

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	4.61%	7/1/2033	0.584	0.000	3.743	0.001	820,652	822,672	104.75%	859,641	-	859,641	Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	4.46%	5/1/2033	0.986	0.000	3.859	0.000	330,095	330,975	104.75%	345,778	-	345,778	Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.26%	8/1/2033	0.622	0.000	3.904	0.000	334,813	334,551	104.75%	350,720	-	350,720	Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.44%	8/1/2033	0.711	0.000	4.161	0.000	684,725	683,969	104.75%	717,256	-	717,256	Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	3.52%	11/1/2033	0.412	0.000	4.140	0.001	1,193,422	1,193,845	103.02%	1,229,470	-	1,229,470	Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	4.22%	7/1/2033	0.586	0.000	4.119	0.000	186,898	186,261	103.93%	194,249	-	194,249	Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	3.48%	8/1/2033	0.396	0.000	3.694	0.000	136,507	136,312	103.22%	140,907	-	140,907	Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	0.74%	3/25/2037	1.415	0.000	4.667	0.000	207,942	206,218	99.16%	206,197	-	206,197	Government/ Agency
AFN021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	4.25%	4/1/2034	0.877	0.000	3.650	0.000	603,943	614,883	104.75%	632,636	-	632,636	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	3.68%	11/1/2034	0.672	0.000	4.108	0.000	386,639	393,887	104.58%	404,363	-	404,363	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.89%	4/25/2037	1.351	0.000	4.366	0.000	439,835	438,520	99.75%	438,743	-	438,743	Government/ Agency
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	1.04%	3/25/2042	1.387	0.001	4.601	0.004	6,027,922	6,037,110	100.19%	6,039,340	-	6,039,340	Government/ Agency
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.99%	6/25/2042	1.540	0.002	5.161	0.005	6,437,952	6,443,170	100.08%	6,443,020	-	6,443,020	Government/ Agency
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	0.95%	10/25/2042	1.453	0.001	5.072	0.003	3,843,128	3,858,287	100.04%	3,844,817	-	3,844,817	Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	1.09%	10/25/2043	1.506	0.002	5.640	0.007	7,269,502	7,302,659	100.42%	7,299,904	-	7,299,904	Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	0.81%	6/25/2037	1.400	0.000	4.585	0.001	1,124,859	1,125,095	99.45%	1,118,701	-	1,118,701	Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.09%	10/1/2042	0.599	0.000	4.204	0.002	3,452,131	3,522,753	102.50%	3,538,361	-	3,538,361	Government/ Agency
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	3.71%	2/1/2045	0.524	0.000	3.297	0.003	4,725,116	4,811,565	102.50%	4,843,135	-	4,843,135	Government/ Agency
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.72%	6/1/2033	0.691	0.000	4.177	0.000	117,231	117,059	104.75%	122,801	-	122,801	Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.20%	10/1/2033	0.754	0.000	4.095	0.000	294,894	293,248	104.75%	308,904	-	308,904	Government/ Agency
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.40%	7/1/2035	0.669	0.000	3.887	0.000	112,613	112,399	104.75%	117,963	-	117,963	Government/ Agency
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.11%	2/15/2036	0.954	0.000	2.933	0.000	652,992	652,992	99.68%	650,875	-	650,875	Government/ Agency
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.16%	4/15/2036	1.361	0.000	4.495	0.000	445,684	445,364	99.59%	443,862	-	443,862	Government/ Agency
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.31%	11/15/2040	1.387	0.001	4.455	0.003	4,855,742	4,833,652	100.08%	4,859,708	-	4,859,708	Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.16%	1/15/2043	1.534	0.001	5.476	0.003	3,459,444	3,463,733	99.57%	3,444,520	-	3,444,520	Government/ Agency
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.31%	10/15/2040	1.354	0.001	4.368	0.002	2,475,484	2,481,868	100.00%	2,475,483	-	2,475,483	Government/ Agency
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.21%	8/15/2043	1.524	0.001	5.155	0.003	3,789,722	3,788,009	99.72%	3,779,148	-	3,779,148	Government/ Agency
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.29%	10/15/2040	1.516	0.001	5.009	0.002	3,036,077	3,033,883	99.78%	3,029,433	-	3,029,433	Government/ Agency
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.31%	6/15/2044	1.334	0.001	4.419	0.004	5,614,994	5,637,451	100.00%	5,614,992	-	5,614,992	Government/ Agency
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.31%	12/15/2043	1.156	0.000	3.467	0.001	1,938,043	1,945,550	100.08%	1,939,571	-	1,939,571	Government/ Agency
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.48%	8/15/2037	1.381	0.001	4.484	0.002	3,067,318	3,098,975	100.70%	3,088,690	-	3,088,690	Government/ Agency
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.36%	11/15/2040	1.333	0.001	4.827	0.003	3,520,612	3,549,395	100.23%	3,528,817	-	3,528,817	Government/ Agency
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.14%	5/15/2037	1.425	0.000	4.732	0.000	76,564	76,548	99.59%	76,250	-	76,250	Government/ Agency
FRS296	3128MMCL5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	9/1/2020	0.199	0.000	0.200	0.000	9,953	9,953	100.63%	10,016	-	10,016	Government/ Agency
FRS317	3128PEK80	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	6.00%	7/1/2021	0.544	0.000	0.547	0.000	12,592	12,592	102.47%	12,903	-	12,903	Government/ Agency
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.761	0.000	0.770	0.000	75,729	75,694	102.63%	77,721	-	77,721	Government/ Agency
FRS344	3128MBGS0	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.821	0.000	0.831	0.000	23,671	23,666	102.86%	24,348	-	24,348	Government/ Agency
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.758	0.000	0.769	0.000	6,028	6,028	102.63%	6,187	-	6,187	Government/ Agency
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.605	0.000	1.721	0.000	35,398	35,440	105.74%	37,431	-	37,431	Government/ Agency
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.616	0.000	1.727	0.000	16,466	16,485	105.74%	17,412	-	17,412	Government/ Agency
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	1.567	0.000	1.672	0.000	9,943	9,954	105.74%	10,514	-	10,514	Government/ Agency
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.562	0.000	1.649	0.000	395,107	398,018	105.74%	417,792	-	417,792	Government/ Agency
FRS397	3128PSFN2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2020	0.180	0.000	0.181	0.000	1,059	1,037	100.30%	1,062	-	1,062	Government/ Agency
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.655	0.000	1.775	0.000	57,317	57,809	105.84%	60,662	-	60,662	Government/ Agency
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.585	0.000	1.717	0.000	29,491	29,726	105.74%	31,184	-	31,184	Government/ Agency
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.784	0.000	1.912	0.000	3,065	3,091	105.84%	3,243	-	3,243	Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.610	0.000	1.741	0.000	1,644	1,658	105.74%	1,738	-	1,738	Government/ Agency
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.460	0.000	1.561	0.000	5,181	5,221	105.74%	5,479	-	5,479	Government/ Agency
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.509	0.000	1.598	0.000	34,130	34,405	105.74%	36,089	-	36,089	Government/ Agency
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.697	0.000	1.842	0.000	111,216	112,156	105.84%	117,706	-	117,706	Government/ Agency
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.914	0.000	2.105	0.000	2,869	2,897	105.84%	3,037	-	3,037	Government/ Agency
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.952	0.000	2.169	0.000	28,573	28,844	105.84%	30,240	-	30,240	Government/ Agency
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.914	0.000	2.132	0.000	31,520	31,823	105.84%	33,359	-	33,359	Government/ Agency
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.871	0.000	2.091	0.000	93,729	94,689	105.84%	99,198	-	99,198	Government/ Agency

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FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.767	0.000	1.908	0.000	46,347	46,800	105.84%	49,051	-	49,051	Government/ Agency
FRS417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.762	0.000	2.055	0.000	23,451	23,685	105.84%	24,819	-	24,819	Government/ Agency
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.124	0.000	1.147	0.000	500,085	508,414	104.05%	520,353	-	520,353	Government/ Agency
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.292	0.000	2.552	0.000	381,540	385,865	105.96%	404,261	-	404,261	Government/ Agency
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.772	0.000	2.010	0.000	16,406	16,553	105.71%	17,342	-	17,342	Government/ Agency
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	2.210	0.000	2.461	0.000	195,464	197,750	106.36%	207,898	-	207,898	Government/ Agency
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.985	0.000	2.251	0.000	259,914	262,889	105.96%	275,392	-	275,392	Government/ Agency
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.154	0.000	2.405	0.000	232,089	234,759	106.24%	246,563	-	246,563	Government/ Agency
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	1.862	0.001	2.037	0.001	3,872,861	3,908,904	105.71%	4,093,814	-	4,093,814	Government/ Agency
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.988	0.000	2.256	0.000	175,498	177,601	106.11%	186,224	-	186,224	Government/ Agency
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	2.203	0.000	2.655	0.000	816,732	827,589	106.27%	867,922	-	867,922	Government/ Agency
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.016	0.000	1.035	0.000	130,354	132,400	103.63%	135,088	-	135,088	Government/ Agency
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.766	0.000	2.015	0.000	218,222	221,202	105.84%	230,956	-	230,956	Government/ Agency
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.776	0.001	1.920	0.001	1,749,283	1,777,757	105.84%	1,851,356	-	1,851,356	Government/ Agency
FSF647	31406F3B5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	5/1/2020	0.068	0.000	0.068	0.000	528	528	100.09%	529	-	529	Government/ Agency
FSF654	31407CM53	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.109	0.000	0.109	0.000	1,514	1,514	100.09%	1,516	-	1,516	Government/ Agency
FSF655	31407CM79	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.068	0.000	0.068	0.000	177	177	100.09%	177	-	177	Government/ Agency
FSF664	31407DPY5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	8/1/2020	0.148	0.000	0.148	0.000	6,124	6,124	100.26%	6,140	-	6,140	Government/ Agency
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.605	0.000	1.761	0.000	513,459	514,177	105.72%	542,812	-	542,812	Government/ Agency
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.583	0.000	1.700	0.000	1,021	1,023	105.72%	1,080	-	1,080	Government/ Agency
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.748	0.000	1.857	0.000	18,371	18,403	105.72%	19,421	-	19,421	Government/ Agency
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.719	0.000	1.823	0.000	12,316	12,332	105.72%	13,020	-	13,020	Government/ Agency
FSF812	31417LXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.689	0.000	1.804	0.000	44,816	44,878	105.72%	47,378	-	47,378	Government/ Agency
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.528	0.000	1.661	0.000	32,163	32,200	105.72%	34,001	-	34,001	Government/ Agency
FSF814	31417LUXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.655	0.000	1.759	0.000	24,143	24,173	105.72%	25,523	-	25,523	Government/ Agency
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.715	0.000	1.813	0.000	788	789	105.72%	834	-	834	Government/ Agency
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	1.547	0.000	1.627	0.000	2,706	2,708	105.72%	2,860	-	2,860	Government/ Agency
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.783	0.000	1.909	0.000	14,371	14,388	105.72%	15,193	-	15,193	Government/ Agency
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.616	0.000	1.743	0.000	765,676	766,786	105.72%	809,447	-	809,447	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.704	0.000	1.805	0.000	796,191	798,465	105.42%	839,315	-	839,315	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.688	0.000	1.833	0.000	739,291	742,280	105.58%	780,569	-	780,569	Government/ Agency
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.558	0.000	1.706	0.000	538,173	540,429	105.17%	565,978	-	565,978	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.557	0.000	1.667	0.000	11,779	11,815	105.00%	12,368	-	12,368	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.728	0.000	1.838	0.000	279,240	280,125	105.58%	294,818	-	294,818	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.749	0.000	1.890	0.000	6,563	6,584	105.74%	6,940	-	6,940	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.749	0.000	1.853	0.000	170,581	170,729	105.58%	180,100	-	180,100	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	1.418	0.000	1.512	0.000	188,489	189,365	104.56%	197,078	-	197,078	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.927	0.000	2.201	0.000	215,576	218,245	105.77%	228,023	-	228,023	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	1.506	0.000	1.594	0.000	63,506	64,038	105.72%	67,136	-	67,136	Government/ Agency
FSF906	31416BQM3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.500	0.000	0.504	0.000	4	4	101.09%	4	-	4	Government/ Agency
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.801	0.000	1.951	0.000	15,907	16,103	105.81%	16,831	-	16,831	Government/ Agency
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.902	0.000	2.154	0.000	8,684	8,796	105.81%	9,189	-	9,189	Government/ Agency
FSF914	31416VNP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2020	0.072	0.000	0.072	0.000	58	58	100.04%	58	-	58	Government/ Agency
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.457	0.003	3.314	0.004	6,910,660	7,079,829	106.12%	7,333,738	-	7,333,738	Government/ Agency
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.629	0.000	1.629	0.000	23,856	23,856	110.27%	26,305	-	26,305	Government/ Agency
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	1.056	0.000	1.056	0.000	10,225	10,225	106.55%	10,894	-	10,894	Government/ Agency
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	1.025	0.000	1.025	0.000	9,862	9,862	106.34%	10,488	-	10,488	Government/ Agency
FRS057	31356NL85	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	3/1/2025	1.767	0.000	1.766	0.000	25,246	25,246	111.41%	28,126	-	28,126	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	2.655	0.000	2.652	0.000	1,169	1,169	113.36%	1,326	-	1,326	Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	2.673	0.000	2.670	0.000	661	661	112.36%	742	-	742	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.980	0.000	2.976	0.000	18,046	17,573	116.00%	20,933	-	20,933	Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	2.968	0.000	2.964	0.000	2,669	2,669	115.04%	3,070	-	3,070	Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.862	0.000	2.858	0.000	2,045	2,045	114.75%	2,347	-	2,347	Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	3.053	0.000	3.049	0.000	4,172	4,063	116.30%	4,852	-	4,852	Government/ Agency

AFL-CIO Housing Investment Trust
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	3.270	0.000	3.265	0.000	14,059	13,058	116.49%	16,377	-	16,377	Government/ Agency
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	2.465	0.000	2.462	0.000	9,097	8,734	112.91%	10,271	-	10,271	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.893	0.000	2.887	0.000	621	621	115.84%	719	-	719	Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	2.578	0.000	2.573	0.000	17,160	16,958	115.08%	19,747	-	19,747	Government/ Agency
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	3.236	0.000	3.232	0.000	687	687	117.17%	804	-	804	Government/ Agency
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	3.248	0.000	3.244	0.000	674	674	117.42%	791	-	791	Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.598	0.000	2.595	0.000	299	299	114.53%	342	-	342	Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	3.245	0.000	3.242	0.000	12,650	12,653	115.23%	14,577	-	14,577	Government/ Agency
FRS208	31292HUU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.688	0.000	3.709	0.000	30	178	114.20%	34	-	34	Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	3.587	0.000	3.587	0.000	5,919	5,969	116.44%	6,892	-	6,892	Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	3.464	0.000	3.465	0.000	9,614	9,701	115.78%	11,132	-	11,132	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.817	0.000	3.830	0.000	136,032	137,358	117.79%	160,228	-	160,228	Government/ Agency
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.813	0.000	3.834	0.000	386,358	390,346	117.14%	452,567	-	452,567	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.890	0.000	3.905	0.000	4,928	4,970	117.83%	5,807	-	5,807	Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.936	0.000	3.959	0.000	658,863	665,222	117.89%	776,734	-	776,734	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.902	0.000	3.912	0.000	158,318	159,823	118.24%	187,197	-	187,197	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.936	0.000	3.945	0.000	246,421	249,122	118.46%	291,906	-	291,906	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.796	0.000	3.858	0.000	55,845	56,442	118.36%	66,096	-	66,096	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.849	0.000	3.885	0.000	20,635	20,832	118.18%	24,387	-	24,387	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.405	0.000	3.447	0.000	124,463	124,931	113.67%	141,481	-	141,481	Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.923	0.000	3.929	0.000	49,308	49,774	118.33%	58,346	-	58,346	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.973	0.000	3.977	0.000	34,419	34,793	118.61%	40,826	-	40,826	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.834	0.000	3.848	0.000	139,748	140,585	115.15%	160,922	-	160,922	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	3.679	0.000	3.699	0.000	305,075	308,389	117.07%	357,159	-	357,159	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.846	0.000	3.871	0.000	366,989	368,965	115.09%	422,377	-	422,377	Government/ Agency
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.505	0.000	3.530	0.000	189,928	190,952	113.95%	216,414	-	216,414	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.964	0.000	3.977	0.000	209,217	210,340	115.58%	241,805	-	241,805	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.176	0.000	3.267	0.000	295,682	297,278	113.20%	334,712	-	334,712	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.833	0.000	3.850	0.000	265,128	267,334	117.88%	312,530	-	312,530	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.727	0.000	3.748	0.000	282,420	284,758	117.36%	331,460	-	331,460	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.002	0.000	4.021	0.000	303,215	305,938	118.71%	359,952	-	359,952	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.956	0.000	3.978	0.000	439,617	443,549	118.40%	520,491	-	520,491	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.978	0.000	4.086	0.000	156,016	155,920	114.17%	178,127	-	178,127	Government/ Agency
FRS293	31297NBU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	0.664	0.000	0.682	0.000	14,870	14,997	102.69%	15,270	-	15,270	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.991	0.000	4.006	0.000	89,047	89,732	118.82%	105,801	-	105,801	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.985	0.000	4.002	0.000	138,005	139,191	118.48%	163,503	-	163,503	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.700	0.000	3.716	0.000	50,080	50,549	117.20%	58,692	-	58,692	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.910	0.000	4.122	0.000	49,296	48,161	114.51%	56,448	-	56,448	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	4.015	0.000	4.084	0.000	7,381	7,236	116.27%	8,582	-	8,582	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.968	0.000	4.077	0.000	379,023	375,310	116.47%	441,439	-	441,439	Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.954	0.000	4.069	0.000	222,061	219,865	116.09%	257,789	-	257,789	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	4.240	0.000	4.288	0.000	71,815	70,474	114.94%	82,544	-	82,544	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	4.099	0.000	4.112	0.000	79,122	79,598	118.93%	94,096	-	94,096	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	4.169	0.000	4.239	0.000	388,851	381,536	114.54%	445,398	-	445,398	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	4.108	0.000	4.180	0.000	84,903	83,317	114.33%	97,070	-	97,070	Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	4.183	0.000	4.269	0.000	54,137	53,896	116.43%	63,029	-	63,029	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.176	0.000	4.186	0.000	137,351	136,050	116.46%	159,953	-	159,953	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.236	0.000	4.287	0.000	75,956	75,220	116.37%	88,393	-	88,393	Government/ Agency
FRS334	3128KLN37	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.612	0.000	3.839	0.000	77,978	77,218	116.52%	90,863	-	90,863	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.244	0.000	4.327	0.000	82,655	80,007	114.96%	95,019	-	95,019	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.129	0.000	4.309	0.000	301,772	292,175	114.22%	344,680	-	344,680	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.299	0.000	4.388	0.000	144,847	140,186	114.37%	165,654	-	165,654	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	4.169	0.000	4.326	0.000	132,572	128,359	114.17%	151,359	-	151,359	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	4.157	0.000	4.181	0.000	269,788	271,949	119.33%	321,945	-	321,945	Government/ Agency

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FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.265	0.000	4.334	0.000	146,189	145,423	116.49%	170,299	-	170,299	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	4.279	0.000	4.333	0.000	366,898	369,042	119.44%	438,227	-	438,227	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	4.246	0.000	4.304	0.000	11,753	11,804	119.29%	14,020	-	14,020	Government/ Agency
FRS358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	4.095	0.000	4.317	0.000	253,567	248,936	116.94%	296,522	-	296,522	Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.862	0.000	4.240	0.000	34,146	33,828	114.65%	39,148	-	39,148	Government/ Agency
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	4.184	0.000	4.469	0.000	524,948	527,196	113.96%	598,237	-	598,237	Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.226	0.000	4.609	0.000	202,618	203,003	109.38%	221,624	-	221,624	Government/ Agency
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.882	0.000	3.991	0.000	4,350	4,506	119.24%	5,187	-	5,187	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.733	0.000	4.196	0.000	13,996	14,001	110.39%	15,451	-	15,451	Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.118	0.000	4.477	0.001	635,565	635,978	110.39%	701,612	-	701,612	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	3.616	0.001	4.201	0.001	1,167,155	1,180,656	113.59%	1,325,728	-	1,325,728	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	3.729	0.000	4.460	0.000	470,644	476,017	110.04%	517,888	-	517,888	Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.250	0.000	4.787	0.000	202,277	204,586	110.04%	222,582	-	222,582	Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.417	0.001	4.157	0.001	1,451,730	1,470,072	110.33%	1,601,684	-	1,601,684	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.679	0.000	4.083	0.000	318,317	327,496	112.24%	357,288	-	357,288	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	3.502	0.002	4.931	0.003	3,994,224	4,021,195	109.34%	4,367,100	-	4,367,100	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	3.991	0.000	4.736	0.000	27,219	27,840	110.04%	29,951	-	29,951	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.354	0.003	4.847	0.004	5,200,147	5,262,367	109.34%	5,685,600	-	5,685,600	Government/ Agency
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	3.263	0.001	4.675	0.002	2,502,428	2,531,906	109.40%	2,737,603	-	2,737,603	Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	3.798	0.004	5.272	0.005	5,988,593	6,065,114	106.69%	6,389,165	-	6,389,165	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	3.663	0.006	5.318	0.008	9,194,074	9,289,691	106.69%	9,809,058	-	9,809,058	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	3.630	0.000	5.328	0.001	781,938	795,962	106.69%	834,242	-	834,242	Government/ Agency
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	3.710	0.003	5.355	0.004	4,719,190	4,856,066	106.69%	5,034,853	-	5,034,853	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	3.742	0.005	5.467	0.007	7,291,123	7,498,679	106.69%	7,778,820	-	7,778,820	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	4.022	0.003	5.518	0.004	4,604,346	4,737,337	106.69%	4,912,327	-	4,912,327	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	4.650	0.004	5.582	0.005	5,360,528	5,504,395	107.85%	5,781,281	-	5,781,281	Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	1.691	0.001	4.054	0.002	3,499,670	3,628,512	109.24%	3,823,096	-	3,823,096	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.396	0.004	4.857	0.006	7,631,831	7,863,505	109.34%	8,344,290	-	8,344,290	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.242	0.004	4.715	0.006	6,933,703	7,194,826	109.34%	7,580,990	-	7,580,990	Government/ Agency
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	3.044	0.003	4.809	0.005	5,912,081	6,083,095	109.34%	6,463,996	-	6,463,996	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.912	0.002	4.367	0.002	2,519,645	2,617,136	110.39%	2,781,482	-	2,781,482	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	2.864	0.000	4.095	0.001	962,874	1,001,669	109.73%	1,056,585	-	1,056,585	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.717	0.001	4.523	0.001	1,100,539	1,145,340	111.95%	1,232,101	-	1,232,101	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	4.272	0.000	4.382	0.000	590,731	613,422	110.42%	652,301	-	652,301	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	4.031	0.000	4.074	0.000	430,277	446,286	109.93%	473,003	-	473,003	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	3.498	0.001	4.270	0.002	2,141,978	2,244,772	110.20%	2,360,553	-	2,360,553	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	3.963	0.002	4.443	0.002	2,752,049	2,880,572	110.39%	3,038,037	-	3,038,037	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	3.961	0.002	4.420	0.002	2,152,661	2,252,330	110.39%	2,376,362	-	2,376,362	Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	4.078	0.001	4.315	0.001	1,178,881	1,233,740	110.39%	1,301,388	-	1,301,388	Government/ Agency
FRS470	3132GVFV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	2.902	0.000	4.154	0.000	477,050	500,127	109.49%	522,330	-	522,330	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	3.532	0.000	4.242	0.000	424,418	444,657	110.20%	467,726	-	467,726	Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	3.016	0.001	4.163	0.001	1,133,990	1,188,503	110.08%	1,248,289	-	1,248,289	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	1.665	0.001	3.631	0.003	4,159,958	4,376,085	109.17%	4,541,555	-	4,541,555	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.959	0.001	4.461	0.001	872,453	913,058	110.39%	963,117	-	963,117	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	2.996	0.000	4.232	0.001	750,540	786,234	110.20%	827,127	-	827,127	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	2.207	0.000	3.590	0.001	1,239,767	1,302,501	109.49%	1,357,366	-	1,357,366	Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	3.811	0.002	5.525	0.003	3,057,676	2,998,884	106.63%	3,260,291	-	3,260,291	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	1.875	0.001	4.327	0.002	2,626,284	2,663,364	108.15%	2,840,270	-	2,840,270	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.365	0.001	4.644	0.001	1,742,520	1,767,159	108.15%	1,884,498	-	1,884,498	Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	1.784	0.000	4.348	0.001	1,396,821	1,416,532	108.15%	1,510,633	-	1,510,633	Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.093	0.000	4.624	0.000	484,772	491,701	108.15%	524,270	-	524,270	Government/ Agency
FRS484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	0.946	0.001	3.625	0.004	6,299,529	6,596,822	109.29%	6,884,650	-	6,884,650	Government/ Agency
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.465	0.000	3.640	0.001	1,030,332	1,083,994	109.29%	1,126,032	-	1,126,032	Government/ Agency
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.226	0.001	3.464	0.001	2,398,172	2,523,366	108.73%	2,607,432	-	2,607,432	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS488	3128MJVW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	0.876	0.000	3.550	0.001	1,325,785	1,395,853	109.29%	1,448,929	-	1,448,929	Government/ Agency
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	2.347	0.001	4.292	0.002	2,200,601	2,314,494	109.48%	2,409,127	-	2,409,127	Government/ Agency
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	1.178	0.000	3.798	0.001	1,585,605	1,669,014	109.35%	1,733,872	-	1,733,872	Government/ Agency
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	1.098	0.001	3.711	0.002	3,003,157	3,160,502	109.35%	3,283,977	-	3,283,977	Government/ Agency
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	0.724	0.001	3.385	0.003	5,342,332	5,634,282	109.29%	5,838,546	-	5,838,546	Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.030	0.000	3.675	0.001	1,584,544	1,667,260	109.29%	1,731,722	-	1,731,722	Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	1.464	0.002	4.342	0.005	6,126,673	6,332,477	107.96%	6,614,379	-	6,614,379	Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	1.444	0.002	4.358	0.006	8,143,013	8,402,264	107.96%	8,791,227	-	8,791,227	Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	0.410	0.000	3.485	0.001	2,001,265	2,105,329	109.35%	2,188,400	-	2,188,400	Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	0.787	0.001	3.615	0.003	4,887,685	4,887,685	109.35%	5,079,470	-	5,079,470	Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	1.085	0.000	3.670	0.001	1,310,298	1,379,312	109.29%	1,432,003	-	1,432,003	Government/ Agency
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.875	0.002	4.647	0.004	4,675,988	4,787,145	107.14%	5,009,637	-	5,009,637	Government/ Agency
FRS500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.488	0.001	4.250	0.003	4,701,931	4,781,424	107.77%	5,067,406	-	5,067,406	Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	1.747	0.000	3.653	0.000	389,170	414,610	108.64%	422,802	-	422,802	Government/ Agency
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	1.804	0.002	4.334	0.005	6,348,738	6,495,784	108.15%	6,866,025	-	6,866,025	Government/ Agency
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	0.545	0.000	2.989	0.001	1,855,137	1,976,167	108.64%	2,015,455	-	2,015,455	Government/ Agency
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	2.471	0.000	3.798	0.000	299,909	318,497	109.49%	328,375	-	328,375	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	1.566	0.000	3.250	0.000	487,637	519,589	108.12%	527,217	-	527,217	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	0.976	0.002	4.184	0.007	9,979,697	10,262,096	107.59%	10,736,694	-	10,736,694	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	3.096	0.005	5.718	0.009	9,768,282	9,896,280	104.85%	10,241,977	-	10,241,977	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	3.415	0.001	5.807	0.002	2,200,238	2,228,963	104.97%	2,309,685	-	2,309,685	Government/ Agency
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	4.537	0.002	5.792	0.003	2,729,682	2,763,974	105.79%	2,887,644	-	2,887,644	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	2.428	0.001	4.993	0.001	1,647,076	1,690,292	106.38%	1,752,100	-	1,752,100	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	2.435	0.001	4.868	0.002	1,809,132	1,856,799	106.53%	1,927,317	-	1,927,317	Government/ Agency
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	1.720	0.001	4.770	0.003	3,193,741	3,278,341	106.03%	3,386,409	-	3,386,409	Government/ Agency
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	2.296	0.002	4.901	0.004	4,496,940	4,615,495	106.38%	4,783,683	-	4,783,683	Government/ Agency
FRS515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	1.591	0.002	4.644	0.005	5,954,901	6,112,693	106.03%	6,314,140	-	6,314,140	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	0.938	0.002	4.154	0.011	14,703,969	15,020,971	107.59%	15,819,320	-	15,819,320	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	0.714	0.000	4.005	0.003	3,965,306	4,061,444	107.34%	4,256,176	-	4,256,176	Government/ Agency
FRS519	3132WGF00	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	-1.267	-0.001	2.885	0.002	4,119,846	4,221,364	107.15%	4,414,327	-	4,414,327	Government/ Agency
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	0.387	0.001	3.813	0.011	16,927,801	17,337,389	107.34%	18,169,518	-	18,169,518	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	-0.398	0.000	2.650	0.001	2,550,697	2,639,464	108.66%	2,771,573	-	2,771,573	Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	0.612	0.000	3.727	0.001	1,407,608	1,457,752	109.13%	1,536,097	-	1,536,097	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	0.685	0.001	4.007	0.004	5,897,102	6,025,407	107.34%	6,329,676	-	6,329,676	Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	0.460	0.000	3.910	0.001	1,728,338	1,766,230	107.34%	1,855,118	-	1,855,118	Government/ Agency
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	0.880	0.000	4.127	0.001	827,401	845,267	107.15%	886,543	-	886,543	Government/ Agency
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	0.761	0.000	3.865	0.001	1,291,994	1,336,404	109.10%	1,409,525	-	1,409,525	Government/ Agency
FRS529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	-0.054	0.000	2.834	0.001	1,619,048	1,675,072	108.85%	1,762,284	-	1,762,284	Government/ Agency
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	0.254	0.000	3.089	0.001	2,157,781	2,232,633	108.63%	2,343,958	-	2,343,958	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	-0.057	0.000	3.156	0.002	3,804,797	3,936,620	108.85%	4,141,405	-	4,141,405	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	-0.195	0.000	3.104	0.001	2,522,895	2,613,668	108.53%	2,738,210	-	2,738,210	Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	0.671	0.000	3.076	0.001	1,459,209	1,511,711	108.63%	1,585,113	-	1,585,113	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	0.285	0.000	2.969	0.001	2,112,666	2,188,729	108.53%	2,292,970	-	2,292,970	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	0.633	0.000	3.551	0.001	2,358,716	2,443,438	108.53%	2,560,018	-	2,560,018	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	1.083	0.002	3.831	0.007	10,683,507	11,134,267	109.35%	11,682,505	-	11,682,505	Government/ Agency
FRS537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	0.345	0.001	3.369	0.008	12,892,234	13,403,646	109.10%	14,065,032	-	14,065,032	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	0.067	0.000	3.248	0.001	2,181,127	2,259,085	108.85%	2,374,090	-	2,374,090	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	-0.012	0.000	3.027	0.001	2,501,847	2,591,648	108.44%	2,713,019	-	2,713,019	Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	-0.428	0.000	3.374	0.001	2,553,568	2,645,209	108.28%	2,765,117	-	2,765,117	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	-0.760	-0.001	3.111	0.003	4,875,418	5,050,191	108.32%	5,280,842	-	5,280,842	Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	-0.709	0.000	2.769	0.001	1,277,161	1,323,048	108.44%	1,384,962	-	1,384,962	Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	0.348	0.001	3.085	0.011	19,771,962	20,612,170	109.13%	21,576,782	-	21,576,782	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	-0.062	0.000	3.177	0.000	13,251	13,842	108.53%	14,382	-	14,382	Government/ Agency
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	-0.307	0.000	3.061	0.000	22,319	23,317	108.53%	24,224	-	24,224	Government/ Agency

AFL-CIO Housing Investment Trust
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	-0.736	0.000	2.795	0.000	244,275	255,259	107.78%	263,290	-	263,290	Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	-0.080	0.000	3.317	0.000	385,719	402,900	108.88%	419,964	-	419,964	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	-0.696	-0.002	2.779	0.007	14,719,000	15,380,511	107.78%	15,864,790	-	15,864,790	Government/ Agency
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.723	0.000	0.723	0.000	104	104	103.99%	108	-	108	Government/ Agency
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.683	0.000	1.683	0.000	166	166	109.95%	183	-	183	Government/ Agency
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.541	0.000	2.536	0.000	9,659	9,508	113.79%	10,991	-	10,991	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.488	0.000	2.484	0.000	23,422	23,422	112.66%	26,387	-	26,387	Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	2.744	0.000	2.741	0.000	1,366	1,366	113.52%	1,551	-	1,551	Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	2.658	0.000	2.655	0.000	895	895	113.42%	1,016	-	1,016	Government/ Agency
FSF187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.775	0.000	2.773	0.000	19,170	19,174	112.69%	21,603	-	21,603	Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.917	0.000	2.914	0.000	51,994	52,018	113.41%	58,967	-	58,967	Government/ Agency
FSF191	31380FPS4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.726	0.000	0.745	0.000	5,100	5,100	102.91%	5,248	-	5,248	Government/ Agency
FSF199	31371H DU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	2.725	0.000	2.719	0.000	30,168	29,915	108.87%	32,844	-	32,844	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	2.811	0.000	2.804	0.000	58,076	57,612	109.04%	63,328	-	63,328	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	2.599	0.000	2.594	0.000	28,952	28,655	108.48%	31,406	-	31,406	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.573	0.000	1.573	0.000	16,029	16,063	109.01%	17,472	-	17,472	Government/ Agency
FSF217	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	2.101	0.000	2.098	0.000	56,337	56,500	110.29%	62,137	-	62,137	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	1.098	0.000	1.098	0.000	21,004	21,004	105.37%	22,132	-	22,132	Government/ Agency
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.958	0.000	2.950	0.000	7,516	7,129	117.17%	8,807	-	8,807	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	3.197	0.000	3.193	0.000	7,399	7,106	116.52%	8,621	-	8,621	Government/ Agency
FSF243	31384NU73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/1/2030	0.148	0.000	0.149	0.000	1,196	1,196	100.40%	1,200	-	1,200	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.253	0.000	3.252	0.000	239	239	115.81%	277	-	277	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.942	0.000	2.936	0.000	218	218	115.91%	253	-	253	Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.174	0.000	3.163	0.000	923	923	117.62%	1,086	-	1,086	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.422	0.000	3.420	0.000	57,473	57,565	117.11%	67,309	-	67,309	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	3.078	0.000	3.077	0.000	121,770	121,979	115.58%	140,740	-	140,740	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	1.931	0.000	1.952	0.000	37,008	37,473	111.71%	41,341	-	41,341	Government/ Agency
FSF290	31387RBP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	7/1/2031	3.109	0.000	3.101	0.000	22,276	22,474	117.31%	26,132	-	26,132	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	3.250	0.000	3.241	0.000	27,177	27,231	117.60%	31,959	-	31,959	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	3.643	0.000	3.643	0.000	24,019	24,054	117.59%	28,242	-	28,242	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	3.397	0.000	3.397	0.000	14,237	14,206	115.37%	16,426	-	16,426	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	3.322	0.000	3.312	0.000	66,265	66,424	118.06%	78,234	-	78,234	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	3.456	0.000	3.456	0.000	397	397	116.91%	464	-	464	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	3.342	0.000	3.339	0.000	9,511	9,521	116.57%	11,087	-	11,087	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.503	0.000	1.506	0.000	3,169	3,169	108.08%	3,425	-	3,425	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.433	0.000	3.434	0.000	88,742	89,096	116.97%	103,803	-	103,803	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.429	0.000	3.419	0.000	56,103	56,153	118.48%	66,469	-	66,469	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	3.353	0.000	3.350	0.000	24,523	24,762	117.00%	28,692	-	28,692	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	3.601	0.000	3.604	0.000	2,064	2,080	115.91%	2,392	-	2,392	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.543	0.000	2.538	0.000	30,424	30,424	110.98%	33,766	-	33,766	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.544	0.000	3.540	0.000	256,145	258,023	109.66%	280,896	-	280,896	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.866	0.000	3.876	0.000	141,181	141,224	115.12%	162,532	-	162,532	Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.725	0.000	3.773	0.000	93,763	94,192	114.22%	107,101	-	107,101	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	3.825	0.000	3.892	0.000	73,206	73,536	114.74%	83,999	-	83,999	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.881	0.000	3.917	0.000	168,354	169,408	118.35%	199,245	-	199,245	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.599	0.000	3.622	0.000	62,727	62,629	113.96%	71,485	-	71,485	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.695	0.000	3.738	0.000	358,040	355,661	113.36%	405,870	-	405,870	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.573	0.000	3.591	0.000	139,202	139,735	113.97%	158,650	-	158,650	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.970	0.000	3.978	0.000	165,515	166,161	115.40%	191,010	-	191,010	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.839	0.000	3.862	0.000	85,657	85,960	114.83%	98,364	-	98,364	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.840	0.000	3.861	0.000	98,651	98,984	115.02%	113,469	-	113,469	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.702	0.000	3.723	0.000	308,833	309,614	114.28%	352,940	-	352,940	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.984	0.000	3.991	0.000	117,594	117,889	115.46%	135,775	-	135,775	Government/ Agency
FSF580	31405QNX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.366	0.000	3.442	0.000	166,987	168,778	115.69%	193,180	-	193,180	Government/ Agency

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FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.854	0.000	3.898	0.000	317,133	320,309	118.18%	374,775	-	374,775	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	4.025	0.000	4.035	0.000	107,134	107,506	115.67%	123,920	-	123,920	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	3.601	0.000	3.621	0.000	63,256	63,844	116.15%	73,474	-	73,474	Government/ Agency
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.043	0.000	4.061	0.000	230,851	232,468	118.71%	274,037	-	274,037	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	3.820	0.000	3.838	0.000	10,598	10,676	117.61%	12,465	-	12,465	Government/ Agency
FSF643	31406NKE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2035	3.949	0.000	3.991	0.000	319,924	320,831	115.75%	370,326	-	370,326	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	4.096	0.000	4.188	0.000	127,432	127,425	114.32%	145,683	-	145,683	Government/ Agency
FSF645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	4.081	0.000	4.126	0.000	212,323	212,228	114.03%	242,103	-	242,103	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	4.056	0.000	4.149	0.000	317,958	318,424	115.82%	368,259	-	368,259	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	4.008	0.000	4.044	0.000	163,077	163,225	115.43%	188,244	-	188,244	Government/ Agency
FSF656	31406YZD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2035	4.053	0.000	4.066	0.000	31,113	31,293	118.92%	37,001	-	37,001	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.780	0.000	3.943	0.000	66,830	67,205	118.42%	79,141	-	79,141	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	4.011	0.000	4.028	0.000	79,802	80,260	118.76%	94,775	-	94,775	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	4.033	0.000	4.073	0.000	71,696	71,796	115.94%	83,122	-	83,122	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.073	0.000	4.105	0.000	91,637	92,248	118.52%	108,612	-	108,612	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.840	0.000	3.866	0.000	34,667	34,662	117.79%	40,833	-	40,833	Government/ Agency
FSF677	31407VN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	3.637	0.000	3.801	0.000	244,592	244,676	118.98%	291,004	-	291,004	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.022	0.000	4.044	0.000	430,226	430,320	118.53%	509,947	-	509,947	Government/ Agency
FSF681	31408BXD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.027	0.000	4.067	0.000	163,736	163,944	119.27%	195,281	-	195,281	Government/ Agency
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	4.080	0.000	4.102	0.000	140,378	140,675	119.27%	167,423	-	167,423	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	4.050	0.000	4.103	0.000	50,268	49,897	115.64%	58,131	-	58,131	Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	4.084	0.000	4.130	0.000	49,647	49,267	115.59%	57,385	-	57,385	Government/ Agency
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.768	0.000	3.827	0.000	36,618	36,348	115.05%	42,131	-	42,131	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.015	0.000	4.094	0.000	298,516	298,647	118.70%	354,347	-	354,347	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.795	0.000	3.831	0.000	262,971	263,104	117.79%	309,759	-	309,759	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.920	0.000	3.958	0.000	142,905	140,748	115.59%	165,180	-	165,180	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	4.091	0.000	4.132	0.000	313,438	308,738	116.16%	364,083	-	364,083	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	3.987	0.000	4.074	0.000	118,147	116,277	115.73%	136,727	-	136,727	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	4.263	0.000	4.299	0.000	75,674	75,827	118.61%	89,761	-	89,761	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	4.039	0.000	4.085	0.000	37,397	37,452	118.54%	44,330	-	44,330	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.277	0.000	4.387	0.000	109,242	107,386	114.27%	124,827	-	124,827	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	4.130	0.000	4.223	0.000	248,744	249,057	119.09%	296,235	-	296,235	Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.275	0.000	4.387	0.000	85,045	83,370	114.16%	97,085	-	97,085	Government/ Agency
FSF754	31411WVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	4.032	0.000	4.099	0.000	1,017	1,022	115.56%	1,175	-	1,175	Government/ Agency
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	4.132	0.000	4.272	0.000	613	617	116.50%	715	-	715	Government/ Agency
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	4.126	0.000	4.267	0.000	15,773	15,857	116.26%	18,337	-	18,337	Government/ Agency
FSF759	31413JZA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.214	0.000	4.258	0.000	7,756	7,797	116.89%	9,066	-	9,066	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	4.174	0.000	4.257	0.000	322	323	116.32%	374	-	374	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	4.099	0.000	4.140	0.000	12,800	12,867	115.91%	14,836	-	14,836	Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.154	0.000	4.240	0.000	7,460	7,500	116.54%	8,694	-	8,694	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	4.124	0.000	4.272	0.000	17,102	17,193	116.43%	19,912	-	19,912	Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.169	0.000	4.261	0.000	13,811	13,886	116.23%	16,053	-	16,053	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.276	0.000	4.377	0.000	164,843	165,751	116.55%	192,117	-	192,117	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	4.300	0.000	4.374	0.000	90,298	90,336	116.77%	105,440	-	105,440	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	4.128	0.000	4.382	0.000	48,652	48,058	114.57%	55,740	-	55,740	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.992	0.000	4.379	0.000	32,622	32,753	110.49%	36,044	-	36,044	Government/ Agency
FSF791	31414TE56	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2038	3.201	0.000	3.672	0.000	298,997	304,858	116.88%	349,466	-	349,466	Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	4.015	0.000	4.073	0.000	302,914	308,908	116.31%	352,330	-	352,330	Government/ Agency
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	4.108	0.000	4.189	0.000	5,683	5,791	116.71%	6,632	-	6,632	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	4.124	0.000	4.241	0.000	44,691	45,848	119.22%	53,283	-	53,283	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	4.148	0.000	4.187	0.000	292,642	302,600	118.14%	345,714	-	345,714	Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.258	0.000	4.570	0.000	125,321	125,608	111.63%	139,901	-	139,901	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.179	0.001	4.497	0.001	738,260	739,959	111.63%	824,150	-	824,150	Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.267	0.001	4.581	0.001	1,417,494	1,423,300	111.63%	1,582,406	-	1,582,406	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							DUR	EFF DUR ¹	DUR	SPRD DUR							
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.094	0.002	4.428	0.002	2,597,835	2,606,970	112.07%	2,911,433	-	2,911,433	Government/ Agency	
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	4.102	0.001	4.538	0.001	677,333	690,745	113.66%	769,885	-	769,885	Government/ Agency	
FSF816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	4.131	0.000	4.384	0.000	43,088	43,932	114.48%	49,328	-	49,328	Government/ Agency	
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.249	0.000	4.138	0.000	125,653	128,203	113.66%	142,822	-	142,822	Government/ Agency	
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	4.035	0.000	4.336	0.000	267,769	271,756	110.54%	296,000	-	296,000	Government/ Agency	
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.309	0.001	4.219	0.001	1,814,139	1,852,286	110.29%	2,000,819	-	2,000,819	Government/ Agency	
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.745	0.001	4.367	0.002	2,096,600	2,182,178	113.54%	2,380,460	-	2,380,460	Government/ Agency	
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.500	0.000	4.307	0.000	274,725	280,514	110.29%	302,995	-	302,995	Government/ Agency	
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.021	0.000	4.598	0.000	251	256	109.38%	275	-	275	Government/ Agency	
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.097	0.000	4.381	0.000	377,617	383,259	110.00%	415,371	-	415,371	Government/ Agency	
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.183	0.002	4.812	0.002	2,669,691	2,710,981	110.59%	2,952,456	-	2,952,456	Government/ Agency	
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.561	0.001	4.568	0.002	2,235,142	2,269,770	110.00%	2,458,609	-	2,458,609	Government/ Agency	
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	3.581	0.000	4.236	0.000	332,036	337,473	110.29%	366,204	-	366,204	Government/ Agency	
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.276	0.003	4.823	0.003	4,127,609	4,117,290	110.00%	4,540,283	-	4,540,283	Government/ Agency	
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	3.467	0.000	4.271	0.000	365,614	371,592	110.35%	403,465	-	403,465	Government/ Agency	
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	3.942	0.000	4.429	0.000	221,453	225,036	110.35%	244,380	-	244,380	Government/ Agency	
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.301	0.000	4.179	0.000	286,103	290,839	110.29%	315,543	-	315,543	Government/ Agency	
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	3.336	0.001	4.248	0.002	2,110,442	2,174,931	113.54%	2,396,175	-	2,396,175	Government/ Agency	
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.428	0.001	4.342	0.001	864,520	889,572	113.38%	980,217	-	980,217	Government/ Agency	
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	3.939	0.001	4.583	0.001	1,461,459	1,501,469	113.38%	1,657,043	-	1,657,043	Government/ Agency	
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	2.900	0.001	4.056	0.001	1,687,853	1,740,479	113.38%	1,913,735	-	1,913,735	Government/ Agency	
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	3.725	0.000	4.632	0.000	242,613	243,722	110.00%	266,869	-	266,869	Government/ Agency	
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.716	0.001	5.008	0.001	1,576,224	1,599,727	109.30%	1,722,821	-	1,722,821	Government/ Agency	
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.699	0.001	4.981	0.001	1,603,441	1,627,352	109.30%	1,752,569	-	1,752,569	Government/ Agency	
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.324	0.000	4.756	0.000	319,097	323,956	109.30%	348,775	-	348,775	Government/ Agency	
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	3.514	0.001	4.884	0.001	1,088,409	1,104,777	109.30%	1,189,636	-	1,189,636	Government/ Agency	
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	3.605	0.001	4.989	0.001	1,529,616	1,557,131	109.30%	1,671,878	-	1,671,878	Government/ Agency	
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	3.934	0.000	5.246	0.000	138,842	141,395	106.69%	148,128	-	148,128	Government/ Agency	
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	3.914	0.000	5.267	0.000	636,044	646,755	106.69%	678,588	-	678,588	Government/ Agency	
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	3.250	0.003	4.860	0.004	4,795,655	4,936,960	109.30%	5,241,676	-	5,241,676	Government/ Agency	
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	3.745	0.001	5.326	0.001	1,213,314	1,243,261	106.66%	1,294,091	-	1,294,091	Government/ Agency	
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.711	0.001	5.284	0.001	843,297	864,088	106.66%	899,440	-	899,440	Government/ Agency	
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	3.930	0.001	5.362	0.001	829,908	850,254	106.66%	885,160	-	885,160	Government/ Agency	
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.955	0.001	5.276	0.001	1,121,572	1,149,123	106.66%	1,196,241	-	1,196,241	Government/ Agency	
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.860	0.001	5.222	0.001	857,124	878,402	106.66%	914,187	-	914,187	Government/ Agency	
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.451	0.000	5.036	0.001	784,447	803,794	106.66%	836,672	-	836,672	Government/ Agency	
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	3.774	0.001	5.311	0.001	991,367	1,015,795	106.66%	1,057,368	-	1,057,368	Government/ Agency	
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	4.017	0.000	5.213	0.000	549,455	562,925	106.66%	586,035	-	586,035	Government/ Agency	
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	3.865	0.000	5.277	0.000	393,155	402,840	106.66%	419,330	-	419,330	Government/ Agency	
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	4.150	0.001	5.615	0.001	1,131,466	1,159,971	106.66%	1,206,794	-	1,206,794	Government/ Agency	
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	3.167	0.003	5.015	0.005	5,880,284	6,081,870	109.30%	6,427,182	-	6,427,182	Government/ Agency	
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	2.948	0.000	4.678	0.000	221,611	229,377	109.21%	242,014	-	242,014	Government/ Agency	
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	3.112	0.004	4.877	0.006	7,163,221	7,387,233	109.30%	7,829,438	-	7,829,438	Government/ Agency	
FSF884	3138LWVD0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	3.236	0.000	4.761	0.000	61,339	63,843	109.30%	67,044	-	67,044	Government/ Agency	
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	3.296	0.000	4.872	0.000	72,854	75,791	109.30%	79,629	-	79,629	Government/ Agency	
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	3.181	0.000	4.918	0.000	125,651	130,761	109.30%	137,337	-	137,337	Government/ Agency	
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	3.440	0.000	5.070	0.000	559,494	580,323	109.21%	611,006	-	611,006	Government/ Agency	
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	2.880	0.003	4.133	0.004	5,306,427	5,558,182	109.88%	5,830,915	-	5,830,915	Government/ Agency	
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.551	0.003	4.297	0.003	4,490,930	4,706,815	110.35%	4,955,866	-	4,955,866	Government/ Agency	
FSF923	3138XOC55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	1.370	0.000	3.487	0.000	284,467	299,393	109.45%	311,339	-	311,339	Government/ Agency	
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	3.793	0.000	4.378	0.000	521,130	546,165	110.35%	575,082	-	575,082	Government/ Agency	
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.129	0.000	4.533	0.000	478,176	501,374	110.35%	527,681	-	527,681	Government/ Agency	
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.810	0.001	4.435	0.001	1,876,274	1,968,702	110.29%	2,069,348	-	2,069,348	Government/ Agency	
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	0.587	0.001	3.619	0.004	6,746,801	7,068,164	109.37%	7,379,171	-	7,379,171	Government/ Agency	

AFL-CIO Housing Investment Trust
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.189	0.000	4.011	0.000	542,532	571,482	108.69%	589,654	-	589,654	Government/ Agency
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.982	0.000	3.912	0.001	1,412,228	1,487,756	108.69%	1,534,886	-	1,534,886	Government/ Agency
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.122	0.001	4.246	0.002	2,205,523	2,323,335	108.69%	2,397,081	-	2,397,081	Government/ Agency
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	1.457	0.002	4.297	0.007	9,315,850	9,676,700	107.93%	10,054,180	-	10,054,180	Government/ Agency
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	2.433	0.002	4.733	0.004	4,391,034	4,532,994	106.78%	4,688,824	-	4,688,824	Government/ Agency
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	2.957	0.001	4.281	0.001	988,699	1,049,473	109.45%	1,082,097	-	1,082,097	Government/ Agency
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	0.913	0.000	3.396	0.001	1,617,830	1,717,811	109.13%	1,765,603	-	1,765,603	Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	2.499	0.005	5.138	0.009	10,409,170	10,798,010	109.24%	11,370,772	-	11,370,772	Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.728	0.002	4.963	0.006	6,854,839	7,111,556	108.52%	7,438,715	-	7,438,715	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.028	0.003	5.135	0.007	7,566,593	7,806,871	106.13%	8,030,148	-	8,030,148	Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	1.703	0.001	4.852	0.003	3,274,978	3,378,827	106.13%	3,475,614	-	3,475,614	Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.495	0.006	5.030	0.013	14,988,117	15,472,336	106.13%	15,906,339	-	15,906,339	Government/ Agency
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	-0.674	-0.001	3.380	0.004	7,476,642	7,804,586	108.25%	8,093,308	-	8,093,308	Government/ Agency
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	0.526	0.000	2.987	0.002	3,878,048	4,047,945	108.50%	4,207,600	-	4,207,600	Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	0.641	0.001	3.230	0.007	11,839,898	12,219,902	108.81%	12,883,041	-	12,883,041	Government/ Agency
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.207	0.001	4.461	0.004	4,667,997	4,725,636	107.55%	5,020,455	-	5,020,455	Government/ Agency
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	-0.889	-0.002	3.103	0.007	13,541,004	14,114,788	108.40%	14,679,011	-	14,679,011	Government/ Agency
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	0.888	0.002	3.984	0.009	13,926,345	14,166,176	106.32%	14,805,954	-	14,805,954	Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	1.026	0.001	4.178	0.003	4,121,928	4,196,898	107.02%	4,411,258	-	4,411,258	Government/ Agency
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.126	0.001	4.433	0.005	6,545,414	6,664,477	107.02%	7,004,855	-	7,004,855	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.434	0.001	4.579	0.002	2,532,937	2,579,058	107.02%	2,710,731	-	2,710,731	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	0.732	0.001	3.907	0.003	4,238,737	4,316,752	107.02%	4,536,266	-	4,536,266	Government/ Agency
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	0.901	0.001	3.912	0.004	5,530,967	5,600,402	107.55%	5,948,585	-	5,948,585	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.355	0.000	4.583	0.001	1,543,858	1,562,636	107.74%	1,663,323	-	1,663,323	Government/ Agency
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	0.568	0.001	3.996	0.004	5,220,185	5,369,851	106.71%	5,570,292	-	5,570,292	Government/ Agency
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	0.564	0.000	3.887	0.002	3,339,323	3,427,080	107.02%	3,573,720	-	3,573,720	Government/ Agency
FSF956	3138WKRRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	0.477	0.000	3.847	0.002	3,389,812	3,478,777	107.02%	3,627,752	-	3,627,752	Government/ Agency
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	0.294	0.000	3.282	0.005	8,869,704	9,105,309	106.88%	9,479,820	-	9,479,820	Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	0.915	0.001	2.769	0.002	5,242,433	5,395,519	106.71%	5,594,032	-	5,594,032	Government/ Agency
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.191	0.001	4.392	0.002	3,149,489	3,239,233	107.02%	3,370,560	-	3,370,560	Government/ Agency
FSF960	3140FUQP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	0.412	0.000	3.865	0.002	2,498,295	2,569,884	107.02%	2,673,657	-	2,673,657	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	-0.437	-0.001	3.278	0.006	11,444,474	11,997,370	108.40%	12,406,284	-	12,406,284	Government/ Agency
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	-0.195	0.000	3.199	0.007	11,860,516	12,431,009	108.00%	12,809,108	-	12,809,108	Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	0.985	0.001	3.994	0.002	3,315,153	3,398,273	107.11%	3,550,961	-	3,550,961	Government/ Agency
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	0.155	0.000	3.335	0.002	3,272,871	3,355,069	107.11%	3,505,671	-	3,505,671	Government/ Agency
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	0.895	0.000	3.865	0.002	3,150,749	3,229,842	107.11%	3,374,863	-	3,374,863	Government/ Agency
FSF966	3140FH5V0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	0.590	0.000	3.600	0.002	3,159,531	3,238,663	107.11%	3,384,269	-	3,384,269	Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	0.587	0.001	3.918	0.005	6,851,104	7,021,538	107.02%	7,332,002	-	7,332,002	Government/ Agency
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	-0.746	-0.002	2.845	0.006	12,295,665	12,693,924	108.03%	13,282,902	-	13,282,902	Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	0.295	0.001	3.851	0.010	14,880,750	15,003,841	106.39%	15,832,267	-	15,832,267	Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	1.318	0.000	3.250	0.001	1,660,557	1,717,970	108.26%	1,797,703	-	1,797,703	Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	-0.891	0.000	2.089	0.000	874,308	904,722	108.10%	945,151	-	945,151	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	-1.277	-0.002	2.314	0.003	7,903,999	8,178,164	108.17%	8,549,382	-	8,549,382	Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-1.064	0.000	2.011	0.001	1,575,181	1,630,044	107.82%	1,698,286	-	1,698,286	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.722	-0.001	2.104	0.004	10,180,254	10,555,772	107.82%	10,975,868	-	10,975,868	Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.757	-0.002	2.004	0.004	12,621,949	13,059,664	107.95%	13,624,955	-	13,624,955	Government/ Agency
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	-0.972	0.000	1.993	0.000	181,861	188,169	107.95%	196,312	-	196,312	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	-0.868	0.000	2.198	0.000	460,062	475,988	108.10%	497,339	-	497,339	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	-0.773	-0.002	2.459	0.005	12,801,627	12,800,689	106.94%	13,689,471	-	13,689,471	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	-0.640	0.000	2.037	0.001	2,925,487	3,025,932	107.76%	3,152,476	-	3,152,476	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	-0.751	-0.001	1.926	0.003	9,651,811	9,982,853	107.75%	10,400,093	-	10,400,093	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	0.361	0.000	2.806	0.003	7,009,092	7,185,095	105.61%	7,402,514	-	7,402,514	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	2.471	0.010	5.012	0.020	23,660,165	24,005,545	105.83%	25,038,684	-	25,038,684	Government/ Agency
FSF984	3133A0FB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	1.206	0.005	4.619	0.020	24,839,087	25,322,121	106.28%	26,399,234	-	26,399,234	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	2.623	0.010	4.249	0.017	22,944,072	24,456,946	106.24%	24,375,330	-	24,375,330	Government/ Agency
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.608	0.000	1.608	0.000	2,460	2,460	110.28%	2,713	-	2,713	Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.719	0.000	1.718	0.000	2,138	2,138	110.29%	2,358	-	2,358	Government/ Agency
GSF044	36225AFS4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2021	0.199	0.000	0.199	0.000	226	226	101.13%	228	-	228	Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.637	0.000	0.637	0.000	10,469	10,471	103.88%	10,875	-	10,875	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	2.135	0.000	2.133	0.000	3,519	3,519	110.99%	3,906	-	3,906	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	2.079	0.000	2.077	0.000	17,617	17,637	110.72%	19,505	-	19,505	Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.835	0.000	0.835	0.000	3,645	3,642	105.40%	3,841	-	3,841	Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.637	0.000	0.637	0.000	23,546	23,549	103.88%	24,459	-	24,459	Government/ Agency
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.772	0.000	0.772	0.000	11,417	11,423	104.76%	11,961	-	11,961	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	2.166	0.000	2.164	0.000	28,645	28,342	110.25%	31,582	-	31,582	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	2.570	0.000	2.566	0.000	19,432	19,456	113.50%	22,055	-	22,055	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	2.480	0.000	2.477	0.000	114,145	114,415	112.94%	128,912	-	128,912	Government/ Agency
GSF089	36206MDT1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2026	2.088	0.000	2.085	0.000	8,185	8,228	111.73%	9,145	-	9,145	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.959	0.000	1.957	0.000	19,932	20,003	111.09%	22,143	-	22,143	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.217	0.000	2.215	0.000	37,791	37,889	111.73%	42,225	-	42,225	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	1.982	0.000	1.981	0.000	28,580	28,674	110.98%	31,717	-	31,717	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	2.362	0.000	2.359	0.000	34,023	34,241	112.47%	38,265	-	38,265	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	2.231	0.000	2.229	0.000	4,723	4,723	111.86%	5,283	-	5,283	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	2.182	0.000	2.179	0.000	2,665	2,675	112.35%	2,995	-	2,995	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.068	0.000	2.065	0.000	2,432	2,453	111.73%	2,717	-	2,717	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.914	0.000	1.912	0.000	8,066	8,125	110.83%	8,939	-	8,939	Government/ Agency
GSF102	36207MR44	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	2.552	0.000	2.549	0.000	6,204	6,261	113.39%	7,035	-	7,035	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.228	0.000	2.231	0.000	23,080	23,222	111.48%	25,729	-	25,729	Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.697	0.000	2.692	0.000	61,493	62,060	114.35%	70,317	-	70,317	Government/ Agency
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.370	0.000	2.366	0.000	4,186	4,235	113.84%	4,765	-	4,765	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	2.507	0.000	2.502	0.000	3,906	3,906	114.14%	4,459	-	4,459	Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.590	0.000	1.589	0.000	10,341	10,415	109.26%	11,298	-	11,298	Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.497	0.000	2.492	0.000	6,290	6,346	114.25%	7,186	-	7,186	Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.093	0.000	2.090	0.000	5,157	5,157	112.13%	5,783	-	5,783	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	2.500	0.000	2.495	0.000	46,159	46,272	114.25%	52,736	-	52,736	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.522	0.000	2.517	0.000	4,948	4,948	114.65%	5,673	-	5,673	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.556	0.000	2.551	0.000	19,676	19,676	114.65%	22,558	-	22,558	Government/ Agency
GSF175	36208WM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.590	0.000	1.589	0.000	6,778	6,802	109.26%	7,405	-	7,405	Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.427	0.000	2.423	0.000	21,666	21,730	112.15%	24,298	-	24,298	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.679	0.000	2.676	0.000	146,758	147,437	112.73%	165,444	-	165,444	Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.636	0.000	2.632	0.000	13,933	13,970	112.54%	15,681	-	15,681	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.899	0.000	2.896	0.000	46,087	46,087	112.78%	51,979	-	51,979	Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	2.740	0.000	2.737	0.000	1,598	1,598	112.79%	1,802	-	1,802	Government/ Agency
GSF198	36209SWA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.479	0.000	2.474	0.000	18,742	18,933	112.64%	21,110	-	21,110	Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.697	0.000	2.690	0.000	35,264	35,323	113.73%	40,105	-	40,105	Government/ Agency
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.823	0.000	2.818	0.000	53,021	53,347	113.88%	60,114	-	60,114	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	2.195	0.000	2.192	0.000	21,361	21,811	112.73%	24,080	-	24,080	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.660	0.000	1.659	0.000	60,751	60,931	109.91%	66,773	-	66,773	Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	3.012	0.000	3.005	0.000	10,250	10,250	116.66%	11,957	-	11,957	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.410	0.000	2.406	0.000	24,188	24,371	115.08%	27,836	-	27,836	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.493	0.000	2.489	0.000	2,165	2,165	114.61%	2,481	-	2,481	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.830	0.000	2.823	0.000	38,190	38,736	116.26%	44,399	-	44,399	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.961	0.000	1.960	0.000	11,589	11,655	110.71%	12,829	-	12,829	Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	2.787	0.000	2.795	0.000	20,713	20,798	112.83%	23,370	-	23,370	Government/ Agency
GSF239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	2.817	0.000	2.812	0.000	82,117	82,276	113.38%	93,102	-	93,102	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	2.301	0.000	2.298	0.000	17,494	17,575	111.42%	19,492	-	19,492	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.861	0.000	2.857	0.000	138,572	138,895	113.55%	157,355	-	157,355	Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.937	0.000	2.950	0.000	98,133	98,216	113.47%	111,348	-	111,348	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	3.147	0.000	3.159	0.000	6,232	6,364	116.41%	7,254	-	7,254	Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	2.993	0.000	3.006	0.000	17,408	17,722	115.34%	20,078	-	20,078	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	3.038	0.000	3.030	0.000	2,763	2,898	116.58%	3,222	-	3,222	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	3.578	0.000	3.587	0.000	120,710	120,975	112.05%	135,254	-	135,254	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	3.484	0.000	3.492	0.000	115,587	116,965	114.59%	132,446	-	132,446	Government/ Agency
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	3.718	0.000	3.737	0.000	654,963	656,510	112.54%	737,120	-	737,120	Government/ Agency
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.497	0.000	3.511	0.000	75,535	76,193	114.72%	86,652	-	86,652	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.585	0.000	3.591	0.000	83,228	83,978	115.23%	95,904	-	95,904	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	3.682	0.000	3.693	0.000	18,308	18,498	115.48%	21,142	-	21,142	Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	3.561	0.000	3.565	0.000	96,363	97,331	115.11%	110,920	-	110,920	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.221	0.000	4.248	0.000	6,902	6,864	117.41%	8,103	-	8,103	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.212	0.000	4.237	0.000	57,673	57,374	117.34%	67,672	-	67,672	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	4.136	0.000	4.226	0.000	511,105	508,442	117.06%	598,278	-	598,278	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	4.184	0.000	4.244	0.000	316,525	314,480	114.34%	361,926	-	361,926	Government/ Agency
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.881	0.000	4.059	0.000	340,862	338,689	113.89%	388,197	-	388,197	Government/ Agency
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.763	0.000	3.993	0.000	28,166	27,982	114.54%	32,261	-	32,261	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	4.077	0.000	4.188	0.000	86,618	86,063	114.14%	98,863	-	98,863	Government/ Agency
GSF290	3620AECZ2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.132	0.001	4.503	0.001	701,147	707,907	109.12%	765,083	-	765,083	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	3.782	0.001	4.462	0.001	1,146,296	1,157,490	108.89%	1,248,191	-	1,248,191	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	3.955	0.000	4.485	0.000	543,458	548,745	108.89%	591,767	-	591,767	Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	3.182	0.001	4.169	0.001	1,535,505	1,563,286	110.94%	1,703,548	-	1,703,548	Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	2.589	0.000	2.585	0.000	60,453	60,453	104.71%	63,301	-	63,301	Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	3.106	0.000	3.104	0.000	1,355	1,355	113.85%	1,543	-	1,543	Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.896	0.000	2.890	0.000	72,432	72,432	105.37%	76,318	-	76,318	Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	3.235	0.000	3.230	0.000	177	177	117.03%	208	-	208	Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	3.035	0.000	3.026	0.000	39,237	39,850	101.43%	39,799	-	39,799	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	1.938	0.000	1.937	0.000	265	265	112.20%	298	-	298	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	3.608	0.000	3.599	0.000	140,306	140,201	110.05%	154,403	-	154,403	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	2.173	0.000	2.271	0.000	102,154	102,385	107.17%	109,484	-	109,484	Government/ Agency
CMB038	233050AC7	DBUBS 2011-LC1A A3	AAA PRIVATE-LABEL CMBS	5.00%	11/10/2046	0.574	0.001	0.574	0.001	12,303,425	12,564,149	100.20%	12,327,732	-	12,327,732	AAA
CMB039	46637VAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	1.330	0.002	1.330	0.002	9,499,452	9,882,151	101.43%	9,635,078	-	9,635,078	AAA
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	2.454	0.004	2.454	0.004	10,000,000	10,141,591	102.11%	10,211,227	-	10,211,227	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	2.569	0.008	2.569	0.008	20,000,000	20,338,840	102.14%	20,427,862	-	20,427,862	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	3.350	0.004	3.347	0.004	7,000,000	7,160,644	107.15%	7,500,457	-	7,500,457	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	3.466	0.003	3.462	0.003	5,000,000	5,115,833	105.71%	5,285,741	-	5,285,741	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	3.521	0.012	3.517	0.012	20,000,000	20,464,892	106.80%	21,359,798	-	21,359,798	AAA
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	3.581	0.003	3.576	0.003	5,000,000	5,116,426	106.02%	5,301,128	-	5,301,128	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	3.743	0.003	3.738	0.003	5,000,000	5,120,672	105.45%	5,272,728	-	5,272,728	AAA
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	3.750	0.001	3.744	0.001	2,250,000	2,302,148	105.54%	2,374,724	-	2,374,724	AAA
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	3.485	0.004	3.481	0.004	6,825,000	7,131,114	106.19%	7,247,657	-	7,247,657	AAA
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	3.894	0.005	3.887	0.005	8,000,000	8,185,128	105.84%	8,466,939	-	8,466,939	AAA
GCL142	36196PN32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15%	9/15/2051	0.081	0.000	0.081	0.000	17,411,698	17,473,741	100.96%	17,582,770	454,802	18,037,572	Government/ Agency
GCL144	3617ATH89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	8/15/2059	5.687	0.034	5.661	0.034	33,760,957	34,651,567	110.48%	37,486,348	1,773,443	39,259,791	Government/ Agency
GCL145	3617ATJJ3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.39%	2/15/2059	6.040	0.016	6.010	0.016	14,557,295	14,852,775	110.13%	16,044,151	117,705	16,161,856	Government/ Agency
GCL152	3617H3XQ1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.20%	8/15/2060	4.296	0.036	4.285	0.036	45,357,297	46,315,946	113.93%	52,010,154	2,401,903	54,412,057	Government/ Agency
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	6.202	0.015	6.171	0.015	13,832,630	14,136,316	110.10%	17,867,678	26,106,870	43,974,548	Government/ Agency
GCL154	3617H4U74	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.19%	5/15/2060	4.473	0.022	4.460	0.022	27,073,388	27,459,636	114.55%	31,234,176	1,516,612	32,750,788	Government/ Agency
GCL156	3617HYVW5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.40%	9/15/2060	6.002	0.007	5.973	0.007	6,213,838	6,423,808	114.94%	7,587,858	2,986,162	10,574,020	Government/ Agency
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	5.886	0.001	5.857	0.001	854,085	897,166	112.59%	1,143,754	1,445,915	2,589,669	Government/ Agency
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	5.465	0.003	5.441	0.003	2,527,134	2,744,968	113.69%	3,501,674	4,592,166	8,093,840	Government/ Agency
GCL160	3617AU3E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	4.407	0.006	4.395	0.006	7,796,200	8,034,696	115.57%	9,009,749	-	9,009,749	Government/ Agency
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	5/15/2061	6.063	0.005	6.033	0.005	5,006,588	5,270,802	111.17%	10,807,500	46,933,812	57,741,312	Government/ Agency
GCL164	3617JMZN2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	11/15/2060	6.981	0.006	6.947	0.006	4,949,199	5,386,086	110.08%	6,411,914	9,559,701	15,971,615	Government/ Agency
GCL165	3617JMLZ6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	4/15/2061	6.863	0.010	6.830	0.010	7,808,363	9,006,510	109.25%	10,971,109	26,376,837	37,347,946	Government/ Agency

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Portfolio Schedule (Unaudited)
April 30, 2020

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GCL166	3617JMZV4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41%	9/15/2061	9.157	0.008	9.074	0.008	4,875,044	6,566,460	108.14%	8,318,133	37,410,356	45,728,489	Government/ Agency
GCL167	3617JMT29	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.43%	11/15/2061	9.204	0.009	9.119	0.009	5,660,644	7,466,240	107.77%	9,817,015	47,829,156	57,646,171	Government/ Agency
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	3.007	0.017	3.005	0.017	33,363,470	33,520,938	106.74%	35,611,333	-	35,611,333	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	1.825	0.005	1.825	0.005	17,745,000	17,739,606	104.15%	18,481,009	-	18,481,009	Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	3.945	0.002	3.937	0.002	2,530,380	2,434,356	111.33%	2,817,074	-	2,817,074	Government/ Agency
GMF230	36195CUT7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.70%	10/15/2056	4.612	0.003	4.597	0.003	3,296,719	3,458,639	109.37%	3,605,701	-	3,605,701	Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	4.452	0.003	4.438	0.003	3,920,625	4,258,342	110.50%	4,332,338	-	4,332,338	Government/ Agency
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	4.655	0.012	4.638	0.012	14,970,573	15,488,534	109.16%	16,342,342	-	16,342,342	Government/ Agency
GMF239	36181YSR2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.85%	1/15/2056	0.082	0.000	0.082	0.000	31,566,560	31,846,580	106.17%	33,514,122	-	33,514,122	Government/ Agency
GMF240	36176WXL0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.50%	5/15/2038	2.764	0.008	2.763	0.008	17,716,455	19,020,446	106.15%	18,806,000	-	18,806,000	Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	4.409	0.034	4.396	0.034	43,836,054	46,456,144	108.37%	47,504,080	-	47,504,080	Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	5.251	0.027	5.230	0.027	28,989,445	29,520,164	109.91%	31,861,922	-	31,861,922	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	6.082	0.015	6.052	0.015	13,864,126	14,372,739	109.43%	15,171,943	-	15,171,943	Government/ Agency
GMF253	36186PST2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	3/15/2057	5.909	0.023	5.880	0.023	22,475,700	23,310,122	109.51%	24,613,432	-	24,613,432	Government/ Agency
GMF255	36193DFL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.68%	6/15/2057	5.062	0.024	5.043	0.024	26,897,066	27,654,380	110.09%	29,611,141	-	29,611,141	Government/ Agency
GMF256	36183YAA6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.55%	4/15/2057	0.082	0.001	0.082	0.001	41,834,758	42,903,887	101.61%	42,507,544	-	42,507,544	Government/ Agency
GMF257	36189YWX6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	4/15/2057	5.985	0.026	5.955	0.026	24,666,512	25,356,657	109.71%	27,062,173	-	27,062,173	Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	5.769	0.017	5.741	0.017	16,970,022	17,541,114	109.93%	18,654,347	-	18,654,347	Government/ Agency
GMF262	36195P2T9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.40%	3/15/2057	6.638	0.006	6.606	0.006	5,037,501	5,077,607	109.84%	5,532,939	-	5,532,939	Government/ Agency
GMF264	36197F6Y4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.49%	8/15/2058	5.473	0.011	5.450	0.011	11,130,034	11,399,763	110.04%	12,247,478	-	12,247,478	Government/ Agency
GMF265	3617BAP72	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	11/15/2058	5.741	0.020	5.714	0.020	20,187,124	20,760,618	109.45%	22,094,524	-	22,094,524	Government/ Agency
GMF267	3617LQM77	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.13%	1/15/2055	7.986	0.021	7.950	0.021	14,943,726	15,598,824	108.63%	16,232,892	-	16,232,892	Government/ Agency
GMF268	36195P2Z5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.35%	8/15/2059	5.992	0.007	5.962	0.007	6,636,501	6,835,639	110.70%	7,346,845	-	7,346,845	Government/ Agency
GMF269	3617GOQY9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.48%	5/15/2059	5.797	0.011	5.770	0.011	11,039,375	11,267,788	109.66%	12,105,359	-	12,105,359	Government/ Agency
GMF270	3617MRWK6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.51%	3/15/2053	5.476	0.046	5.453	0.046	46,606,170	50,416,160	110.44%	51,471,901	-	51,471,901	Government/ Agency
GMF271	3617BWEK7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	5.750	0.046	5.724	0.046	44,351,911	45,235,215	109.69%	48,647,394	-	48,647,394	Government/ Agency
GMF272	3617M4UN3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.14%	2/15/2050	5.923	0.010	5.894	0.010	9,967,869	10,544,878	109.36%	10,901,221	-	10,901,221	Government/ Agency
GMF273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	5.943	0.064	5.914	0.064	60,240,651	60,250,972	109.94%	66,228,632	-	66,228,632	Government/ Agency
GMF274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	5.768	0.011	5.741	0.011	10,425,911	10,588,758	110.05%	11,473,736	-	11,473,736	Government/ Agency
GMF275	3617H1ZC4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.29%	1/15/2060	5.693	0.007	5.667	0.007	6,900,924	7,049,070	113.76%	7,850,319	-	7,850,319	Government/ Agency
GMF276	HITGMF276	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	8.108	0.045	8.069	0.045	31,527,325	33,734,238	108.62%	34,244,129	-	34,244,129	Government/ Agency
GMF277	3617ATHZ9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.25%	6/15/2059	7.550	0.041	7.515	0.041	31,194,480	31,820,430	109.30%	34,095,130	-	34,095,130	Government/ Agency
GMF278	3617G6TG2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.57%	11/15/2059	5.484	0.049	5.461	0.049	49,464,944	50,207,258	110.55%	54,683,149	-	54,683,149	Government/ Agency
GMF279	3617GORF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	5.644	0.016	5.618	0.016	15,825,708	16,142,194	111.29%	17,612,256	-	17,612,256	Government/ Agency
GMF280	3617GOQU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	6.349	0.048	6.318	0.048	42,428,332	43,278,167	109.84%	46,602,771	-	46,602,771	Government/ Agency
GMF281	3617JHJC5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.15%	4/15/2060	4.914	0.024	4.897	0.024	27,325,200	28,012,010	111.38%	30,434,371	-	30,434,371	Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	12.114	0.003	11.728	0.003	1,500,000	1,465,898	100.23%	1,503,450	-	1,503,450	Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	14.326	0.002	13.709	0.002	1,000,000	991,362	100.26%	1,002,550	-	1,002,550	Government/ Agency
CON128	51899AJT2	FHA MF CON/ PC	MULTIFAMILY CONSTRUCTION	4.10%	10/1/2060	8.251	0.023	8.202	0.023	16,500,000	16,509,355	108.14%	18,289,986	5,500,000	23,789,986	Government/ Agency
PMB152	81299D9R4	FHA MF PC	MF PERMANENT RISK-SHARE PC	7.50%	9/1/2032	0.080	0.000	0.080	0.000	1,150,237	1,148,257	100.81%	1,159,560	-	1,159,560	Government/ Agency
PMB159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.085	0.000	0.085	0.000	2,216,292	2,219,461	100.50%	2,227,453	-	2,227,453	Government/ Agency
PMB166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.085	0.000	0.085	0.000	1,676,085	1,675,027	100.41%	1,682,922	-	1,682,922	Government/ Agency
PMB170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	1.172	0.001	1.172	0.001	3,630,849	3,632,671	104.02%	3,776,875	-	3,776,875	Government/ Agency
PMB172	999628456	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.55%	8/1/2042	0.085	0.000	0.085	0.000	7,391,497	7,393,696	100.50%	7,428,122	-	7,428,122	Government/ Agency
PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.085	0.000	0.085	0.000	6,959,410	6,968,760	100.46%	6,991,646	-	6,991,646	Government/ Agency
PMB174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.085	0.000	0.085	0.000	4,171,968	4,175,890	100.55%	4,194,930	-	4,194,930	Government/ Agency
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	3.377	0.002	3.372	0.002	3,251,832	3,275,085	113.58%	3,693,583	-	3,693,583	Government/ Agency
PMB178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	3.257	0.001	3.254	0.001	1,979,972	1,988,759	113.53%	2,247,929	-	2,247,929	Government/ Agency
PMB179	57568Z9J1	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.20%	4/1/2052	2.304	0.005	2.304	0.005	11,190,159	11,186,285	116.57%	13,044,267	-	13,044,267	Government/ Agency
PMB180	60416SBF6	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.75%	8/1/2048	2.085	0.001	2.085	0.001	3,790,000	3,785,985	100.97%	3,826,706	-	3,826,706	Government/ Agency
PMB181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	5.823	0.063	5.794	0.063	62,520,000	62,495,724	106.62%	66,661,450	-	66,661,450	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	2.242	0.003	2.242	0.003	8,458,995	8,611,039	102.37%	8,659,118	-	8,659,118	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	3.941	0.005	3.932	0.005	7,700,397	8,243,471	109.70%	8,447,273	-	8,447,273	Government/ Agency
PMB186	FWDPMB186	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	9.293	0.000	9.201	0.000	-	-	103.51%	156,817	4,470,000	4,626,817	Government/ Agency

AFL-CIO Housing Investment Trust
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PMB187	FWDPMB187	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	9.120	0.000	9.029	0.000	-	-	104.79%	148,039	3,090,000	3,238,039	Government/ Agency
FNC200	603767PD0	FNMA MF DUS	MULTIFAMILY CONSTRUCTION	2.46%	1/1/2038	13.251	0.042	12.895	0.041	20,950,000	20,950,000	95.70%	20,049,360	-	20,049,360	Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.082	0.000	0.082	0.000	175,022	174,727	103.12%	180,480	-	180,480	Government/ Agency
FXF018	313637LQ1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.20%	8/1/2029	0.081	0.000	0.081	0.000	634,043	629,652	102.79%	651,739	-	651,739	Government/ Agency
FXF031	31377NR76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.75%	12/1/2024	0.081	0.000	0.081	0.000	846,579	846,579	102.91%	871,201	-	871,201	Government/ Agency
FXF080	31409KG84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.60%	1/1/2024	0.648	0.001	0.648	0.001	9,006,181	9,006,306	103.09%	9,284,064	-	9,284,064	Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	1.734	0.000	1.734	0.000	886,374	886,843	102.29%	906,631	-	906,631	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.081	0.000	0.081	0.000	283,736	284,214	102.27%	290,190	-	290,190	Government/ Agency
FXF176	31409KV79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.38%	7/1/2021	0.650	0.001	0.650	0.001	4,632,123	4,632,368	104.66%	4,848,197	-	4,848,197	Government/ Agency
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	1.339	0.001	1.339	0.001	4,755,188	4,755,188	105.41%	5,012,617	-	5,012,617	Government/ Agency
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	1.742	0.001	1.742	0.001	1,690,570	1,715,173	107.18%	1,811,934	-	1,811,934	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.081	0.000	0.081	0.000	3,325,517	3,325,499	101.95%	3,390,447	-	3,390,447	Government/ Agency
FXF239	31381MWW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.44%	5/1/2020	0.003	0.000	0.003	0.000	5,416,033	5,416,033	100.00%	5,416,033	-	5,416,033	Government/ Agency
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	3.449	0.014	3.445	0.014	22,676,553	22,711,603	112.07%	25,413,120	-	25,413,120	Government/ Agency
FXF244	31381QK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.33%	3/1/2021	0.333	0.000	0.333	0.000	2,961,545	2,961,545	101.21%	2,997,431	-	2,997,431	Government/ Agency
FXF245	31381QUS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71%	3/1/2021	0.333	0.000	0.333	0.000	5,336,705	5,336,705	101.36%	5,409,123	-	5,409,123	Government/ Agency
FXF246	31381QBH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	2/1/2021	0.250	0.000	0.250	0.000	1,407,294	1,407,294	101.11%	1,422,942	-	1,422,942	Government/ Agency
FXF248	31381RBD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.15%	6/1/2021	0.575	0.001	0.575	0.001	8,663,428	8,663,520	101.66%	8,807,146	-	8,807,146	Government/ Agency
FXF250	31381RDX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	5/1/2021	0.494	0.000	0.494	0.000	3,806,656	3,806,771	101.50%	3,863,944	-	3,863,944	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	3.595	0.003	3.589	0.003	4,444,966	4,548,874	121.32%	5,392,808	-	5,392,808	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.592	0.001	3.586	0.001	2,157,015	2,215,181	121.74%	2,625,953	-	2,625,953	Government/ Agency
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	1.414	0.001	1.414	0.001	3,830,379	3,830,844	102.13%	3,911,994	-	3,911,994	Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	1.414	0.001	1.414	0.001	2,928,807	2,929,162	102.13%	2,991,212	-	2,991,212	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	4.021	0.000	4.010	0.000	589,290	603,350	115.56%	681,012	-	681,012	Government/ Agency
FXF262	31381T5X4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	3/1/2022	1.845	0.010	1.845	0.010	33,000,000	33,000,000	103.13%	34,034,024	-	34,034,024	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.524	0.003	3.517	0.003	4,770,718	4,724,508	118.10%	5,634,321	-	5,634,321	Government/ Agency
FXF264	31381LOUE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	2.409	0.002	2.409	0.002	6,023,610	6,027,149	103.01%	6,204,704	-	6,204,704	Government/ Agency
FXF268	313813SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	4.575	0.002	4.561	0.002	2,669,577	2,673,619	108.16%	2,887,426	-	2,887,426	Government/ Agency
FXF270	313814S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	3.332	0.002	3.329	0.002	3,432,052	3,434,942	107.74%	3,697,797	-	3,697,797	Government/ Agency
FXF271	313815CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	3.153	0.003	3.151	0.003	4,561,214	4,574,387	107.63%	4,909,392	-	4,909,392	Government/ Agency
FXF272	313814WV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	2.927	0.006	2.925	0.006	11,941,410	11,969,715	106.62%	12,731,745	-	12,731,745	Government/ Agency
FXF273	313814Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	3.081	0.001	3.079	0.001	2,402,071	2,415,959	107.81%	2,589,747	-	2,589,747	Government/ Agency
FXF274	313814YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	3.146	0.003	3.144	0.003	6,217,865	6,232,442	107.31%	6,672,566	-	6,672,566	Government/ Agency
FXF280	313817T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	4.922	0.010	4.904	0.010	11,232,629	11,237,518	115.41%	12,963,842	-	12,963,842	Government/ Agency
FXF282	313817VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	4.370	0.002	4.358	0.002	2,901,279	2,911,960	111.65%	3,239,285	-	3,239,285	Government/ Agency
FXF283	313819FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	5.268	0.024	5.248	0.024	25,100,000	25,178,913	113.20%	28,413,242	-	28,413,242	Government/ Agency
FXF284	313819JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	5.562	0.005	5.537	0.005	5,284,224	5,362,081	110.86%	5,858,353	-	5,858,353	Government/ Agency
FXF285	313819J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	5.005	0.025	4.987	0.024	27,228,539	27,257,154	112.93%	30,749,839	-	30,749,839	Government/ Agency
FXF286	313819LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	5.480	0.013	5.456	0.013	13,302,396	13,306,414	109.64%	14,585,002	-	14,585,002	Government/ Agency
FXF287	313819XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	6.069	0.007	6.040	0.007	6,838,843	6,935,417	110.36%	7,547,402	-	7,547,402	Government/ Agency
FXF288	3138192T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	7.419	0.014	7.346	0.014	10,464,558	10,607,956	109.54%	11,462,927	-	11,462,927	Government/ Agency
FXF289	313819XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	4.726	0.003	4.711	0.003	3,826,347	3,835,355	110.95%	4,245,383	-	4,245,383	Government/ Agency
FXF290	31381APD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	5.744	0.023	5.718	0.023	21,987,000	22,017,796	111.74%	24,569,144	-	24,569,144	Government/ Agency
FXF291	31381CC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	4.849	0.009	4.832	0.009	10,199,589	10,246,415	113.39%	11,565,693	-	11,565,693	Government/ Agency
FXF292	3138195W8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.77%	12/1/2033	5.662	0.011	5.637	0.011	10,500,000	10,686,211	113.77%	11,945,850	-	11,945,850	Government/ Agency
FXF293	31381CAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	4.794	0.009	4.778	0.009	10,207,601	10,253,982	112.88%	11,522,245	-	11,522,245	Government/ Agency
FXF294	31381CBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	4.500	0.013	4.487	0.013	15,710,462	15,835,391	113.27%	17,794,622	-	17,794,622	Government/ Agency
FXF298	31381BAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	4.873	0.013	4.856	0.013	15,274,481	15,284,922	107.73%	16,454,707	-	16,454,707	Government/ Agency
FXF304	31381CWCY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	4.213	0.006	4.203	0.006	7,355,320	7,373,309	110.44%	8,122,877	-	8,122,877	Government/ Agency
FXF306	31381LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	4.919	0.008	4.902	0.008	9,360,000	9,364,951	110.60%	10,352,152	-	10,352,152	Government/ Agency
FXF307	31381LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	4.814	0.014	4.798	0.014	15,950,000	16,027,084	111.52%	17,787,942	-	17,787,942	Government/ Agency
FXF308	313819TZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	4.382	0.011	4.370	0.011	15,430,235	15,532,163	105.23%	16,237,995	-	16,237,995	Government/ Agency
FXF309	31381D6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	6.295	0.028	6.263	0.028	25,000,000	25,165,172	112.29%	28,073,246	-	28,073,246	Government/ Agency
FXF310	31381LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	5.725	0.060	5.700	0.059	60,000,000	60,000,000	107.17%	64,301,377	-	64,301,377	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							EFF DUR ¹	EFF DUR ¹	SPRD DUR	SPRD DUR							
FXF311	3138LEAF8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.44%	8/1/2026	5.545	0.021	5.521	0.021		22,149,061	22,149,169	106.90%	23,678,089	-	23,678,089	Government/ Agency
FXF312	3138LEHW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	7/1/2028	5.134	0.014	5.114	0.014		15,307,072	15,441,140	111.17%	17,017,197	-	17,017,197	Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	5.122	0.033	5.103	0.033		36,400,000	36,690,980	110.93%	40,379,479	-	40,379,479	Government/ Agency
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	5.579	0.036	5.555	0.036		37,680,000	37,730,112	105.20%	39,639,680	-	39,639,680	Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	5.862	0.026	5.836	0.026		25,830,000	25,835,877	105.05%	27,135,634	-	27,135,634	Government/ Agency
FXF316	3138LEC33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.38%	7/1/2026	5.622	0.021	5.598	0.021		21,860,000	21,862,334	106.53%	23,266,171	-	23,266,171	Government/ Agency
FXF317	3138LE6Q9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	9/1/2028	7.103	0.050	7.069	0.050		40,100,000	40,493,139	109.92%	44,077,875	-	44,077,875	Government/ Agency
FXF318	3138LEFG9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34%	9/1/2026	5.619	0.027	5.594	0.027		28,214,382	28,305,421	106.42%	30,025,088	-	30,025,088	Government/ Agency
FXF319	3138LFND6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48%	10/1/2028	6.985	0.030	6.952	0.030		24,776,469	24,845,930	109.25%	27,068,844	-	27,068,844	Government/ Agency
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	5.715	0.016	5.688	0.016		16,050,283	16,077,449	107.53%	17,259,560	-	17,259,560	Government/ Agency
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	5/1/2026	4.303	0.010	4.292	0.010		12,699,536	12,939,759	108.84%	13,821,842	-	13,821,842	Government/ Agency
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	4.233	0.015	4.222	0.015		19,882,627	19,905,828	111.14%	22,097,719	-	22,097,719	Government/ Agency
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	4.565	0.016	4.551	0.016		19,325,483	19,544,856	115.09%	22,241,821	-	22,241,821	Government/ Agency
FXF326	3138LHVA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	4/1/2029	4.881	0.018	4.864	0.017		19,728,368	19,959,526	115.25%	22,736,910	-	22,736,910	Government/ Agency
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	5.062	0.007	5.044	0.007		7,889,000	7,907,679	113.56%	8,959,033	-	8,959,033	Government/ Agency
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	5.037	0.018	5.019	0.018		20,080,000	20,166,911	112.12%	22,513,054	-	22,513,054	Government/ Agency
FXF329	3138LHHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.43%	5/1/2027	0.734	0.002	6.321	0.017		16,840,000	16,841,400	100.07%	16,852,160	-	16,852,160	Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	4.622	0.024	4.608	0.024		29,000,000	29,037,375	110.61%	32,078,070	-	32,078,070	Government/ Agency
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	4.780	0.058	4.764	0.058		68,942,661	69,027,524	110.51%	76,190,443	-	76,190,443	Government/ Agency
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	7.640	0.032	7.605	0.032		25,350,000	25,494,736	106.26%	26,936,837	-	26,936,837	Government/ Agency
FXF336	3138LKD06	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	5.920	0.015	5.893	0.015		13,862,000	13,911,228	111.15%	15,408,293	-	15,408,293	Government/ Agency
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	4.873	0.006	4.856	0.006		6,566,765	6,584,747	110.32%	7,244,420	-	7,244,420	Government/ Agency
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027	5.066	0.008	5.048	0.008		9,425,000	9,504,296	111.70%	10,528,163	-	10,528,163	Government/ Agency
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	5.120	0.011	5.101	0.011		12,400,000	12,468,357	110.87%	13,748,079	-	13,748,079	Government/ Agency
FXF340	3138LKQW0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.10%	9/1/2029	7.974	0.011	7.937	0.011		8,515,000	8,550,350	104.93%	8,935,066	-	8,935,066	Government/ Agency
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	6.327	0.022	6.295	0.022		19,070,000	19,121,591	113.27%	21,600,788	-	21,600,788	Government/ Agency
FXF343	3138LKZ59	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2029	5.057	0.019	5.039	0.019		20,775,000	20,894,701	112.74%	23,421,316	-	23,421,316	Government/ Agency
FXF344	3138LK7F8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2027	6.758	0.017	6.724	0.017		15,340,000	15,362,281	106.85%	16,391,095	-	16,391,095	Government/ Agency
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	12/1/2027	4.839	0.020	4.829	0.020		23,590,000	23,637,979	111.36%	26,270,247	-	26,270,247	Government/ Agency
FXF348	3138LLTS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.34%	12/1/2027	0.749	0.002	7.300	0.016		13,950,000	13,952,675	100.08%	13,961,202	-	13,961,202	Government/ Agency
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.34%	12/1/2027	0.743	0.002	6.984	0.020		18,100,000	18,101,731	100.08%	18,114,590	-	18,114,590	Government/ Agency
FXF350	3138LL2L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	3/1/2025	1.743	0.004	1.743	0.004		12,662,523	12,754,030	103.56%	13,112,891	-	13,112,891	Government/ Agency
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.33%	1/1/2028	0.751	0.003	7.261	0.026		22,425,000	22,429,394	100.06%	22,437,677	-	22,437,677	Government/ Agency
FXF353	3138LMD06	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.34%	1/1/2028	0.741	0.002	7.168	0.023		20,000,000	20,003,880	100.03%	20,005,844	-	20,005,844	Government/ Agency
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.28%	2/1/2028	0.756	0.004	7.170	0.035		30,420,000	30,426,091	100.08%	30,445,467	-	30,445,467	Government/ Agency
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.30%	3/1/2028	0.752	0.005	7.235	0.044		38,275,000	38,286,569	100.08%	38,306,967	-	38,306,967	Government/ Agency
FXF357	3138LMSZ7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	3/1/2028	0.754	0.004	7.549	0.044		35,971,000	35,971,239	100.08%	36,000,234	-	36,000,234	Government/ Agency
FXF358	3138LMWQ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.67%	3/1/2028	6.548	0.016	6.517	0.016		14,080,000	14,266,627	105.95%	14,917,220	-	14,917,220	Government/ Agency
FXF359	3138LNTW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.69%	6/1/2030	4.580	0.021	4.567	0.021		24,863,000	24,863,274	117.03%	29,095,985	-	29,095,985	Government/ Agency
FXF360	3140HRAY9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.39%	9/1/2028	0.748	0.003	7.636	0.032		26,082,000	26,084,960	100.16%	26,123,457	-	26,123,457	Government/ Agency
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	9.924	0.130	9.780	0.128		75,058,000	75,340,623	107.63%	80,785,111	-	80,785,111	Government/ Agency
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	4.285	0.008	4.273	0.008		10,925,952	10,967,185	109.40%	11,953,508	-	11,953,508	Government/ Agency
FXF363	3140HTGN3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.65%	4/1/2031	5.762	0.010	5.735	0.010		9,700,000	9,813,256	117.78%	11,424,603	-	11,424,603	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	5.275	0.012	5.255	0.012		12,746,000	12,837,951	115.99%	14,783,687	-	14,783,687	Government/ Agency
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	5.008	0.020	4.990	0.020		22,345,000	22,497,677	114.26%	25,531,585	-	25,531,585	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	5/1/2029	0.728	0.003	8.171	0.033		25,000,000	25,013,109	100.02%	25,005,056	-	25,005,056	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	6/1/2029	0.761	0.005	8.246	0.054		41,302,000	41,343,811	100.10%	41,342,961	-	41,342,961	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	5.565	0.024	5.542	0.023		23,197,000	24,481,871	112.42%	26,078,895	-	26,078,895	Government/ Agency
FXF369	3140HUEC6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30%	7/1/2031	5.404	0.005	5.382	0.005		5,462,031	5,711,157	116.15%	6,344,042	-	6,344,042	Government/ Agency
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	5.800	0.014	5.775	0.014		14,210,000	14,217,396	106.14%	15,082,001	-	15,082,001	Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	5.615	0.037	5.592	0.037		37,700,000	38,173,232	109.06%	41,117,502	-	41,117,502	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	4.676	0.010	4.661	0.010		12,011,000	12,779,454	112.74%	13,540,636	-	13,540,636	Government/ Agency
FXF373	3140HVD9A	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	6.265	0.010	6.234	0.010		8,760,000	8,824,085	110.09%	9,644,218	-	9,644,218	Government/ Agency
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	5.378	0.012	5.356	0.012		12,877,513	13,094,434	106.72%	13,743,208	-	13,743,208	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							DUR	EFF DUR ¹	DUR	SPRD DUR							
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	10.261	0.025	10.094	0.024		13,710,410	13,973,961	107.35%	14,717,566	-	14,717,566	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	6.490	0.023	6.456	0.023		20,000,000	20,924,768	109.20%	21,839,269	-	21,839,269	Government/ Agency
FXF377	3140HVNJ9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.60%	9/1/2024	4.011	0.009	4.002	0.009		13,538,363	13,635,606	104.62%	14,164,414	-	14,164,414	Government/ Agency
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	5.991	0.010	5.963	0.010		9,800,000	9,909,278	106.91%	10,477,234	-	10,477,234	Government/ Agency
FXF379	3140HWCD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	6.289	0.011	6.258	0.011		10,189,000	10,383,430	111.69%	11,379,657	-	11,379,657	Government/ Agency
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	8.818	0.009	8.778	0.009		5,955,000	5,958,384	107.56%	6,405,105	-	6,405,105	Government/ Agency
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	9.813	0.032	9.722	0.032		18,655,000	18,665,910	106.91%	19,944,080	-	19,944,080	Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	8.067	0.017	8.030	0.017		12,300,000	12,369,042	106.62%	13,113,945	-	13,113,945	Government/ Agency
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	10.158	0.021	10.059	0.021		11,975,000	12,038,105	106.71%	12,778,997	-	12,778,997	Government/ Agency
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	8.673	0.031	8.633	0.031		20,550,000	20,758,286	106.68%	21,923,545	-	21,923,545	Government/ Agency
FXF385	3140HXP4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	8.596	0.076	8.556	0.076		51,656,000	52,091,275	105.76%	54,630,520	-	54,630,520	Government/ Agency
FXF386	3140HXXN5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.19%	3/1/2027	6.163	0.007	6.133	0.007		7,150,000	7,260,123	105.29%	7,528,362	-	7,528,362	Government/ Agency
FXF387	3140HYCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	12.133	0.013	11.900	0.013		6,400,000	6,531,957	103.25%	6,608,245	-	6,608,245	Government/ Agency
FXF388	HITFNP388	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/25/2032	10.369	0.024	10.255	0.023		13,400,000	13,531,906	104.63%	14,019,750	-	14,019,750	Government/ Agency
FXF389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	11.331	0.019	11.132	0.018		9,500,000	9,618,561	107.28%	10,191,667	-	10,191,667	Government/ Agency
FRM004	3132WVWYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	5.406	0.016	5.384	0.016		16,493,843	16,757,532	112.87%	18,616,939	-	18,616,939	Government/ Agency
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	5.183	0.013	5.164	0.013		14,301,272	14,622,480	113.82%	16,277,086	-	16,277,086	Government/ Agency
FRM006	3132WVWYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	4.705	0.022	4.690	0.022		25,521,454	26,452,620	115.32%	29,430,519	-	29,430,519	Government/ Agency
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	5.235	0.018	5.215	0.018		18,669,623	19,212,905	114.84%	21,440,329	-	21,440,329	Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	5.882	0.010	5.853	0.010		9,702,631	9,894,346	113.23%	10,985,804	-	10,985,804	Government/ Agency
FRM009	3132XHXY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	9.491	0.012	9.415	0.012		7,444,000	7,573,049	110.08%	8,194,320	-	8,194,320	Government/ Agency
FRM010	3132XHKKZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	9.488	0.019	9.412	0.019		11,732,000	11,948,502	109.47%	12,842,779	-	12,842,779	Government/ Agency
FRM011	3132XHKK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	9.484	0.019	9.408	0.019		11,768,000	11,997,090	109.57%	12,893,630	-	12,893,630	Government/ Agency
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	1.69%	9/25/2022	0.633	0.000	1.611	0.001		4,644,323	4,643,094	99.92%	4,640,653	-	4,640,653	Government/ Agency
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	1.64%	1/25/2023	0.835	0.000	2.177	0.001		1,941,897	1,941,897	100.13%	1,944,332	-	1,944,332	Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	1.41%	5/25/2027	1.717	0.002	6.567	0.009		8,405,923	8,405,923	98.70%	8,296,426	-	8,296,426	Government/ Agency
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	9.033	0.056	8.954	0.055		33,450,000	33,281,662	115.53%	38,644,233	-	38,644,233	Government/ Agency
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	5.102	0.016	5.084	0.016		18,000,000	18,122,044	108.57%	19,542,710	-	19,542,710	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	5.004	0.009	4.988	0.009		10,000,000	10,164,231	112.77%	11,277,272	-	11,277,272	Government/ Agency
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.60%	1/25/2023	1.027	0.001	2.604	0.003		7,932,822	7,931,675	99.56%	7,897,910	-	7,897,910	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	7.861	0.010	7.795	0.010		8,182,064	8,278,248	101.98%	8,344,427	-	8,344,427	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.03%	9/25/2027	6.651	0.035	6.619	0.035		30,000,000	30,155,685	110.58%	33,174,639	-	33,174,639	Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	4.901	0.005	4.848	0.004		5,064,321	5,282,669	114.10%	5,778,632	-	5,778,632	Government/ Agency
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	0.796	0.000	0.796	0.000		3,294,000	3,256,302	102.95%	3,391,250	-	3,391,250	Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.49%	5/16/2042	3.897	0.007	3.891	0.007		10,000,000	10,142,353	107.62%	10,762,188	-	10,762,188	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	4.314	0.015	4.301	0.014		20,000,000	20,030,322	105.77%	21,153,246	-	21,153,246	Government/ Agency
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	12/16/2046	2.060	0.006	2.060	0.006		19,200,000	19,430,864	102.99%	19,773,421	-	19,773,421	Government/ Agency
GNR090	38378BDG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.87%	12/16/2043	0.085	0.000	0.085	0.000		282,209	283,512	99.89%	281,888	-	281,888	Government/ Agency
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	2.521	0.013	2.520	0.013		32,000,000	32,191,544	102.75%	32,881,331	-	32,881,331	Government/ Agency
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	2.071	0.000	2.071	0.000		482,885	495,481	102.95%	497,153	-	497,153	Government/ Agency
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.48%	2/16/2044	1.424	0.001	1.424	0.001		3,650,195	3,816,933	103.02%	3,760,563	-	3,760,563	Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.56%	1/16/2053	6.020	0.051	5.990	0.051		51,015,000	51,396,472	102.95%	53,031,368	-	53,031,368	Government/ Agency
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2049	5.742	0.017	5.718	0.016		17,025,000	17,626,968	106.69%	18,163,617	-	18,163,617	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	6.925	0.008	6.887	0.008		7,076,000	7,076,008	103.47%	7,321,683	-	7,321,683	Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	5.058	0.001	5.041	0.001		1,500,000	1,529,758	104.74%	1,571,119	-	1,571,119	Government/ Agency
GNR098	38376GZU7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.48%	9/16/2041	0.153	0.000	0.153	0.000		437,164	461,077	100.12%	437,677	-	437,677	Government/ Agency
GNR101	38376GE63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.96%	5/16/2049	0.181	0.000	0.181	0.000		795,959	849,406	100.23%	797,815	-	797,815	Government/ Agency
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.21%	7/16/2046	4.896	0.006	4.881	0.006		7,760,000	7,985,038	106.24%	8,244,176	-	8,244,176	Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.71%	12/16/2045	6.599	0.010	6.567	0.010		8,583,000	8,240,759	111.04%	9,530,822	-	9,530,822	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	3.340	0.006	3.336	0.006		10,000,000	9,875,811	104.64%	10,463,841	-	10,463,841	Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	7.033	0.012	6.997	0.012		10,000,000	9,576,855	109.66%	10,966,052	-	10,966,052	Government/ Agency
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	2.769	0.007	2.767	0.007		15,000,000	14,962,001	103.91%	15,586,262	-	15,586,262	Government/ Agency
GNR110	38378NJ79	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.80%	6/16/2045	1.603	0.002	1.604	0.002		9,386,801	9,496,411	102.67%	9,637,619	-	9,637,619	Government/ Agency
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	2/16/2051	3.288	0.006	3.284	0.006		10,646,000	10,584,374	105.10%	11,188,458	-	11,188,458	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	3.669	0.004	3.660	0.004	6,651,249	6,666,893	106.90%	7,110,109	-	7,110,109	Government/ Agency
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	3.116	0.011	3.113	0.011	20,717,000	20,616,547	104.77%	21,705,292	-	21,705,292	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	4.218	0.004	4.209	0.004	5,000,000	5,030,424	105.81%	5,290,613	-	5,290,613	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	5.446	0.032	5.425	0.032	35,000,000	34,698,980	107.10%	37,485,438	-	37,485,438	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30%	5/16/2055	8.149	0.014	8.107	0.014	10,000,000	9,490,537	109.71%	10,970,910	-	10,970,910	Government/ Agency
GNR118	38378XST9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2044	1.044	0.004	1.044	0.004	22,526,158	22,813,175	101.23%	22,802,570	-	22,802,570	Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	5.407	0.018	5.387	0.018	20,000,000	20,091,495	106.02%	21,204,654	-	21,204,654	Government/ Agency
GNR122	38379KHR2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	7/16/2045	2.068	0.002	2.067	0.002	4,507,249	4,577,608	101.73%	4,585,152	-	4,585,152	Government/ Agency
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	7/16/2038	0.357	0.000	0.357	0.000	2,757,402	2,785,450	100.27%	2,764,914	-	2,764,914	Government/ Agency
GNR124	38378BUJ6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.73%	5/16/2042	1.003	0.000	1.003	0.000	1,296,483	1,298,515	100.22%	1,299,376	-	1,299,376	Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	7.492	0.015	7.454	0.015	11,545,000	11,597,661	107.95%	12,463,027	-	12,463,027	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.57%	9/16/2052	4.812	0.005	4.796	0.005	6,500,000	6,731,527	109.69%	7,129,575	-	7,129,575	Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	3.579	0.004	3.571	0.004	6,500,552	6,448,981	102.39%	6,655,997	-	6,655,997	Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	3.592	0.004	3.583	0.004	7,228,302	7,239,492	102.84%	7,433,252	-	7,433,252	Government/ Agency
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	1.648	0.001	1.648	0.001	2,381,225	2,419,340	101.17%	2,409,023	-	2,409,023	Government/ Agency
GNR130	38376G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	1.503	0.003	1.503	0.003	11,913,896	12,267,814	102.92%	12,261,629	-	12,261,629	Government/ Agency
GNR131	38376GA75	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.62%	11/16/2044	0.090	0.000	0.090	0.000	231,719	237,820	100.04%	231,804	-	231,804	Government/ Agency
GNR133	38376GBA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.46%	4/16/2051	1.031	0.000	1.031	0.000	1,989,178	2,053,887	102.06%	2,030,210	-	2,030,210	Government/ Agency
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	3.440	0.012	3.432	0.012	21,137,181	21,442,643	103.48%	21,872,611	-	21,872,611	Government/ Agency
GNR135	38379KU97	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2056	4.309	0.007	4.292	0.007	10,353,384	10,463,875	104.03%	10,771,094	-	10,771,094	Government/ Agency
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	2.800	0.008	2.797	0.008	16,528,345	16,720,064	102.37%	16,920,220	-	16,920,220	Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	5.430	0.009	5.400	0.009	10,202,584	10,188,635	103.76%	10,585,855	-	10,585,855	Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	4.788	0.012	4.765	0.012	15,313,015	15,460,706	104.73%	16,037,474	-	16,037,474	Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	4.617	0.009	4.597	0.009	11,795,377	11,840,889	103.80%	12,244,055	-	12,244,055	Government/ Agency
GNR140	38376GK74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.63%	9/16/2051	0.387	0.000	0.387	0.000	1,521,835	1,580,876	100.59%	1,530,861	-	1,530,861	Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	3.495	0.008	3.487	0.008	13,981,399	13,882,103	102.46%	14,325,653	-	14,325,653	Government/ Agency
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	3.133	0.003	3.128	0.003	6,822,179	6,784,730	102.08%	6,964,229	-	6,964,229	Government/ Agency
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	3.254	0.009	3.248	0.009	17,136,435	17,234,627	103.15%	17,676,771	-	17,676,771	Government/ Agency
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	3.229	0.007	3.223	0.007	13,794,955	13,862,247	102.86%	14,189,787	-	14,189,787	Government/ Agency
GNR145	38378BRL5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.43%	11/16/2038	0.229	0.000	0.229	0.000	1,917,538	1,924,391	100.04%	1,918,215	-	1,918,215	Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	3.283	0.003	3.277	0.003	5,502,753	5,492,435	101.80%	5,601,698	-	5,601,698	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	3.617	0.004	3.608	0.004	5,960,677	5,947,638	102.27%	6,095,784	-	6,095,784	Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	3.984	0.011	3.972	0.011	17,164,054	17,182,863	102.66%	17,620,803	-	17,620,803	Government/ Agency
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	4.679	0.009	4.657	0.009	12,336,712	12,340,157	103.01%	12,707,461	-	12,707,461	Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	4.680	0.018	4.658	0.018	23,787,933	23,534,031	102.83%	24,461,493	-	24,461,493	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	5.789	0.015	5.757	0.015	15,595,421	15,543,285	103.32%	16,112,875	-	16,112,875	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.885	0.036	5.856	0.036	37,243,566	36,600,101	104.14%	38,785,871	-	38,785,871	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	12.173	0.124	11.960	0.122	60,000,000	57,051,086	107.65%	64,588,062	-	64,588,062	Government/ Agency
GNR154	38376GW30	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	2/16/2041	0.150	0.000	0.150	0.000	1,147,835	1,145,870	100.07%	1,148,586	-	1,148,586	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	9.774	0.077	9.682	0.076	45,000,000	43,155,648	110.96%	49,929,759	-	49,929,759	Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	2.070	0.008	2.069	0.008	23,632,476	23,523,432	102.96%	24,331,026	-	24,331,026	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	3.410	0.013	3.403	0.013	22,891,565	22,570,476	103.82%	23,767,153	-	23,767,153	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	4.163	0.011	4.147	0.011	16,219,083	16,103,771	104.14%	16,890,797	-	16,890,797	Government/ Agency
GNR159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.291	0.008	3.284	0.008	14,921,777	14,964,584	104.11%	15,535,680	-	15,535,680	Government/ Agency
CLP046	64970MT74	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.95%	11/1/2043	0.081	0.000	0.081	0.000	4,190,000	4,190,000	100.14%	4,195,782	-	4,195,782	AA
CLP059	64966TCZ5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.78%	8/1/2026	3.634	0.007	3.625	0.007	12,500,000	12,500,457	101.89%	12,736,750	-	12,736,750	AA
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	8.346	0.002	8.234	0.002	1,305,000	1,305,000	102.15%	1,333,005	-	1,333,005	AA
CLP069	64972BXB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	11.223	0.002	10.919	0.002	1,190,000	1,190,000	102.26%	1,216,858	-	1,216,858	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	13.212	0.002	12.800	0.002	1,120,000	1,120,000	102.28%	1,145,491	-	1,145,491	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	14.516	0.001	14.012	0.001	455,000	455,000	102.19%	464,969	-	464,969	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	5.585	0.005	5.555	0.005	5,000,000	5,103,050	105.63%	5,281,300	-	5,281,300	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	10.046	0.008	9.831	0.008	5,000,000	5,000,000	103.60%	5,179,850	-	5,179,850	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	12.986	0.018	12.528	0.018	8,305,000	8,305,000	103.62%	8,605,558	-	8,605,558	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.438	0.125	15.623	0.118	45,000,000	45,000,000	103.51%	46,577,700	-	46,577,700	AA

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	9.878	0.007	9.687	0.007	4,405,000	4,405,000	102.84%	4,529,926	-	4,529,926	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	5.457	0.005	5.434	0.005	5,000,000	5,000,000	105.80%	5,289,850	-	5,289,850	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	4.948	0.008	4.930	0.008	9,845,000	9,842,348	100.56%	9,900,132	-	9,900,132	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	12.943	0.027	12.427	0.026	12,500,000	12,386,957	101.22%	12,652,900	-	12,652,900	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/15/2020	0.527	0.002	0.527	0.002	22,500,000	22,465,007	100.00%	22,500,000	-	22,500,000	AAA
CLP095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	2.444	0.009	2.442	0.009	24,136,908	24,136,908	99.28%	23,962,881	-	23,962,881	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	11.835	0.055	11.497	0.054	25,000,000	25,000,000	115.21%	28,803,000	-	28,803,000	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	14.655	0.037	14.041	0.035	15,000,000	15,000,209	103.28%	15,492,450	-	15,492,450	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	16.622	0.028	15.807	0.027	10,000,000	10,000,140	103.04%	10,304,200	-	10,304,200	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.097	0.031	17.126	0.029	10,000,000	10,000,140	103.48%	10,348,000	-	10,348,000	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.498	0.036	17.528	0.034	12,000,000	12,000,000	100.66%	12,079,680	-	12,079,680	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.217	0.066	19.076	0.063	20,000,000	20,000,000	101.00%	20,199,200	-	20,199,200	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.357	0.070	20.136	0.066	20,000,000	20,000,000	101.27%	20,253,600	-	20,253,600	AA
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	2.300	0.000	2.300	0.000	50,001	50,087	102.26%	357,104	13,519,999	13,877,103	AA
CLP106	55299AWR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	1.359	0.003	1.359	0.003	15,327,677	15,327,854	102.08%	15,949,543	14,512,323	30,461,866	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.232	0.030	20.944	0.028	8,340,000	8,344,684	100.07%	8,345,421	-	8,345,421	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	2.513	0.004	2.511	0.004	8,750,000	8,754,183	100.10%	8,758,313	-	8,758,313	AA
CPM022	999753627	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	5.40%	4/1/2047	0.003	0.000	0.003	0.000	7,792,441	7,794,680	99.91%	7,785,646	-	7,785,646	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.003	0.000	0.003	0.000	2,974,866	2,983,754	99.96%	2,973,537	-	2,973,537	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.003	0.000	0.003	0.000	902,664	912,488	99.99%	902,546	-	902,546	AA
CLM014	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	7/25/2039	13.072	0.006	12.686	0.006	2,851,609	2,726,163	109.91%	4,189,257	10,648,391	14,837,648	not rated
CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.50%	9/1/2021	1.268	0.000	1.268	0.000	1,493,254	1,322,250	100.20%	1,527,375	15,644,246	17,171,621	not rated
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	3.78%	12/19/2024	-0.023	0.000	4.317	0.001	2,154,223	2,085,335	98.82%	1,951,711	15,067,682	17,019,393	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	3.78%	12/19/2024	-0.023	0.000	4.317	0.007	9,641,241	9,310,128	98.82%	8,667,853	73,136,854	81,804,707	not rated
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	7.508	0.014	0.000	0.000	10,000,000	9,839,539	118.56%	11,856,033	-	11,856,033	Government/ Agency
TNT123	9128285M8	US Treasury	US Treasury	3.13%	11/15/2028	7.605	0.030	0.000	0.000	20,000,000	20,432,025	121.08%	24,216,978	-	24,216,978	Government/ Agency
TNT127	9128286B1	US Treasury	US Treasury	2.63%	2/15/2029	7.982	0.038	0.000	0.000	25,000,000	26,264,393	117.35%	29,336,730	-	29,336,730	Government/ Agency
TNT129	912828YB0	US Treasury	US Treasury	1.63%	8/15/2029	8.697	0.069	0.000	0.000	45,000,000	44,742,548	109.17%	49,124,435	-	49,124,435	Government/ Agency
TNT130	912810SJ8	US Treasury	US Treasury	2.25%	8/15/2049	23.321	0.116	0.000	0.000	25,000,000	26,186,697	123.71%	30,926,280	-	30,926,280	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	8.837	0.047	0.000	0.000	30,000,000	30,036,195	110.47%	33,140,643	-	33,140,643	Government/ Agency
TNT132	912828YX2	US Treasury	US Treasury	1.75%	12/31/2026	6.327	0.022	0.000	0.000	20,000,000	19,941,890	108.16%	21,632,792	-	21,632,792	Government/ Agency
TNT133	912810SL3	US Treasury	US Treasury	2.00%	2/15/2050	24.155	0.251	0.000	0.000	55,000,000	60,222,935	118.04%	64,919,360	-	64,919,360	Government/ Agency
TNT134	912828Z94	US Treasury	US Treasury	1.50%	2/15/2030	9.180	0.056	0.000	0.000	35,000,000	36,785,265	108.30%	37,904,048	-	37,904,048	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	(99,969)	-	(99,969)	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	150,062,938	150,062,938	100.00%	150,062,938	-	150,062,938	Government/ Agency

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