	4.185	0.009	12,500,000	12,500,896	103.14%	12,892,375	-	12,892,375	AA
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	8.947	0.002	8.797	0.002	1,305,000	1,305,000	102.40%	1,336,372	-	1,336,372	AA
CLP069	64972BxB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	11.831	0.002	11.390	0.002	1,190,000	1,190,000	102.60%	1,220,916	-	1,220,916	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	13.636	0.002	13.312	0.002	1,120,000	1,120,000	102.70%	1,150,251	-	1,150,251	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	14.942	0.001	14.508	0.001	455,000	455,000	102.61%	466,866	-	466,866	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	6.226	0.005	6.192	0.005	5,000,000	5,103,050	107.01%	5,350,550	-	5,350,550	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	10.669	0.009	10.362	0.009	5,000,000	5,000,000	104.66%	5,233,200	-	5,233,200	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	13.613	0.018	12.945	0.018	8,305,000	8,305,000	103.90%	8,628,729	-	8,628,729	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.923	0.124	15.870	0.116	45,000,000	45,000,000	103.45%	46,553,850	-	46,553,850	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	10.522	0.008	10.250	0.007	4,405,000	4,405,000	104.06%	4,583,667	-	4,583,667	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	6.117	0.005	6.090	0.005	5,000,000	5,000,000	105.57%	5,278,250	-	5,278,250	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	15.055	0.023	14.190	0.022	9,895,000	9,892,334	100.36%	9,930,127	-	9,930,127	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	13.305	0.026	12.630	0.024	12,500,000	12,384,689	101.08%	12,634,680	-	12,634,680	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/15/2019	0.287	0.001	0.287	0.001	21,235,000	21,195,975	99.81%	21,192,243	1,265,000	22,457,243	AAA
CLP095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	3.119	0.012	3.119	0.012	24,420,224	24,420,224	99.91%	24,397,269	-	24,397,269	AA

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE CONTRIB		SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	12.297	0.053	11.816	0.051	25,000,000	25,000,000	109.86%	27,463,750	-	27,463,750	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	15.399	0.039	14.531	0.036	15,000,000	15,000,000	105.97%	15,895,200	-	15,895,200	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	17.356	0.029	16.268	0.027	10,000,000	10,000,000	105.80%	10,579,500	-	10,579,500	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.818	0.032	17.570	0.029	10,000,000	10,000,000	106.20%	10,619,900	-	10,619,900	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	19.216	0.037	17.942	0.034	12,000,000	12,000,000	101.00%	12,119,520	-	12,119,520	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.879	0.066	19.433	0.062	20,000,000	20,000,000	101.13%	20,225,200	-	20,225,200	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.962	0.070	20.425	0.065	20,000,000	20,000,000	101.09%	20,217,600	-	20,217,600	AA
CPM022	999753627	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	5.40%	4/1/2047	0.084	0.000	0.085	0.000	7,886,985	7,889,326	99.78%	7,869,558	-	7,869,558	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.084	0.000	0.085	0.000	3,004,605	3,013,838	99.69%	2,995,332	-	2,995,332	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.084	0.000	0.085	0.000	910,779	920,953	99.72%	908,255	-	908,255	AA
CLM014	FWDCLM014	Direct Loans	MULTIFAMILY CONSTRUCTION MBS	3.50%	7/25/2039	13.403	0.000	13.106	0.000	100,000	(35,000)	104.84%	753,581	13,400,000	14,153,581	not rated
TNT108	912828D56	US Treasury	US Treasury	2.38%	8/15/2024	4.695	0.038	0.000	0.000	50,000,000	50,309,492	102.46%	51,232,030	-	51,232,030	Government/ Agency
TNT110	912828G38	US Treasury	US Treasury	2.25%	11/15/2024	4.960	0.024	0.000	0.000	30,000,000	30,497,809	101.91%	30,573,282	-	30,573,282	Government/ Agency
TNT112	912828XB1	US Treasury	US Treasury	2.13%	5/15/2025	5.414	0.013	0.000	0.000	15,000,000	14,898,972	101.29%	15,192,891	-	15,192,891	Government/ Agency
TNT115	912828M56	US Treasury	US Treasury	2.25%	11/15/2025	5.837	0.005	0.000	0.000	5,000,000	5,078,078	102.00%	5,100,156	-	5,100,156	Government/ Agency
TNT118	912828R36	US Treasury	US Treasury	1.63%	5/15/2026	6.383	0.010	0.000	0.000	10,000,000	10,066,562	98.07%	9,806,641	-	9,806,641	Government/ Agency
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	7.922	0.013	0.000	0.000	10,000,000	9,826,964	107.19%	10,719,219	-	10,719,219	Government/ Agency
TNT123	9128285M8	US Treasury	US Treasury	3.13%	11/15/2028	8.102	0.028	0.000	0.000	20,000,000	20,465,194	109.41%	21,882,188	-	21,882,188	Government/ Agency
TNT127	9128286B1	US Treasury	US Treasury	2.63%	2/15/2029	8.392	0.091	0.000	0.000	65,000,000	67,007,066	105.25%	68,414,021	-	68,414,021	Government/ Agency
TNT128	9128286T2	US Treasury	US Treasury	2.38%	5/15/2029	8.720	0.099	0.000	0.000	70,000,000	71,957,337	103.13%	72,191,875	-	72,191,875	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	(434,156)	-	(434,156)	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	170,419,290	170,419,290	100.00%	170,419,290	-	170,419,290	Government/ Agency

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