

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2020

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR							
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	4.61%	7/1/2033	0.566	0.000	4.075	0.001	815,288	817,274	104.88%	855,055	-	855,055	Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	3.61%	5/1/2033	0.971	0.000	3.922	0.000	328,505	329,371	104.88%	344,528	-	344,528	Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.27%	8/1/2033	0.576	0.000	4.009	0.000	333,314	333,056	104.88%	349,572	-	349,572	Government/ Agency
AFN012	31385KKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.40%	8/1/2033	0.697	0.000	4.289	0.000	673,096	672,361	104.88%	705,928	-	705,928	Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	3.12%	11/1/2033	0.423	0.000	4.190	0.001	1,186,569	1,186,986	102.85%	1,220,333	-	1,220,333	Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	4.22%	7/1/2033	0.589	0.000	4.194	0.000	185,920	185,293	103.81%	193,013	-	193,013	Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	3.48%	8/1/2033	0.485	0.000	3.876	0.000	135,883	135,691	103.36%	140,445	-	140,445	Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	0.42%	3/25/2037	1.642	0.000	4.701	0.000	202,123	200,461	99.47%	201,058	-	201,058	Government/ Agency
AFN021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	3.36%	4/1/2034	0.855	0.000	3.750	0.000	601,032	611,811	104.77%	629,695	-	629,695	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	3.68%	11/1/2034	0.526	0.000	4.027	0.000	384,841	391,987	104.88%	403,613	-	403,613	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.57%	4/25/2037	1.555	0.000	4.399	0.000	438,316	437,016	100.06%	438,589	-	438,589	Government/ Agency
AFN027	3136AATC3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.72%	3/25/2042	1.539	0.001	4.685	0.004	5,767,817	5,776,553	100.55%	5,799,462	-	5,799,462	Government/ Agency
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.67%	6/25/2042	1.709	0.002	5.235	0.005	6,295,002	6,300,072	100.38%	6,318,706	-	6,318,706	Government/ Agency
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	0.63%	10/25/2042	1.588	0.001	5.163	0.003	3,784,841	3,799,677	100.38%	3,799,089	-	3,799,089	Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.77%	10/25/2043	1.654	0.002	5.714	0.007	7,174,083	7,206,610	100.82%	7,232,708	-	7,232,708	Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	0.49%	6/25/2037	1.611	0.000	4.602	0.001	1,063,074	1,063,295	99.77%	1,060,595	-	1,060,595	Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	3.99%	10/1/2042	0.557	0.000	4.447	0.003	3,441,521	3,511,553	102.91%	3,541,708	-	3,541,708	Government/ Agency
AFN046	3140J7PY1	FNMA Single Family MBS	SINGLE FAMILY ARM	3.71%	2/1/2045	0.462	0.000	3.755	0.003	4,706,217	4,791,914	103.01%	4,847,961	-	4,847,961	Government/ Agency
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.72%	6/1/2033	0.640	0.000	4.242	0.000	102,360	102,211	104.88%	107,353	-	107,353	Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.20%	10/1/2033	0.688	0.000	4.184	0.000	290,235	288,631	104.88%	304,392	-	304,392	Government/ Agency
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.40%	7/1/2035	0.497	0.000	3.770	0.000	112,197	111,985	104.88%	117,670	-	117,670	Government/ Agency
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.48%	2/15/2036	1.119	0.000	2.953	0.000	635,464	635,464	99.90%	634,804	-	634,804	Government/ Agency
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.53%	4/15/2036	1.573	0.000	4.514	0.000	434,601	434,292	99.90%	434,155	-	434,155	Government/ Agency
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.68%	11/15/2040	1.558	0.001	4.530	0.004	4,842,473	4,820,589	100.39%	4,861,399	-	4,861,399	Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.53%	1/15/2043	1.664	0.001	5.555	0.003	3,408,323	3,412,523	99.84%	3,402,770	-	3,402,770	Government/ Agency
AFR018	3137GAP78	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.68%	10/15/2040	1.519	0.001	4.455	0.002	2,343,858	2,349,862	100.36%	2,352,297	-	2,352,297	Government/ Agency
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.58%	8/15/2043	1.686	0.001	5.232	0.003	3,737,678	3,735,998	100.02%	3,738,427	-	3,738,427	Government/ Agency
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.66%	10/15/2040	1.697	0.001	5.053	0.002	2,977,742	2,975,605	100.30%	2,986,757	-	2,986,757	Government/ Agency
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.68%	6/15/2044	1.465	0.001	4.531	0.004	5,502,719	5,524,605	100.37%	5,523,324	-	5,523,324	Government/ Agency
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.68%	12/15/2043	1.232	0.000	3.587	0.001	1,933,662	1,941,110	100.38%	1,940,960	-	1,940,960	Government/ Agency
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.85%	8/15/2037	1.585	0.001	4.504	0.002	3,023,784	3,054,744	101.01%	3,054,325	-	3,054,325	Government/ Agency
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.73%	11/15/2040	1.472	0.001	4.906	0.003	3,424,910	3,452,719	100.53%	3,442,996	-	3,442,996	Government/ Agency
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.51%	5/15/2037	1.638	0.000	4.760	0.000	76,344	76,327	99.83%	76,210	-	76,210	Government/ Agency
FRS296	3128MMCL5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	9/1/2020	0.165	0.000	0.165	0.000	7,505	7,505	100.49%	7,542	-	7,542	Government/ Agency
FRS317	3128PEK80	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	6.00%	7/1/2021	0.514	0.000	0.517	0.000	11,759	11,759	102.34%	12,034	-	12,034	Government/ Agency
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.736	0.000	0.745	0.000	70,479	70,448	102.58%	72,297	-	72,297	Government/ Agency
FRS344	3128MBGS0	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.797	0.000	0.807	0.000	22,275	22,273	102.83%	22,905	-	22,905	Government/ Agency
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.764	0.000	0.775	0.000	5,710	5,710	102.70%	5,865	-	5,865	Government/ Agency
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.583	0.000	1.703	0.000	34,606	34,644	105.89%	36,643	-	36,643	Government/ Agency
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.594	0.000	1.709	0.000	16,150	16,168	105.90%	17,102	-	17,102	Government/ Agency
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	1.545	0.000	1.654	0.000	9,720	9,730	105.89%	10,292	-	10,292	Government/ Agency
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.540	0.000	1.630	0.000	380,468	383,173	105.89%	402,868	-	402,868	Government/ Agency
FRS397	3128PSFN2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2020	0.141	0.000	0.139	0.000	719	698	100.21%	721	-	721	Government/ Agency
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.633	0.000	1.758	0.000	55,767	56,230	105.89%	59,050	-	59,050	Government/ Agency
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.542	0.000	1.674	0.000	26,019	26,219	105.89%	27,551	-	27,551	Government/ Agency
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.756	0.000	1.893	0.000	3,007	3,032	105.89%	3,187	-	3,187	Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.588	0.000	1.724	0.000	1,593	1,606	105.89%	1,687	-	1,687	Government/ Agency
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.438	0.000	1.541	0.000	4,966	5,003	105.89%	5,259	-	5,259	Government/ Agency
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.511	0.000	1.605	0.000	33,011	33,268	105.89%	34,954	-	34,954	Government/ Agency
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.700	0.000	1.851	0.000	107,692	108,575	105.98%	114,134	-	114,134	Government/ Agency
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.896	0.000	2.092	0.000	2,831	2,857	105.99%	3,001	-	3,001	Government/ Agency
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.936	0.000	2.159	0.000	28,218	28,477	105.98%	29,906	-	29,906	Government/ Agency
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.846	0.000	2.060	0.000	19,263	19,440	105.98%	20,415	-	20,415	Government/ Agency
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.854	0.000	2.079	0.000	92,321	93,242	105.98%	97,843	-	97,843	Government/ Agency

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							EFFECTIVE	CONTRIB	SPREAD	CONTRIB								
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FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.746	0.000	1.892	0.000	45,365	45,797	105.99%	48,082	-	48,082	Government/ Agency		
FRS417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.746	0.000	2.045	0.000	23,119	23,344	105.98%	24,502	-	24,502	Government/ Agency		
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.100	0.000	1.126	0.000	476,820	484,568	104.08%	496,295	-	496,295	Government/ Agency		
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.285	0.000	2.541	0.000	377,793	381,988	105.94%	400,242	-	400,242	Government/ Agency		
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.760	0.000	1.992	0.000	15,827	15,965	105.66%	16,723	-	16,723	Government/ Agency		
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	2.221	0.000	2.469	0.000	192,516	194,718	106.50%	205,038	-	205,038	Government/ Agency		
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.974	0.000	2.235	0.000	255,399	258,257	105.94%	270,575	-	270,575	Government/ Agency		
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.145	0.000	2.391	0.000	229,177	231,760	106.16%	243,296	-	243,296	Government/ Agency		
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	1.845	0.001	2.018	0.001	3,710,359	3,743,953	105.66%	3,920,390	-	3,920,390	Government/ Agency		
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.978	0.000	2.242	0.000	171,117	173,125	105.94%	181,285	-	181,285	Government/ Agency		
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	2.207	0.000	2.648	0.000	793,437	803,792	106.32%	843,558	-	843,558	Government/ Agency		
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.022	0.000	1.042	0.000	120,958	122,810	103.75%	125,498	-	125,498	Government/ Agency		
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.748	0.000	2.002	0.000	214,651	217,488	105.98%	227,490	-	227,490	Government/ Agency		
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.755	0.001	1.905	0.001	1,705,948	1,733,044	105.98%	1,807,986	-	1,807,986	Government/ Agency		
FSF654	31407CM53	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.073	0.000	0.073	0.000	516	516	100.11%	517	-	517	Government/ Agency		
FSF664	31407DPY5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	8/1/2020	0.113	0.000	0.113	0.000	3,737	3,737	100.11%	3,742	-	3,742	Government/ Agency		
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.585	0.000	1.744	0.000	495,830	496,500	105.86%	524,909	-	524,909	Government/ Agency		
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.561	0.000	1.681	0.000	999	1,000	105.86%	1,058	-	1,058	Government/ Agency		
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.727	0.000	1.840	0.000	18,061	18,092	105.86%	19,120	-	19,120	Government/ Agency		
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.698	0.000	1.806	0.000	12,053	12,069	105.86%	12,760	-	12,760	Government/ Agency		
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.668	0.000	1.787	0.000	43,968	44,027	105.86%	46,547	-	46,547	Government/ Agency		
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.529	0.000	1.669	0.000	30,805	30,840	105.86%	32,611	-	32,611	Government/ Agency		
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.633	0.000	1.740	0.000	23,518	23,547	105.86%	24,897	-	24,897	Government/ Agency		
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.718	0.000	1.821	0.000	770	770	105.86%	815	-	815	Government/ Agency		
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	1.527	0.000	1.607	0.000	2,265	2,267	105.86%	2,398	-	2,398	Government/ Agency		
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.765	0.000	1.893	0.000	14,108	14,124	105.86%	14,936	-	14,936	Government/ Agency		
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.596	0.000	1.726	0.000	748,559	749,608	105.86%	792,460	-	792,460	Government/ Agency		
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.688	0.000	1.777	0.000	726,587	728,593	105.57%	767,060	-	767,060	Government/ Agency		
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.673	0.000	1.812	0.000	725,782	728,621	105.75%	767,509	-	767,509	Government/ Agency		
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.543	0.000	1.683	0.000	527,291	529,429	105.30%	555,253	-	555,253	Government/ Agency		
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.538	0.000	1.643	0.000	11,420	11,453	105.12%	12,005	-	12,005	Government/ Agency		
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.711	0.000	1.815	0.000	274,375	275,218	105.74%	290,136	-	290,136	Government/ Agency		
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.733	0.000	1.869	0.000	6,453	6,473	105.91%	6,834	-	6,834	Government/ Agency		
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.730	0.000	1.830	0.000	166,751	166,892	105.75%	176,332	-	176,332	Government/ Agency		
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	1.397	0.000	1.491	0.000	183,193	184,011	104.65%	191,716	-	191,716	Government/ Agency		
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.916	0.000	2.185	0.000	212,375	214,943	105.73%	224,547	-	224,547	Government/ Agency		
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	1.483	0.000	1.574	0.000	62,058	62,556	105.86%	65,698	-	65,698	Government/ Agency		
FSF906	31416BQM3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.471	0.000	0.475	0.000	4	4	101.05%	4	-	4	Government/ Agency		
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.781	0.000	1.935	0.000	15,484	15,669	105.96%	16,407	-	16,407	Government/ Agency		
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.885	0.000	2.143	0.000	8,565	8,673	105.96%	9,076	-	9,076	Government/ Agency		
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.432	0.003	3.330	0.004	6,719,595	6,881,858	106.55%	7,159,547	-	7,159,547	Government/ Agency		
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.609	0.000	1.608	0.000	23,466	23,466	110.25%	25,870	-	25,870	Government/ Agency		
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	1.030	0.000	1.030	0.000	9,851	9,851	106.42%	10,483	-	10,483	Government/ Agency		
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	0.998	0.000	0.998	0.000	9,552	9,552	106.22%	10,146	-	10,146	Government/ Agency		
FRS057	31356NL85	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	3/1/2025	1.746	0.000	1.745	0.000	24,893	24,893	111.42%	27,736	-	27,736	Government/ Agency		
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	2.631	0.000	2.628	0.000	1,156	1,156	113.39%	1,311	-	1,311	Government/ Agency		
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	2.654	0.000	2.651	0.000	654	654	112.40%	735	-	735	Government/ Agency		
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.961	0.000	2.956	0.000	17,895	17,432	116.22%	20,798	-	20,798	Government/ Agency		
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	2.957	0.000	2.952	0.000	2,645	2,645	115.12%	3,045	-	3,045	Government/ Agency		
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.848	0.000	2.843	0.000	2,027	2,027	114.81%	2,327	-	2,327	Government/ Agency		
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	3.054	0.000	3.049	0.000	4,136	4,030	116.63%	4,824	-	4,824	Government/ Agency		
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	3.258	0.000	3.252	0.000	13,977	12,996	116.59%	16,295	-	16,295	Government/ Agency		
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	2.449	0.000	2.447	0.000	9,008	8,654	112.92%	10,172	-	10,172	Government/ Agency		
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.898	0.000	2.892	0.000	613	613	116.15%	712	-	712	Government/ Agency		

AFL-CIO Housing Investment Trust
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				EFFECTIVE	CONTRIB	SPREAD	CONTRIB									
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	2.562	0.000	2.557	0.000	17,024	16,827	115.26%	19,623	-	19,623	Government/ Agency
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	3.240	0.000	3.235	0.000	670	670	117.52%	788	-	788	Government/ Agency
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	3.236	0.000	3.231	0.000	669	669	117.69%	787	-	787	Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.604	0.000	2.601	0.000	293	293	114.81%	336	-	336	Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	3.231	0.000	3.227	0.000	12,576	12,579	115.34%	14,505	-	14,505	Government/ Agency
FRS208	31292HVVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.721	0.000	3.751	0.000	29	173	114.39%	34	-	34	Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	3.576	0.000	3.574	0.000	5,892	5,941	116.57%	6,868	-	6,868	Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	3.456	0.000	3.455	0.000	9,509	9,594	115.91%	11,022	-	11,022	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.814	0.000	3.824	0.000	135,504	136,813	117.95%	159,834	-	159,834	Government/ Agency
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.807	0.000	3.827	0.000	379,657	383,540	117.29%	445,309	-	445,309	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.888	0.000	3.901	0.000	4,907	4,949	118.00%	5,791	-	5,791	Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.933	0.000	3.954	0.000	656,180	662,456	118.06%	774,682	-	774,682	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.900	0.000	3.908	0.000	157,730	159,215	118.42%	186,776	-	186,776	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.935	0.000	3.940	0.000	245,542	248,209	118.64%	291,302	-	291,302	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.795	0.000	3.853	0.000	55,642	56,231	118.53%	65,954	-	65,954	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.850	0.000	3.884	0.000	20,557	20,752	118.26%	24,310	-	24,310	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.391	0.000	3.434	0.000	123,496	123,956	113.79%	140,523	-	140,523	Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.919	0.000	3.922	0.000	49,129	49,589	118.50%	58,220	-	58,220	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.974	0.000	3.973	0.000	34,301	34,670	118.79%	40,747	-	40,747	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.839	0.000	3.853	0.000	139,184	140,010	115.46%	160,697	-	160,697	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	3.676	0.000	3.694	0.000	303,588	306,857	117.23%	355,887	-	355,887	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.874	0.000	3.905	0.000	365,352	367,302	115.45%	421,783	-	421,783	Government/ Agency
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.521	0.000	3.548	0.000	187,411	188,413	114.19%	213,998	-	213,998	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.971	0.000	3.985	0.000	208,445	209,554	115.85%	241,481	-	241,481	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.160	0.000	3.254	0.000	293,036	294,604	113.30%	332,006	-	332,006	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.832	0.000	3.847	0.000	263,985	266,163	118.05%	311,630	-	311,630	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.738	0.000	3.757	0.000	281,138	283,446	117.59%	330,584	-	330,584	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.003	0.000	4.019	0.000	302,169	304,860	118.89%	359,263	-	359,263	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.956	0.000	3.975	0.000	437,960	441,844	118.57%	519,305	-	519,305	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.981	0.000	4.096	0.000	155,296	155,201	114.69%	178,112	-	178,112	Government/ Agency
FRS293	31297NBU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	0.636	0.000	0.652	0.000	13,982	14,100	102.52%	14,334	-	14,334	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.993	0.000	4.004	0.000	88,745	89,422	119.00%	105,608	-	105,608	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.982	0.000	3.993	0.000	137,581	138,754	118.66%	163,249	-	163,249	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.692	0.000	3.705	0.000	49,882	50,346	117.35%	58,537	-	58,537	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.912	0.000	4.129	0.000	49,118	47,996	115.05%	56,509	-	56,509	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	4.028	0.000	4.098	0.000	7,358	7,215	116.62%	8,581	-	8,581	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.986	0.000	4.103	0.000	377,904	374,230	116.82%	441,466	-	441,466	Government/ Agency
FRS320	3128KHS66	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.993	0.000	4.133	0.000	221,286	219,115	116.37%	257,521	-	257,521	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	4.249	0.000	4.301	0.000	71,577	70,249	115.50%	82,670	-	82,670	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	4.097	0.000	4.104	0.000	78,901	79,373	119.11%	93,983	-	93,983	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	4.172	0.000	4.249	0.000	381,953	374,822	115.08%	439,557	-	439,557	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	4.110	0.000	4.190	0.000	83,750	82,198	114.86%	96,194	-	96,194	Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	4.227	0.000	4.334	0.000	53,973	53,735	116.78%	63,028	-	63,028	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.189	0.000	4.195	0.000	136,923	135,637	116.81%	159,935	-	159,935	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.287	0.000	4.356	0.000	75,587	74,859	116.67%	88,185	-	88,185	Government/ Agency
FRS334	3128KLN37	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.625	0.000	3.865	0.000	77,745	76,992	116.88%	90,867	-	90,867	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.250	0.000	4.338	0.000	82,303	79,685	115.52%	95,075	-	95,075	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.135	0.000	4.326	0.000	300,689	291,196	114.71%	344,922	-	344,922	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.303	0.000	4.399	0.000	144,279	139,670	114.86%	165,724	-	165,724	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	4.175	0.000	4.341	0.000	132,071	127,904	115.51%	152,562	-	152,562	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	4.162	0.000	4.179	0.000	269,091	271,233	119.53%	321,640	-	321,640	Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.314	0.000	4.396	0.000	144,233	143,482	116.88%	168,585	-	168,585	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	4.283	0.000	4.333	0.000	365,794	367,917	119.64%	437,649	-	437,649	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	4.248	0.000	4.302	0.000	11,537	11,587	119.49%	13,785	-	13,785	Government/ Agency

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					EFFECTIVE		CONTRIB	SPREAD		CONTRIB								
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING		
FRS358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	4.133	0.000	4.351	0.000	237,534	233,223	117.31%	278,648	-	278,648	Government/ Agency		
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.873	0.000	4.267	0.000	34,036	33,722	115.16%	39,196	-	39,196	Government/ Agency		
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	4.198	0.000	4.489	0.000	509,212	511,380	114.51%	583,084	-	583,084	Government/ Agency		
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.231	0.000	4.645	0.000	192,792	193,155	109.82%	211,715	-	211,715	Government/ Agency		
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.882	0.000	3.981	0.000	4,339	4,493	119.43%	5,182	-	5,182	Government/ Agency		
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.764	0.000	4.229	0.000	13,951	13,956	111.95%	15,619	-	15,619	Government/ Agency		
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.137	0.000	4.498	0.001	633,284	633,693	111.95%	708,985	-	708,985	Government/ Agency		
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	3.635	0.001	4.251	0.001	1,164,095	1,177,484	114.26%	1,330,060	-	1,330,060	Government/ Agency		
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	3.724	0.000	4.514	0.000	468,749	474,067	109.96%	515,418	-	515,418	Government/ Agency		
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.260	0.000	4.836	0.000	201,770	204,059	109.96%	221,858	-	221,858	Government/ Agency		
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.447	0.001	4.200	0.001	1,447,226	1,465,405	111.92%	1,619,770	-	1,619,770	Government/ Agency		
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.699	0.000	4.131	0.000	317,499	326,602	112.88%	358,399	-	358,399	Government/ Agency		
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	3.531	0.002	4.987	0.003	3,872,363	3,898,358	109.13%	4,225,739	-	4,225,739	Government/ Agency		
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	3.999	0.000	4.785	0.000	26,799	27,407	109.96%	29,467	-	29,467	Government/ Agency		
FRS426	3128MJQJ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.371	0.003	4.905	0.004	5,077,646	5,138,048	109.06%	5,537,838	-	5,537,838	Government/ Agency		
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	3.280	0.001	4.733	0.002	2,417,338	2,445,647	109.13%	2,637,935	-	2,637,935	Government/ Agency		
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	3.876	0.004	5.322	0.005	5,853,107	5,927,458	107.05%	6,266,010	-	6,266,010	Government/ Agency		
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	3.749	0.006	5.367	0.008	8,955,566	9,048,165	107.05%	9,587,330	-	9,587,330	Government/ Agency		
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	3.722	0.000	5.378	0.001	754,723	768,181	107.05%	807,965	-	807,965	Government/ Agency		
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	3.800	0.003	5.407	0.004	4,590,846	4,723,233	107.05%	4,914,704	-	4,914,704	Government/ Agency		
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	3.818	0.005	5.517	0.007	7,143,532	7,345,675	107.05%	7,647,467	-	7,647,467	Government/ Agency		
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	4.108	0.003	5.573	0.004	4,470,049	4,598,412	107.05%	4,785,385	-	4,785,385	Government/ Agency		
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	4.681	0.004	5.627	0.005	5,345,312	5,487,950	107.65%	5,754,341	-	5,754,341	Government/ Agency		
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	1.647	0.001	4.175	0.003	3,491,342	3,619,171	108.94%	3,803,402	-	3,803,402	Government/ Agency		
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.418	0.004	4.915	0.006	7,447,915	7,672,688	109.06%	8,122,927	-	8,122,927	Government/ Agency		
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.273	0.004	4.776	0.006	6,714,631	6,966,041	109.06%	7,323,185	-	7,323,185	Government/ Agency		
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	3.086	0.003	4.876	0.005	5,677,359	5,840,645	109.06%	6,191,904	-	6,191,904	Government/ Agency		
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.951	0.002	4.383	0.002	2,402,025	2,494,380	111.95%	2,689,154	-	2,689,154	Government/ Agency		
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	2.919	0.000	4.152	0.001	960,133	998,598	111.17%	1,067,402	-	1,067,402	Government/ Agency		
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.691	0.001	4.621	0.001	1,097,719	1,142,165	111.95%	1,228,936	-	1,228,936	Government/ Agency		
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	4.280	0.000	4.387	0.000	581,883	604,089	111.48%	648,688	-	648,688	Government/ Agency		
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	4.032	0.000	4.075	0.000	423,044	438,674	110.79%	468,692	-	468,692	Government/ Agency		
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	3.521	0.001	4.313	0.002	2,092,287	2,192,108	111.92%	2,341,737	-	2,341,737	Government/ Agency		
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	3.977	0.002	4.455	0.002	2,636,248	2,758,588	111.95%	2,951,375	-	2,951,375	Government/ Agency		
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	3.983	0.002	4.446	0.002	2,145,097	2,243,770	111.95%	2,401,514	-	2,401,514	Government/ Agency		
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	4.093	0.001	4.330	0.001	1,173,095	1,227,348	111.95%	1,313,322	-	1,313,322	Government/ Agency		
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	2.955	0.000	4.212	0.000	474,871	497,714	111.17%	527,926	-	527,926	Government/ Agency		
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	3.624	0.000	4.319	0.000	358,515	375,513	111.89%	401,147	-	401,147	Government/ Agency		
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	3.066	0.001	4.216	0.001	1,108,778	1,161,772	111.73%	1,238,892	-	1,238,892	Government/ Agency		
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	1.734	0.001	3.727	0.003	4,093,825	4,305,513	109.95%	4,501,309	-	4,501,309	Government/ Agency		
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.986	0.001	4.491	0.001	853,243	892,707	111.95%	955,237	-	955,237	Government/ Agency		
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	3.033	0.000	4.295	0.001	748,630	784,018	111.89%	837,651	-	837,651	Government/ Agency		
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	2.199	0.000	3.688	0.001	1,237,212	1,299,517	110.17%	1,363,066	-	1,363,066	Government/ Agency		
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	3.918	0.002	5.584	0.003	2,981,475	2,924,454	106.99%	3,189,937	-	3,189,937	Government/ Agency		
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.041	0.001	4.405	0.002	2,535,575	2,571,197	107.69%	2,730,513	-	2,730,513	Government/ Agency		
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.516	0.001	4.711	0.001	1,703,961	1,727,937	107.69%	1,834,963	-	1,834,963	Government/ Agency		
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.007	0.000	4.439	0.001	1,296,857	1,315,067	107.69%	1,396,560	-	1,396,560	Government/ Agency		
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.155	0.000	4.695	0.000	483,219	490,092	107.69%	520,369	-	520,369	Government/ Agency		
FRS484	3128MJV56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.131	0.001	3.729	0.004	6,077,711	6,363,193	109.21%	6,637,228	-	6,637,228	Government/ Agency		
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.185	0.000	3.812	0.001	1,022,742	1,075,758	109.21%	1,116,896	-	1,116,896	Government/ Agency		
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.434	0.001	3.581	0.001	2,246,856	2,363,603	108.64%	2,441,064	-	2,441,064	Government/ Agency		
FRS488	3128MJVV7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	1.055	0.000	3.657	0.001	1,293,502	1,361,538	109.21%	1,412,582	-	1,412,582	Government/ Agency		
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	2.302	0.001	4.387	0.002	2,173,272	2,285,179	109.39%	2,377,420	-	2,377,420	Government/ Agency		
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	1.172	0.000	3.925	0.001	1,582,124	1,664,951	109.27%	1,728,764	-	1,728,764	Government/ Agency		

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 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
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	7/1/2044	1.127	0.001	3.835	0.002	2,950,097	3,103,905	109.33%	3,225,372	-	3,225,372	Government/ Agency
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	3/1/2045	0.863	0.001	3.498	0.003	5,332,199	5,622,238	109.21%	5,823,084	-	5,823,084	Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	12/1/2044	1.190	0.000	3.781	0.001	1,537,088	1,616,947	109.21%	1,678,593	-	1,678,593	Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.50%	1/1/2045	1.647	0.002	4.417	0.004	5,878,118	6,074,611	107.38%	6,311,665	-	6,311,665	Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.50%	2/1/2045	1.655	0.002	4.425	0.006	7,814,453	8,062,037	107.38%	8,390,816	-	8,390,816	Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	7/1/2044	0.415	0.000	3.586	0.001	1,891,589	1,989,474	109.27%	2,066,912	-	2,066,912	Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	11/1/2044	0.828	0.001	3.741	0.003	4,634,690	4,875,565	109.27%	5,064,258	-	5,064,258	Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	3/1/2045	1.205	0.000	3.775	0.001	1,281,759	1,348,956	109.21%	1,399,759	-	1,399,759	Government/ Agency
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.50%	7/1/2045	2.229	0.002	4.682	0.004	4,449,996	4,555,275	106.59%	4,743,270	-	4,743,270	Government/ Agency
FRS500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.50%	7/1/2045	1.667	0.001	4.325	0.003	4,517,583	4,593,597	107.06%	4,836,488	-	4,836,488	Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.50%	12/1/2044	1.830	0.000	3.739	0.000	383,404	408,353	109.55%	420,008	-	420,008	Government/ Agency
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.50%	10/1/2044	1.965	0.002	4.406	0.005	6,094,610	6,235,077	107.69%	6,563,170	-	6,563,170	Government/ Agency
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.50%	11/1/2044	0.621	0.000	3.074	0.001	1,850,676	1,970,858	109.54%	2,027,295	-	2,027,295	Government/ Agency
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.50%	8/1/2041	2.513	0.000	3.868	0.000	299,115	317,550	111.17%	332,534	-	332,534	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.50%	12/1/2044	1.573	0.000	3.336	0.000	438,740	467,359	108.54%	476,224	-	476,224	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.50%	11/1/2045	1.170	0.002	4.262	0.007	9,586,336	9,856,341	106.75%	10,233,097	-	10,233,097	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		2.50%	8/1/2046	3.069	0.005	5.846	0.009	9,561,482	9,685,985	104.55%	9,996,153	-	9,996,153	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		2.50%	4/1/2046	3.405	0.001	5.927	0.002	2,116,082	2,143,533	104.55%	2,212,281	-	2,212,281	Government/ Agency
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		2.50%	1/1/2043	4.525	0.002	5.860	0.003	2,673,659	2,707,045	105.51%	2,821,106	-	2,821,106	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.00%	7/1/2045	2.593	0.001	5.059	0.001	1,638,346	1,681,120	106.09%	1,738,050	-	1,738,050	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.00%	1/1/2045	2.597	0.001	4.925	0.001	1,754,643	1,800,639	106.21%	1,863,618	-	1,863,618	Government/ Agency
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.00%	9/1/2046	1.968	0.001	4.840	0.003	3,092,351	3,173,828	105.65%	3,267,013	-	3,267,013	Government/ Agency
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.00%	8/1/2045	2.518	0.002	4.961	0.004	4,346,729	4,460,752	106.09%	4,611,257	-	4,611,257	Government/ Agency
FRS515	3132WQQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.00%	9/1/2046	1.805	0.002	4.701	0.005	5,769,187	5,921,251	105.65%	6,095,041	-	6,095,041	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.50%	12/1/2045	1.341	0.003	4.205	0.010	14,132,904	14,436,176	106.75%	15,086,409	-	15,086,409	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.50%	5/1/2046	0.838	0.001	4.099	0.003	3,809,521	3,901,459	106.56%	4,059,395	-	4,059,395	Government/ Agency
FRS519	3132WGF0X	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.50%	9/1/2046	-0.978	-0.001	3.037	0.002	4,110,879	4,211,723	106.50%	4,377,950	-	4,377,950	Government/ Agency
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.50%	6/1/2046	0.472	0.001	3.941	0.011	16,311,321	16,704,221	106.56%	17,381,213	-	17,381,213	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	7/1/2046	-0.129	0.000	2.771	0.001	2,260,057	2,338,375	108.42%	2,450,374	-	2,450,374	Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	7/1/2045	0.792	0.000	3.833	0.001	1,404,863	1,454,672	108.95%	1,530,628	-	1,530,628	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.50%	4/1/2046	0.828	0.001	4.100	0.004	5,643,985	5,766,227	106.56%	6,014,185	-	6,014,185	Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.50%	6/1/2046	0.572	0.000	4.022	0.001	1,662,477	1,698,761	106.56%	1,771,522	-	1,771,522	Government/ Agency
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3.50%	10/1/2046	0.772	0.000	4.234	0.001	825,200	842,923	106.50%	878,810	-	878,810	Government/ Agency
FRS528	3132QQUH9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	6/1/2045	1.288	0.000	3.908	0.001	1,099,901	1,137,535	108.92%	1,198,064	-	1,198,064	Government/ Agency
FRS529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	1/1/2046	0.129	0.000	2.947	0.001	1,616,268	1,671,948	108.61%	1,755,403	-	1,755,403	Government/ Agency
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	3/1/2046	0.515	0.000	3.188	0.001	2,023,980	2,093,887	108.39%	2,193,784	-	2,193,784	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	1/1/2046	0.154	0.000	3.273	0.002	3,628,956	3,754,134	108.61%	3,941,351	-	3,941,351	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	6/1/2046	0.020	0.000	3.233	0.001	2,433,050	2,520,213	108.30%	2,634,893	-	2,634,893	Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	4/1/2046	0.822	0.000	3.182	0.001	1,456,539	1,508,718	108.39%	1,578,737	-	1,578,737	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	6/1/2046	0.264	0.000	3.140	0.001	1,858,220	1,924,836	108.30%	2,012,375	-	2,012,375	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	4/1/2046	0.804	0.000	3.648	0.001	2,354,206	2,438,397	108.30%	2,549,508	-	2,549,508	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	9/1/2044	1.136	0.002	3.949	0.007	10,324,028	10,757,536	109.27%	11,280,916	-	11,280,916	Government/ Agency
FRS537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	8/1/2045	0.542	0.001	3.480	0.008	12,504,516	12,998,307	108.92%	13,620,030	-	13,620,030	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	2/1/2046	0.310	0.000	3.354	0.001	2,105,234	2,180,149	108.61%	2,286,461	-	2,286,461	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	9/1/2046	0.175	0.000	3.146	0.001	2,497,462	2,586,720	108.30%	2,704,649	-	2,704,649	Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	12/1/2046	-0.226	0.000	3.510	0.002	2,546,643	2,637,643	108.14%	2,753,930	-	2,753,930	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	10/1/2046	-0.536	0.000	3.258	0.003	4,866,897	5,040,611	108.17%	5,264,565	-	5,264,565	Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	12/1/2046	-0.462	0.000	2.954	0.001	1,123,461	1,163,655	108.30%	1,216,662	-	1,216,662	Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	9/1/2045	0.537	0.002	3.194	0.010	18,624,068	19,411,941	108.95%	20,291,320	-	20,291,320	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	3/1/2046	0.135	0.000	3.288	0.000	12,842	13,412	108.30%	13,907	-	13,907	Government/ Agency
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	7/1/2046	-0.020	0.000	3.171	0.000	21,116	22,056	108.30%	22,868	-	22,868	Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	8/1/2047	-0.437	0.000	2.920	0.000	231,714	242,091	107.17%	248,330	-	248,330	Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	1/1/2046	0.074	0.000	3.414	0.000	364,456	380,618	108.64%	395,944	-	395,944	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4.00%	7/1/2047	-0.435	-0.001	2.908	0							

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								EFFECTIVE	CONTRIB	SPREAD	CONTRIB								
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING			
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.691	0.000	0.691	0.000	99	99	103.80%	102	-	102	Government/ Agency			
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.659	0.000	1.659	0.000	163	163	109.92%	179	-	179	Government/ Agency			
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.526	0.000	2.521	0.000	9,578	9,432	113.82%	10,903	-	10,903	Government/ Agency			
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.470	0.000	2.466	0.000	23,192	23,192	112.66%	26,129	-	26,129	Government/ Agency			
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	2.720	0.000	2.717	0.000	1,352	1,352	113.55%	1,535	-	1,535	Government/ Agency			
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	2.657	0.000	2.654	0.000	884	884	113.56%	1,004	-	1,004	Government/ Agency			
FSF187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.759	0.000	2.756	0.000	19,004	19,008	112.74%	21,425	-	21,425	Government/ Agency			
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.901	0.000	2.897	0.000	51,601	51,625	113.49%	58,560	-	58,560	Government/ Agency			
FSF191	31380FPS4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.694	0.000	0.712	0.000	4,756	4,756	102.72%	4,886	-	4,886	Government/ Agency			
FSF199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	2.711	0.000	2.705	0.000	29,769	29,523	109.29%	32,534	-	32,534	Government/ Agency			
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	2.797	0.000	2.790	0.000	57,412	56,961	109.47%	62,852	-	62,852	Government/ Agency			
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	2.576	0.000	2.571	0.000	28,582	28,293	108.86%	31,115	-	31,115	Government/ Agency			
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.551	0.000	1.551	0.000	15,734	15,767	108.98%	17,147	-	17,147	Government/ Agency			
FSF217	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	2.081	0.000	2.079	0.000	55,654	55,812	110.70%	61,610	-	61,610	Government/ Agency			
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	1.071	0.000	1.071	0.000	20,360	20,360	105.44%	21,468	-	21,468	Government/ Agency			
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.946	0.000	2.938	0.000	7,471	7,092	117.44%	8,774	-	8,774	Government/ Agency			
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	3.183	0.000	3.178	0.000	7,324	7,038	116.77%	8,553	-	8,553	Government/ Agency			
FSF243	31384NU73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/1/2030	0.113	0.000	0.113	0.000	604	604	100.16%	605	-	605	Government/ Agency			
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.229	0.000	3.227	0.000	238	238	115.90%	275	-	275	Government/ Agency			
FSF264	31371J3V2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.949	0.000	2.943	0.000	215	215	116.22%	250	-	250	Government/ Agency			
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.166	0.000	3.153	0.000	919	919	117.75%	1,082	-	1,082	Government/ Agency			
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.413	0.000	3.409	0.000	57,145	57,235	117.23%	66,989	-	66,989	Government/ Agency			
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	3.065	0.000	3.063	0.000	120,812	121,017	115.66%	139,735	-	139,735	Government/ Agency			
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	1.914	0.000	1.935	0.000	36,547	37,001	111.77%	40,850	-	40,850	Government/ Agency			
FSF290	31387RBP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	7/1/2031	3.099	0.000	3.090	0.000	22,161	22,356	117.60%	26,062	-	26,062	Government/ Agency			
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	3.241	0.000	3.231	0.000	27,042	27,096	117.72%	31,833	-	31,833	Government/ Agency			
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	3.633	0.000	3.632	0.000	23,884	23,919	117.71%	28,113	-	28,113	Government/ Agency			
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	3.385	0.000	3.383	0.000	14,157	14,126	115.49%	16,350	-	16,350	Government/ Agency			
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	3.311	0.000	3.300	0.000	65,993	66,149	118.18%	77,993	-	77,993	Government/ Agency			
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	3.444	0.000	3.442	0.000	379	379	117.02%	444	-	444	Government/ Agency			
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	3.330	0.000	3.326	0.000	9,454	9,465	116.67%	11,031	-	11,031	Government/ Agency			
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.480	0.000	1.484	0.000	3,108	3,107	107.97%	3,356	-	3,356	Government/ Agency			
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.441	0.000	3.439	0.000	82,416	82,742	117.32%	96,693	-	96,693	Government/ Agency			
FSF327	31390FSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.420	0.000	3.408	0.000	55,864	55,912	118.61%	66,263	-	66,263	Government/ Agency			
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	3.344	0.000	3.340	0.000	24,344	24,579	117.11%	28,509	-	28,509	Government/ Agency			
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	3.591	0.000	3.594	0.000	2,051	2,067	116.04%	2,381	-	2,381	Government/ Agency			
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.528	0.000	2.523	0.000	30,167	30,167	111.40%	33,605	-	33,605	Government/ Agency			
FSF415	31401NX22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.545	0.000	3.540	0.000	254,766	256,614	110.26%	280,912	-	280,912	Government/ Agency			
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.873	0.000	3.880	0.000	140,625	140,668	115.43%	162,324	-	162,324	Government/ Agency			
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.759	0.000	3.821	0.000	93,247	93,669	114.50%	106,771	-	106,771	Government/ Agency			
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	3.859	0.000	3.944	0.000	72,888	73,213	115.04%	83,850	-	83,850	Government/ Agency			
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.881	0.000	3.914	0.000	167,671	168,711	118.53%	198,736	-	198,736	Government/ Agency			
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.610	0.000	3.639	0.000	62,334	62,238	114.15%	71,154	-	71,154	Government/ Agency			
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.692	0.000	3.741	0.000	355,821	353,479	113.51%	403,896	-	403,896	Government/ Agency			
FSF565	31405PA77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.574	0.000	3.593	0.000	138,281	138,805	114.16%	157,857	-	157,857	Government/ Agency			
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.977	0.000	3.984	0.000	164,894	165,532	115.67%	190,740	-	190,740	Government/ Agency			
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.854	0.000	3.882	0.000	85,288	85,587	115.13%	98,195	-	98,195	Government/ Agency			
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.845	0.000	3.866	0.000	98,123	98,451	115.33%	113,162	-	113,162	Government/ Agency			
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.715	0.000	3.741	0.000	306,298	307,066	114.56%	350,905	-	350,905	Government/ Agency			
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.991	0.000	3.997	0.000	117,158	117,449	115.73%	135,590	-	135,590	Government/ Agency			
FSF580	31405QN22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.347	0.000	3.421	0.000	165,876	167,639	115.75%	192,002	-	192,002	Government/ Agency			
FSF581	31405ORG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.860	0.000	3.904	0.000	315,948	319,084	118.35%	373,930	-	373,930	Government/ Agency			
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	4.033	0.000	4.043	0.000	106,752	107,119	115.95%	123,775	-	123,775	Government/ Agency			
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	3.598	0.000	3.616	0.000	62,920	63,499	116.30%	73,175	-	73,175	Government/ Agency			

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						DURATION	EFF DUR ¹	DURATION	SPRD DUR							
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.045	0.000	4.059	0.000	230,056	231,654	118.89%	273,519	-	273,519	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	3.819	0.000	3.835	0.000	10,551	10,628	117.78%	12,427	-	12,427	Government/ Agency
FSF643	31406NKE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2035	3.959	0.000	4.000	0.000	318,804	319,700	116.03%	369,922	-	369,922	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	4.099	0.000	4.198	0.000	126,932	126,925	114.86%	145,790	-	145,790	Government/ Agency
FSF645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	4.085	0.000	4.133	0.000	211,178	211,084	115.05%	242,954	-	242,954	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	4.087	0.000	4.207	0.000	316,856	317,317	116.10%	367,879	-	367,879	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	4.037	0.000	4.083	0.000	162,165	162,312	115.70%	187,632	-	187,632	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.783	0.000	3.946	0.000	66,585	66,955	118.60%	78,971	-	78,971	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	4.009	0.000	4.022	0.000	79,533	79,986	118.95%	94,604	-	94,604	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	4.043	0.000	4.084	0.000	71,451	71,550	116.22%	83,043	-	83,043	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.071	0.000	4.101	0.000	91,247	91,851	118.71%	108,315	-	108,315	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.840	0.000	3.864	0.000	34,490	34,485	117.96%	40,683	-	40,683	Government/ Agency
FSF677	31407VYN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	3.646	0.000	3.808	0.000	243,795	243,878	119.17%	290,520	-	290,520	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.038	0.000	4.058	0.000	428,465	428,557	118.77%	508,880	-	508,880	Government/ Agency
FSF681	31408BXD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.029	0.000	4.063	0.000	163,233	163,438	119.46%	194,999	-	194,999	Government/ Agency
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	4.083	0.000	4.100	0.000	139,945	140,238	119.46%	167,180	-	167,180	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	4.075	0.000	4.145	0.000	50,071	49,704	115.92%	58,042	-	58,042	Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	4.129	0.000	4.190	0.000	49,429	49,054	115.86%	57,270	-	57,270	Government/ Agency
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.785	0.000	3.846	0.000	36,440	36,173	115.41%	42,056	-	42,056	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.005	0.000	4.083	0.000	297,396	297,526	118.83%	353,403	-	353,403	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.796	0.000	3.829	0.000	261,852	261,984	117.96%	308,886	-	308,886	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.929	0.000	3.968	0.000	142,389	140,257	115.86%	164,975	-	164,975	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	4.104	0.000	4.144	0.000	312,459	307,811	116.61%	364,346	-	364,346	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	4.030	0.000	4.135	0.000	117,675	115,826	116.00%	136,509	-	136,509	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	4.250	0.000	4.283	0.000	75,376	75,527	118.76%	89,514	-	89,514	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	4.039	0.000	4.083	0.000	37,177	37,232	118.72%	44,137	-	44,137	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.284	0.000	4.401	0.000	108,880	107,043	114.77%	124,956	-	124,956	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	4.121	0.000	4.213	0.000	238,506	238,804	119.24%	284,402	-	284,402	Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.271	0.000	4.388	0.000	77,149	75,641	115.48%	89,091	-	89,091	Government/ Agency
FSF754	31411WV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	4.063	0.000	4.147	0.000	1,012	1,017	115.79%	1,171	-	1,171	Government/ Agency
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	4.162	0.000	4.322	0.000	612	615	116.85%	715	-	715	Government/ Agency
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	4.153	0.000	4.330	0.000	15,724	15,807	116.61%	18,335	-	18,335	Government/ Agency
FSF759	31413UZA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.233	0.000	4.274	0.000	7,735	7,776	117.26%	9,071	-	9,071	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	4.205	0.000	4.303	0.000	321	322	116.68%	374	-	374	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	4.131	0.000	4.181	0.000	12,749	12,816	116.19%	14,814	-	14,814	Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.178	0.000	4.271	0.000	7,438	7,477	116.90%	8,695	-	8,695	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	4.153	0.000	4.326	0.000	17,051	17,141	116.78%	19,913	-	19,913	Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.210	0.000	4.327	0.000	13,762	13,836	116.53%	16,036	-	16,036	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.295	0.000	4.411	0.000	164,308	165,207	116.87%	192,022	-	192,022	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	4.338	0.000	4.424	0.000	90,050	90,088	117.13%	105,480	-	105,480	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	4.144	0.000	4.406	0.000	47,971	47,388	115.08%	55,206	-	55,206	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.978	0.000	4.380	0.000	30,458	30,580	111.56%	33,978	-	33,978	Government/ Agency
FSF791	31414TE56	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2038	3.213	0.000	3.713	0.000	298,188	303,994	117.25%	349,626	-	349,626	Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	4.021	0.000	4.079	0.000	301,843	307,776	116.62%	352,023	-	352,023	Government/ Agency
FSF794	31415ME78	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	4.126	0.000	4.206	0.000	5,667	5,774	117.07%	6,634	-	6,634	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	4.129	0.000	4.245	0.000	44,558	45,703	119.43%	53,214	-	53,214	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	4.148	0.000	4.181	0.000	287,021	296,718	118.31%	339,577	-	339,577	Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.269	0.000	4.606	0.000	124,889	125,172	111.98%	139,849	-	139,849	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.193	0.001	4.520	0.001	731,260	732,931	111.98%	818,859	-	818,859	Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.277	0.001	4.619	0.001	1,413,163	1,418,913	111.98%	1,582,450	-	1,582,450	Government/ Agency
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.103	0.002	4.454	0.002	2,501,326	2,510,066	112.10%	2,804,093	-	2,804,093	Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	4.126	0.000	4.546	0.001	650,342	663,145	114.34%	743,593	-	743,593	Government/ Agency
FSF816	31416AAV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	4.142	0.000	4.405	0.000	42,953	43,790	114.99%	49,393	-	49,393	Government/ Agency
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.264	0.000	4.178	0.000	125,251	127,777	114.34%	143,211	-	143,211	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2020

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								EFFECTIVE	CONTRIB	SPREAD	CONTRIB								
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING			
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	4.055	0.000	4.350	0.000	266,519	270,462	111.64%	297,548	-	297,548	Government/ Agency			
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.426	0.001	4.243	0.001	1,679,140	1,714,239	111.89%	1,878,714	-	1,878,714	Government/ Agency			
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.763	0.001	4.408	0.002	2,053,185	2,136,508	114.21%	2,345,020	-	2,345,020	Government/ Agency			
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.541	0.000	4.345	0.000	269,604	275,252	111.89%	301,648	-	301,648	Government/ Agency			
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.026	0.000	4.643	0.000	246	251	109.83%	271	-	271	Government/ Agency			
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.112	0.000	4.451	0.000	364,818	370,236	109.93%	401,033	-	401,033	Government/ Agency			
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.209	0.002	4.839	0.002	2,517,854	2,556,562	110.11%	2,772,519	-	2,772,519	Government/ Agency			
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.587	0.001	4.633	0.002	2,160,058	2,193,318	109.93%	2,374,484	-	2,374,484	Government/ Agency			
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	3.613	0.000	4.279	0.000	331,048	336,436	111.89%	370,395	-	370,395	Government/ Agency			
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.282	0.003	4.870	0.004	4,106,007	4,095,742	109.93%	4,513,605	-	4,513,605	Government/ Agency			
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	3.504	0.000	4.309	0.000	359,271	365,110	111.92%	402,085	-	402,085	Government/ Agency			
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	3.967	0.000	4.450	0.000	212,402	215,817	111.92%	237,713	-	237,713	Government/ Agency			
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.346	0.000	4.220	0.000	285,342	290,038	111.89%	319,256	-	319,256	Government/ Agency			
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	3.356	0.001	4.296	0.002	2,104,387	2,168,323	114.21%	2,403,500	-	2,403,500	Government/ Agency			
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.450	0.001	4.392	0.001	861,352	886,169	114.12%	982,976	-	982,976	Government/ Agency			
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	3.985	0.001	4.625	0.001	1,417,923	1,456,528	114.12%	1,618,135	-	1,618,135	Government/ Agency			
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	3.141	0.001	4.073	0.001	1,454,706	1,499,816	114.06%	1,659,202	-	1,659,202	Government/ Agency			
FSF853	3138ABG83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	3.727	0.000	4.686	0.000	241,617	242,715	109.93%	265,602	-	265,602	Government/ Agency			
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.715	0.001	5.057	0.001	1,553,318	1,576,347	109.03%	1,693,578	-	1,693,578	Government/ Agency			
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.707	0.001	5.039	0.001	1,586,268	1,609,786	109.03%	1,729,503	-	1,729,503	Government/ Agency			
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.415	0.000	4.824	0.000	301,536	306,102	109.03%	328,764	-	328,764	Government/ Agency			
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	3.524	0.001	4.943	0.001	1,083,940	1,100,147	109.09%	1,182,494	-	1,182,494	Government/ Agency			
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	3.630	0.001	5.051	0.001	1,490,917	1,517,584	109.03%	1,625,542	-	1,625,542	Government/ Agency			
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	3.951	0.000	5.298	0.000	132,654	135,079	107.02%	141,973	-	141,973	Government/ Agency			
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	3.972	0.000	5.318	0.001	617,819	628,162	107.02%	661,221	-	661,221	Government/ Agency			
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	3.250	0.003	4.922	0.004	4,701,105	4,838,837	108.97%	5,122,662	-	5,122,662	Government/ Agency			
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	3.807	0.001	5.373	0.001	1,174,770	1,203,597	107.02%	1,257,296	-	1,257,296	Government/ Agency			
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.789	0.001	5.336	0.001	819,616	839,705	107.02%	877,193	-	877,193	Government/ Agency			
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	4.003	0.001	5.413	0.001	827,698	847,868	107.02%	885,843	-	885,843	Government/ Agency			
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.982	0.001	5.331	0.001	1,116,718	1,143,990	107.02%	1,195,167	-	1,195,167	Government/ Agency			
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.937	0.001	5.263	0.001	826,421	846,818	107.02%	884,477	-	884,477	Government/ Agency			
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.500	0.000	5.076	0.001	760,699	779,352	107.02%	814,138	-	814,138	Government/ Agency			
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	3.819	0.001	5.366	0.001	988,232	1,012,441	107.02%	1,057,654	-	1,057,654	Government/ Agency			
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	4.084	0.000	5.259	0.000	547,589	560,932	107.02%	586,057	-	586,057	Government/ Agency			
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	3.937	0.000	5.329	0.000	381,566	390,910	107.02%	408,370	-	408,370	Government/ Agency			
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	4.203	0.001	5.660	0.001	1,128,012	1,156,265	107.02%	1,207,254	-	1,207,254	Government/ Agency			
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	3.208	0.003	5.080	0.005	5,630,308	5,822,242	108.97%	6,135,189	-	6,135,189	Government/ Agency			
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	2.940	0.000	4.756	0.000	220,973	228,674	108.97%	240,788	-	240,788	Government/ Agency			
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	3.146	0.004	4.942	0.006	6,879,710	7,093,644	108.97%	7,496,627	-	7,496,627	Government/ Agency			
FSF884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	3.233	0.000	4.832	0.000	61,170	63,653	108.97%	66,656	-	66,656	Government/ Agency			
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	3.307	0.000	4.936	0.000	71,017	73,864	109.03%	77,430	-	77,430	Government/ Agency			
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	3.191	0.000	4.986	0.000	123,357	128,345	108.97%	134,418	-	134,418	Government/ Agency			
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	3.429	0.000	5.123	0.000	538,988	558,939	108.97%	587,321	-	587,321	Government/ Agency			
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	2.963	0.003	4.191	0.004	5,141,378	5,383,986	111.48%	5,731,571	-	5,731,571	Government/ Agency			
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.587	0.003	4.334	0.003	4,371,707	4,580,512	111.92%	4,892,674	-	4,892,674	Government/ Agency			
FSF923	3138XOC55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	1.723	0.000	3.525	0.000	255,973	269,338	110.26%	282,238	-	282,238	Government/ Agency			
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	3.814	0.000	4.406	0.000	509,005	533,300	111.92%	569,662	-	569,662	Government/ Agency			
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.150	0.000	4.554	0.000	476,397	499,361	111.92%	533,169	-	533,169	Government/ Agency			
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.844	0.001	4.470	0.001	1,838,231	1,928,234	111.92%	2,057,289	-	2,057,289	Government/ Agency			
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	0.542	0.001	3.759	0.004	6,729,991	7,048,978	109.30%	7,356,006	-	7,356,006	Government/ Agency			
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.285	0.000	4.098	0.000	541,357	570,102	108.61%	587,991	-	587,991	Government/ Agency			
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.035	0.000	4.017	0.001	1,409,144	1,484,150	108.61%	1,530,533	-	1,530,533	Government/ Agency			
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.209	0.001	4.339	0.002	2,201,097	2,318,120	108.61%	2,390,708	-	2,390,708	Government/ Agency			
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	1.628	0.003	4.375	0.007	9,072,969	9,422,710	107.34%	9,739,125	-	9,739,125	Government/ Agency			

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2020

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				EFFECTIVE	CONTRIB	SPREAD	CONTRIB									
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	2.577	0.002	4.798	0.004	4,237,361	4,373,700	106.33%	4,505,441	-	4,505,441	Government/ Agency
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	3.050	0.001	4.340	0.001	950,267	1,008,396	110.14%	1,046,581	-	1,046,581	Government/ Agency
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	1.000	0.000	3.485	0.001	1,614,335	1,713,629	109.92%	1,774,425	-	1,774,425	Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	2.508	0.004	5.235	0.009	9,874,343	10,241,486	109.22%	10,784,481	-	10,784,481	Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.818	0.002	5.050	0.006	6,767,079	7,019,335	108.30%	7,328,959	-	7,328,959	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.273	0.003	5.204	0.006	7,302,821	7,533,494	105.81%	7,726,836	-	7,726,836	Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	1.953	0.001	4.923	0.003	3,268,522	3,371,618	105.81%	3,458,298	-	3,458,298	Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.731	0.007	5.103	0.013	14,957,648	15,438,602	105.81%	15,826,116	-	15,826,116	Government/ Agency
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	-0.419	-0.001	3.513	0.004	7,175,871	7,489,269	108.11%	7,758,147	-	7,758,147	Government/ Agency
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	0.718	0.000	3.151	0.002	3,673,717	3,833,962	108.58%	3,989,036	-	3,989,036	Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	0.654	0.001	3.368	0.007	11,434,915	11,800,288	108.90%	12,452,120	-	12,452,120	Government/ Agency
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.465	0.001	4.520	0.003	4,483,631	4,538,739	106.72%	4,784,806	-	4,784,806	Government/ Agency
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	-0.663	-0.002	3.253	0.007	13,283,650	13,844,119	108.27%	14,382,289	-	14,382,289	Government/ Agency
FSF947	3140FNLJ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.143	0.003	4.096	0.009	12,978,417	13,200,949	105.89%	13,742,727	-	13,742,727	Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	0.966	0.001	4.293	0.003	3,908,362	3,979,136	106.47%	4,161,124	-	4,161,124	Government/ Agency
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.040	0.001	4.528	0.005	6,356,921	6,471,950	106.47%	6,768,036	-	6,768,036	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.437	0.001	4.686	0.002	2,451,723	2,496,169	106.47%	2,610,281	-	2,610,281	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	0.856	0.001	3.998	0.003	3,913,481	3,985,193	106.31%	4,160,459	-	4,160,459	Government/ Agency
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	1.093	0.001	4.014	0.004	5,515,944	5,584,869	107.03%	5,903,698	-	5,903,698	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.535	0.000	4.640	0.001	1,490,776	1,508,821	107.03%	1,595,573	-	1,595,573	Government/ Agency
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	0.629	0.001	4.088	0.004	5,035,590	5,179,345	106.15%	5,345,516	-	5,345,516	Government/ Agency
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	0.607	0.000	4.001	0.002	3,157,923	3,240,553	106.31%	3,357,218	-	3,357,218	Government/ Agency
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	0.709	0.000	3.952	0.002	3,079,656	3,160,131	106.31%	3,274,011	-	3,274,011	Government/ Agency
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	0.270	0.000	3.447	0.005	8,395,280	8,617,322	106.31%	8,925,102	-	8,925,102	Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	1.050	0.001	2.879	0.003	5,234,328	5,386,544	106.15%	5,556,485	-	5,556,485	Government/ Agency
FSF959	3140FYQ27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.130	0.001	4.494	0.002	3,143,184	3,232,296	106.31%	3,341,549	-	3,341,549	Government/ Agency
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	0.363	0.000	3.965	0.002	2,376,846	2,444,658	106.31%	2,526,847	-	2,526,847	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	-0.192	0.000	3.423	0.007	11,024,854	11,555,192	108.27%	11,936,677	-	11,936,677	Government/ Agency
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	0.158	0.000	3.318	0.006	11,193,879	11,730,122	107.80%	12,067,210	-	12,067,210	Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	0.953	0.001	4.119	0.002	3,269,425	3,351,036	106.47%	3,480,866	-	3,480,866	Government/ Agency
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	0.152	0.000	3.489	0.002	3,021,692	3,097,247	106.47%	3,217,111	-	3,217,111	Government/ Agency
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	0.969	0.001	3.986	0.002	3,021,455	3,096,968	106.53%	3,218,747	-	3,218,747	Government/ Agency
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	0.770	0.000	3.794	0.002	2,751,100	2,819,701	106.47%	2,929,019	-	2,929,019	Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	0.583	0.001	4.037	0.004	6,464,902	6,625,027	106.31%	6,872,899	-	6,872,899	Government/ Agency
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	-0.414	-0.001	2.970	0.006	11,849,785	12,232,011	107.49%	12,737,258	-	12,737,258	Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	0.594	0.001	3.930	0.009	14,202,088	14,318,886	105.97%	15,049,555	-	15,049,555	Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	1.375	0.000	3.340	0.001	1,657,478	1,714,551	108.48%	1,798,020	-	1,798,020	Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	-0.823	0.000	2.159	0.000	873,123	903,380	108.20%	944,701	-	944,701	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	-1.132	-0.001	2.406	0.003	7,441,475	7,698,596	108.39%	8,065,482	-	8,065,482	Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.904	0.000	2.090	0.001	1,493,106	1,544,918	107.96%	1,611,965	-	1,611,965	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.674	-0.001	2.177	0.004	9,348,200	9,691,756	107.96%	10,092,366	-	10,092,366	Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.702	-0.001	2.073	0.004	11,869,316	12,279,422	108.20%	12,842,366	-	12,842,366	Government/ Agency
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	-0.958	0.000	2.061	0.000	173,118	179,101	107.98%	186,931	-	186,931	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	-0.743	0.000	2.274	0.000	445,867	461,244	108.20%	482,420	-	482,420	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	-0.449	-0.001	2.572	0.005	11,822,710	11,821,847	106.83%	12,630,569	-	12,630,569	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	-0.689	0.000	2.113	0.001	2,769,812	2,864,575	107.95%	2,989,957	-	2,989,957	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	-0.815	-0.001	1.991	0.003	9,125,467	9,437,327	107.95%	9,851,332	-	9,851,332	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	0.621	0.001	2.958	0.003	6,193,824	6,348,760	105.47%	6,532,452	-	6,532,452	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	2.761	0.000	5.001	0.000	244,688	248,391	105.42%	257,962	-	257,962	Government/ Agency
FSF984	3133A0FB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	1.257	0.005	4.638	0.020	24,799,679	25,279,705	105.84%	26,247,343	-	26,247,343	Government/ Agency
FSF985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	2.783	0.011	4.403	0.017	22,412,500	23,886,707	106.30%	23,825,191	-	23,825,191	Government/ Agency
FSF986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	4.463	0.020	6.509	0.029	26,672,723	27,768,216	103.77%	27,677,370	-	27,677,370	Government/ Agency
FSF987	3140X6R52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	2.643	0.011	5.244	0.021	23,596,213	24,866,353	105.39%	24,867,442	-	24,867,442	Government/ Agency
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.585	0.000	1.585	0.000	2,419	2,419	110.25%	2,667	-	2,667	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR							
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.692	0.000	1.691	0.000	2,076	2,076	110.42%	2,293	-	2,293	Government/ Agency
GSF044	36225AF54	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2021	0.165	0.000	0.165	0.000	164	164	100.86%	165	-	165	Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.606	0.000	0.606	0.000	9,672	9,674	103.68%	10,028	-	10,028	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	2.084	0.000	2.082	0.000	3,306	3,306	110.91%	3,667	-	3,667	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	2.056	0.000	2.055	0.000	17,323	17,343	110.77%	19,189	-	19,189	Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.806	0.000	0.806	0.000	3,460	3,458	105.23%	3,641	-	3,641	Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.606	0.000	0.606	0.000	22,108	22,110	103.68%	22,921	-	22,921	Government/ Agency
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.742	0.000	0.742	0.000	10,834	10,839	104.58%	11,331	-	11,331	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	2.144	0.000	2.142	0.000	28,192	27,902	110.33%	31,103	-	31,103	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	2.553	0.000	2.549	0.000	19,253	19,276	113.65%	21,882	-	21,882	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	2.461	0.000	2.458	0.000	112,638	112,899	113.07%	127,357	-	127,357	Government/ Agency
GSF089	36206MDT1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2026	2.070	0.000	2.067	0.000	8,092	8,133	111.82%	9,048	-	9,048	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.941	0.000	1.939	0.000	19,684	19,751	111.15%	21,879	-	21,879	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.197	0.000	2.195	0.000	37,320	37,415	111.82%	41,732	-	41,732	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	1.959	0.000	1.958	0.000	28,124	28,214	111.02%	31,223	-	31,223	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	2.343	0.000	2.340	0.000	33,615	33,827	112.58%	37,844	-	37,844	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	2.212	0.000	2.209	0.000	4,661	4,661	111.95%	5,218	-	5,218	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	2.164	0.000	2.161	0.000	2,638	2,647	112.46%	2,966	-	2,966	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.050	0.000	2.048	0.000	2,404	2,424	111.82%	2,688	-	2,688	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.895	0.000	1.893	0.000	7,953	8,010	110.88%	8,818	-	8,818	Government/ Agency
GSF102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	2.535	0.000	2.531	0.000	6,142	6,196	113.54%	6,973	-	6,973	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.207	0.000	2.209	0.000	22,761	22,898	111.56%	25,391	-	25,391	Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.660	0.000	2.655	0.000	60,978	61,530	114.41%	69,766	-	69,766	Government/ Agency
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.355	0.000	2.350	0.000	4,150	4,198	113.98%	4,730	-	4,730	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	2.492	0.000	2.487	0.000	3,875	3,875	114.32%	4,429	-	4,429	Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.568	0.000	1.568	0.000	10,162	10,234	109.24%	11,101	-	11,101	Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.481	0.000	2.476	0.000	6,239	6,294	114.41%	7,138	-	7,138	Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.096	0.000	2.094	0.000	5,038	5,038	112.34%	5,659	-	5,659	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	2.484	0.000	2.479	0.000	45,782	45,892	114.41%	52,380	-	52,380	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.508	0.000	2.503	0.000	4,911	4,911	114.82%	5,639	-	5,639	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.541	0.000	2.536	0.000	19,526	19,526	114.82%	22,420	-	22,420	Government/ Agency
GSF175	36208WM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.568	0.000	1.567	0.000	6,637	6,660	109.24%	7,250	-	7,250	Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.410	0.000	2.406	0.000	21,459	21,521	112.58%	24,159	-	24,159	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.663	0.000	2.659	0.000	145,360	146,020	113.22%	164,583	-	164,583	Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.542	0.000	2.539	0.000	10,502	10,529	112.69%	11,835	-	11,835	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.886	0.000	2.882	0.000	45,742	45,742	112.86%	51,623	-	51,623	Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	2.723	0.000	2.720	0.000	1,572	1,572	112.96%	1,775	-	1,775	Government/ Agency
GSF198	36209SWA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.464	0.000	2.459	0.000	18,582	18,768	113.12%	21,020	-	21,020	Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.683	0.000	2.676	0.000	34,999	35,057	114.32%	40,012	-	40,012	Government/ Agency
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.808	0.000	2.803	0.000	52,614	52,931	113.93%	59,945	-	59,945	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	2.178	0.000	2.175	0.000	21,142	21,578	112.83%	23,855	-	23,855	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.635	0.000	1.635	0.000	59,481	59,650	109.88%	65,356	-	65,356	Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	3.000	0.000	2.992	0.000	10,192	10,192	116.92%	11,917	-	11,917	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.394	0.000	2.389	0.000	23,982	24,159	115.22%	27,632	-	27,632	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.394	0.000	2.391	0.000	1,440	1,440	114.48%	1,649	-	1,649	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.818	0.000	2.811	0.000	37,963	38,498	116.50%	44,228	-	44,228	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.939	0.000	1.938	0.000	11,399	11,462	110.74%	12,623	-	12,623	Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	2.770	0.000	2.778	0.000	20,432	20,513	113.33%	23,155	-	23,155	Government/ Agency
GSF239	36208YLV7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	2.802	0.000	2.797	0.000	81,233	81,388	113.93%	92,552	-	92,552	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	2.282	0.000	2.279	0.000	17,313	17,391	111.79%	19,354	-	19,354	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.847	0.000	2.842	0.000	136,985	137,299	114.13%	156,342	-	156,342	Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.922	0.000	2.934	0.000	95,384	95,464	114.03%	108,769	-	108,769	Government/ Agency
GSF																

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2020

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR	DURATION	SPRD DUR	DURATION	SPRD DUR							
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	3.027	0.000	3.019	0.000					2,749	2,881	116.85%	3,213	-	3,213	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	3.648	0.000	3.663	0.000	118,562	118,819	113.47%			134,533	113.47%	134,533	-	134,533	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	3.562	0.000	3.573	0.000					114,931	116,285	115.11%	132,298	-	132,298	Government/ Agency
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	3.792	0.000	3.819	0.000					651,698	653,221	114.06%	743,328	-	743,328	Government/ Agency
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.569	0.000	3.587	0.000					75,068	75,715	115.25%	86,517	-	86,517	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.631	0.000	3.638	0.000					82,755	83,493	115.86%	95,876	-	95,876	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	3.768	0.000	3.783	0.000					18,170	18,356	116.05%	21,086	-	21,086	Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	3.581	0.000	3.585	0.000					95,851	96,803	115.66%	110,860	-	110,860	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.237	0.000	4.260	0.000					6,884	6,846	118.21%	8,138	-	8,138	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.228	0.000	4.250	0.000					57,520	57,224	118.14%	67,956	-	67,956	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	4.220	0.000	4.339	0.000					509,124	506,489	117.80%	599,764	-	599,764	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	4.256	0.000	4.332	0.000					315,548	313,524	116.23%	366,774	-	366,774	Government/ Agency
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.938	0.000	4.167	0.000					331,853	329,753	115.68%	383,881	-	383,881	Government/ Agency
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.777	0.000	4.024	0.000					28,085	27,902	116.47%	32,711	-	32,711	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	4.154	0.000	4.298	0.000					86,338	85,789	115.98%	100,136	-	100,136	Government/ Agency
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.156	0.001	4.525	0.001					698,657	705,349	110.32%	770,743	-	770,743	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	3.779	0.001	4.521	0.001					1,143,134	1,154,225	110.32%	1,261,080	-	1,261,080	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	3.970	0.000	4.526	0.000					541,717	546,953	110.32%	597,610	-	597,610	Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	3.180	0.001	4.222	0.001					1,466,193	1,492,558	112.24%	1,645,644	-	1,645,644	Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	2.573	0.000	2.569	0.000					59,920	59,920	104.71%	62,739	-	62,739	Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	3.094	0.000	3.091	0.000					1,346	1,346	113.94%	1,533	-	1,533	Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.883	0.000	2.876	0.000					71,938	71,938	105.36%	75,797	-	75,797	Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	3.242	0.000	3.235	0.000					176	176	117.38%	207	-	207	Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	3.026	0.000	3.016	0.000					39,039	39,640	101.45%	39,607	-	39,607	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	1.918	0.000	1.917	0.000					262	262	112.25%	294	-	294	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	3.602	0.000	3.590	0.000					139,662	139,559	110.68%	154,578	-	154,578	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	2.140	0.000	2.239	0.000					100,059	100,282	107.48%	107,546	-	107,546	Government/ Agency
CMB038	233050AC7	DBUBS 2011-LC1A A3	AAA PRIVATE-LABEL CMBS	5.00%	11/10/2046	0.502	0.001	0.502	0.001					12,241,763	12,500,214	100.20%	12,266,059	-	12,266,059	AAA
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	1.264	0.002	1.263	0.002					9,461,733	9,841,175	101.87%	9,638,823	-	9,638,823	AAA
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	2.385	0.004	2.385	0.004					10,000,000	10,140,921	101.88%	10,187,978	-	10,187,978	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	2.502	0.008	2.502	0.008					20,000,000	20,337,273	102.99%	20,598,638	-	20,598,638	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	3.286	0.004	3.283	0.004					7,000,000	7,159,991	107.80%	7,545,945	-	7,545,945	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	3.404	0.003	3.401	0.003					5,000,000	5,115,351	107.14%	5,357,245	-	5,357,245	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	3.459	0.012	3.456	0.012					20,000,000	20,463,031	107.98%	21,596,850	-	21,596,850	AAA
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	3.523	0.003	3.519	0.003					5,000,000	5,115,952	107.60%	5,379,815	-	5,379,815	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	3.683	0.003	3.677	0.003					5,000,000	5,120,258	106.89%	5,344,413	-	5,344,413	AAA
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	3.695	0.001	3.690	0.001					2,250,000	2,301,935	107.19%	2,411,831	-	2,411,831	AAA
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	3.427	0.004	3.423	0.004					6,825,000	7,129,837	107.73%	7,352,458	-	7,352,458	AAA
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	3.833	0.005	3.827	0.005					8,000,000	8,184,361	107.67%	8,613,250	-	8,613,250	AAA
GCL142	36196PN32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15%	9/15/2051	0.081	0.000	0.081	0.000					17,411,698	17,473,741	101.17%	17,621,236	454,802	18,076,038	Government/ Agency
GCL144	3617ATH89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	8/15/2059	5.877	0.035	5.847	0.035					33,760,957	34,651,567	110.82%	37,604,820	1,773,443	39,378,263	Government/ Agency
GCL145	3617ATJJ3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.39%	2/15/2059	5.683	0.015	5.655	0.015					14,557,295	14,853,000	110.45%	16,090,172	117,705	16,207,877	Government/ Agency
GCL152	3617H3XQ1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.20%	8/15/2060	4.233	0.035	4.223	0.035					45,357,297	46,315,946	114.17%	52,125,683	2,401,903	54,527,586	Government/ Agency
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	6.156	0.026	6.122	0.026					23,656,462	23,960,148	111.03%	28,060,151	16,283,038	44,343,189	Government/ Agency
GCL154	3617H4UY74	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.19%	5/15/2060	4.085	0.020	4.076	0.020					27,073,388	27,459,636	114.78%	31,300,019	1,516,612	32,816,631	Government/ Agency
GCL156	3617HYVW5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.40%	9/15/2060	4.216	0.005	4.205	0.005					6,213,838	6,423,808	114.35%	7,534,415	2,986,162	10,520,577	Government/ Agency
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	4.471	0.001	4.458	0.001					1,122,183	1,165,264	114.29%	1,450,860	1,177,817	2,628,677	Government/ Agency
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	6.059	0.004	6.026	0.004					3,237,827	3,455,661	113.88%	4,226,086	3,881,473	8,107,559	Government/ Agency
GCL160	3617AU3E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	4.476	0.006	4.463	0.006					7,796,200	8,034,696	115.74%	9,022,963	-	9,022,963	Government/ Agency
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	5/15/2061	5.650	0.005	5.622	0.005					5,006,588	5,270,802	111.54%	11,002,380	46,933,812	57,936,192	Government/ Agency
GCL164	3617JMNZ2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	11/15/2060	6.042	0.007	6.009	0.007					6,026,371	6,463,258	111.92%	7,755,252	8,482,529	16,237,781	Government/ Agency
GCL165	3617JMLZ6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	4/15/2061	6.567	0.009	6.530	0.009					7,808,363	9,006,510	109.18%	10,946,564	26,376,837	37,323,401	Government/ Agency
GCL166	3617JMVZ4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41%	9/15/2061	9.103	0.010	9.005	0.010					6,383,750	8,075,751	109.08%	10,221,700	35,901,650	46,123,350	Government/ Agency
GCL167	3617JMTZ9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.43%	11/15/2061	9.168	0.010	9.067	0.010					6,271,989	8,078,620	109.01%	11,092,276	47,217,811	58,310,087	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2020

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR	DURATION	SPRD DUR	DURATION	SPRD DUR							
GCL168	FWDGCL168	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.67%	5/15/2062	9.718	0.000	9.597	0.000					-	890,000	102.75%	977,718	35,600,000	36,577,718	Government/ Agency
GMF218	36181R524	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	2.948	0.017	2.946	0.017					33,266,250	33,422,128	107.11%	35,630,415	-	35,630,415	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	1.748	0.005	1.748	0.005					17,745,000	17,739,623	104.04%	18,462,519	-	18,462,519	Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	3.884	0.002	3.876	0.002					2,528,074	2,432,370	111.35%	2,815,071	-	2,815,071	Government/ Agency
GMF230	36195CUT7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.70%	10/15/2056	4.287	0.003	4.276	0.002					3,294,036	3,455,406	110.59%	3,642,927	-	3,642,927	Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	4.331	0.003	4.319	0.003					3,915,649	4,251,698	111.36%	4,360,291	-	4,360,291	Government/ Agency
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	4.611	0.012	4.593	0.012					14,912,516	15,423,620	108.84%	16,231,096	-	16,231,096	Government/ Agency
GMF240	36176WXL0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.50%	5/15/2038	2.703	0.008	2.703	0.008					17,665,972	18,956,644	106.43%	18,802,424	-	18,802,424	Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	4.358	0.033	4.345	0.033					43,712,835	46,307,151	109.19%	47,731,662	-	47,731,662	Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	5.194	0.027	5.173	0.027					28,960,994	29,489,572	110.16%	31,904,416	-	31,904,416	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	6.033	0.015	6.000	0.015					13,850,107	14,356,688	109.22%	15,127,198	-	15,127,198	Government/ Agency
GMF253	36186PST2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	3/15/2057	5.860	0.023	5.828	0.023					22,452,160	23,283,153	108.48%	24,355,026	-	24,355,026	Government/ Agency
GMF255	36193DFL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.68%	6/15/2057	5.006	0.024	4.987	0.024					26,870,360	27,624,659	110.20%	29,612,105	-	29,612,105	Government/ Agency
GMF256	36183YAA6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.55%	4/15/2057	0.081	0.001	0.081	0.001					41,791,613	42,856,335	101.70%	42,501,026	-	42,501,026	Government/ Agency
GMF257	36189YWX6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	4/15/2057	5.934	0.026	5.901	0.026					24,640,785	25,328,074	109.31%	26,935,680	-	26,935,680	Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	5.722	0.017	5.692	0.017					16,928,711	17,494,971	109.58%	18,551,006	-	18,551,006	Government/ Agency
GMF262	36195P2T9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.40%	3/15/2057	6.590	0.006	6.554	0.006					5,031,228	5,071,134	110.05%	5,536,826	-	5,536,826	Government/ Agency
GMF264	36197F6Y4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.49%	8/15/2058	5.412	0.011	5.388	0.011					11,116,089	11,384,690	109.45%	12,166,160	-	12,166,160	Government/ Agency
GMF265	3617BAP72	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	11/15/2058	5.560	0.020	5.534	0.020					20,166,715	20,737,935	109.83%	22,149,245	-	22,149,245	Government/ Agency
GMF267	3617LQMQ7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.13%	1/15/2055	6.095	0.016	6.061	0.016					14,924,862	15,576,861	109.86%	16,395,782	-	16,395,782	Government/ Agency
GMF268	36195P2Z5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.35%	8/15/2059	6.244	0.007	6.209	0.007					6,630,103	6,828,489	111.49%	7,391,869	-	7,391,869	Government/ Agency
GMF269	3617GOQY9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.48%	5/15/2059	5.739	0.011	5.711	0.011					11,028,935	11,257,156	110.23%	12,156,919	-	12,156,919	Government/ Agency
GMF270	3617MRWK6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.51%	3/15/2053	6.352	0.053	6.317	0.053					46,546,343	50,338,512	110.61%	51,483,327	-	51,483,327	Government/ Agency
GMF271	3617BWEK7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	6.239	0.049	6.204	0.049					44,309,666	45,190,091	110.25%	48,850,077	-	48,850,077	Government/ Agency
GMF272	3617M4UN3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.14%	2/15/2050	5.989	0.011	5.956	0.011					9,951,736	10,525,343	109.72%	10,919,323	-	10,919,323	Government/ Agency
GMF273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	6.075	0.065	6.042	0.065					60,185,760	60,196,934	109.86%	66,121,701	-	66,121,701	Government/ Agency
GMF274	36196BL50	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	5.711	0.011	5.682	0.011					10,416,167	10,578,674	110.37%	11,496,334	-	11,496,334	Government/ Agency
GMF275	3617H1ZC4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.29%	1/15/2060	4.780	0.006	4.764	0.006					6,892,838	7,040,454	114.55%	7,895,829	-	7,895,829	Government/ Agency
GMF276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	8.043	0.045	7.996	0.044					31,527,325	33,732,813	109.91%	34,652,030	-	34,652,030	Government/ Agency
GMF277	3617ATHZ9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.25%	6/15/2059	5.877	0.032	5.847	0.032					31,163,436	31,786,916	109.48%	34,118,104	-	34,118,104	Government/ Agency
GMF278	3617G6TG2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.57%	11/15/2059	6.277	0.056	6.242	0.055					49,405,368	50,144,687	111.53%	55,104,080	-	55,104,080	Government/ Agency
GMF279	3617GORF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	5.589	0.016	5.562	0.016					15,811,829	16,127,182	112.65%	17,811,503	-	17,811,503	Government/ Agency
GMF280	3617GOQU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	5.999	0.045	5.966	0.045					42,380,007	43,226,434	109.10%	46,234,892	-	46,234,892	Government/ Agency
GMF281	3617JHJC5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.15%	4/15/2060	4.990	0.025	4.971	0.025					27,304,300	27,988,932	112.23%	30,642,987	-	30,642,987	Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	12.028	0.003	11.649	0.003					1,500,000	1,466,005	100.28%	1,504,170	-	1,504,170	Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	14.229	0.002	13.632	0.002					1,000,000	991,378	100.30%	1,003,040	-	1,003,040	Government/ Agency
CON128	51899AJT2	FHA MF CON/ PC	MULTIFAMILY CONSTRUCTION	4.10%	10/1/2060	8.215	0.023	8.156	0.023					16,500,000	16,509,355	109.09%	18,499,602	5,500,000	23,999,602	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					1,145,539	1,143,588	100.81%	1,154,811	-	1,154,811	Government/ Agency
PMB159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.080	0.000	0.080	0.000					2,216,292	2,219,440	100.50%	2,227,429	-	2,227,429	Government/ Agency
PMB166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.080	0.000	0.080	0.000					1,673,455	1,672,403	100.41%	1,680,262	-	1,680,262	Government/ Agency
PMB170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	1.102	0.001	1.102	0.001					3,626,418	3,628,232	103.82%	3,764,806	-	3,764,806	Government/ Agency
PMB172	999628456	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.55%	8/1/2042	0.080	0.000	0.080	0.000					7,377,326	7,379,510	100.49%	7,413,799	-	7,413,799	Government/ Agency
PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.080	0.000	0.080	0.000					6,949,736	6,959,074	100.46%	6,981,851	-	6,981,851	Government/ Agency
PMB174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.080	0.000	0.080	0.000					4,161,072	4,164,958	100.55%	4,183,929	-	4,183,929	Government/ Agency
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	3.380	0.002	3.376	0.002					3,248,893	3,271,997	113.81%	3,697,630	-	3,697,630	Government/ Agency
PMB178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	3.387	0.001	3.383	0.001					1,978,279	1,987,036	113.77%	2,250,611	-	2,250,611	Government/ Agency
PMB179	57568Z9J1	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.20%	4/1/2052	3.538	0.007	3.533	0.007					11,180,830	11,176,970	115.25%	12,885,560	-	12,885,560	Government/ Agency
PMB180	60416SBF6	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.75%	8/1/2048	2.009	0.001	2.009	0.001					3,790,000	3,785,985	101.18%	3,834,695	-	3,834,695	Government/ Agency
PMB181	57586NHH0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	5.753	0.063	5.721	0.062					62,520,000	62,495,724	107.04%	66,922,596	-	66,922,596	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	2.178	0.003	2.178	0.003					8,430,527	8,580,841	102.52%	8,642,555	-	8,642,555	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	3.884	0.005	3.876	0.005					7,691,333	8,231,949	109.99%	8,459,674	-	8,459,674	Government/ Agency
PMB186	FWDPMB186	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	9.303	0.000	9.194	0.000					-	-	102.35%	105,036	4,470,000	4,575,036	Government/ Agency
PMB187	FWDPMB187	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	9.133	0.000	9.026	0.000					-	-	103.61%	111,500	3,090,000	3,201,500	Government/ Agency
FNC200	603767PD0	FNMA MF DUS	MULTIFAMILY CONSTRUCTION	2.46%	1/1/2038	13.459	0.046	13.041	0.045					20,950,000	20,950,000	102.84%	21,545,190	-	21,545,190	Government/ Agency

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				EFFECTIVE	CONTRIB	SPREAD	CONTRIB										
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING	
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.080	0.000	0.080	0.000	171,173	170,901	103.15%	176,556	-	176,556	Government/ Agency	
FXF018	313637LQ1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.20%	8/1/2029	0.081	0.000	0.081	0.000	630,212	625,915	102.97%	648,935	-	648,935	Government/ Agency	
FXF031	31377NR76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.75%	12/1/2024	0.081	0.000	0.081	0.000	834,254	834,254	103.02%	859,420	-	859,420	Government/ Agency	
FXF080	31409KG84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.60%	1/1/2024	0.574	0.001	0.574	0.001	8,978,712	8,978,829	103.22%	9,268,178	-	9,268,178	Government/ Agency	
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	1.691	0.000	1.691	0.000	857,519	857,926	102.30%	877,254	-	877,254	Government/ Agency	
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.081	0.000	0.081	0.000	281,760	282,226	102.46%	288,688	-	288,688	Government/ Agency	
FXF176	31409KV79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.38%	7/1/2021	0.576	0.000	0.576	0.000	4,619,236	4,619,427	104.42%	4,823,567	-	4,823,567	Government/ Agency	
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	1.269	0.001	1.269	0.001	4,746,401	4,746,401	104.97%	4,982,061	-	4,982,061	Government/ Agency	
FXF195	31409LVN3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	1.676	0.000	1.676	0.000	1,685,831	1,710,186	107.33%	1,809,478	-	1,809,478	Government/ Agency	
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.081	0.000	0.081	0.000	3,318,060	3,318,044	101.84%	3,379,013	-	3,379,013	Government/ Agency	
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	3.388	0.014	3.384	0.014	22,627,503	22,661,301	112.96%	25,559,827	-	25,559,827	Government/ Agency	
FXF244	31381QK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.33%	3/1/2021	0.256	0.000	0.256	0.000	2,955,574	2,955,574	101.26%	2,992,667	-	2,992,667	Government/ Agency	
FXF245	31381QUS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71%	3/1/2021	0.256	0.000	0.256	0.000	5,326,096	5,326,096	101.38%	5,399,834	-	5,399,834	Government/ Agency	
FXF246	31381QBH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	2/1/2021	0.173	0.000	0.173	0.000	1,404,624	1,404,624	101.14%	1,420,611	-	1,420,611	Government/ Agency	
FXF248	31381RBD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.15%	6/1/2021	0.499	0.001	0.499	0.001	8,651,610	8,651,622	101.28%	8,762,347	-	8,762,347	Government/ Agency	
FXF250	31381RD9X	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	5/1/2021	0.418	0.000	0.418	0.000	3,799,238	3,799,238	101.51%	3,856,518	-	3,856,518	Government/ Agency	
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	3.720	0.003	3.714	0.003	4,437,659	4,540,879	120.76%	5,358,779	-	5,358,779	Government/ Agency	
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.597	0.001	3.592	0.001	2,153,515	2,211,299	121.17%	2,609,357	-	2,609,357	Government/ Agency	
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.815	0.001	0.815	0.001	3,822,938	3,823,258	101.74%	3,889,584	-	3,889,584	Government/ Agency	
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.815	0.000	0.815	0.000	2,923,117	2,923,362	101.74%	2,974,077	-	2,974,077	Government/ Agency	
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	3.969	0.000	3.959	0.000	587,282	601,169	113.74%	668,003	-	668,003	Government/ Agency	
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.318	0.003	3.313	0.003	4,738,958	4,693,815	118.21%	5,601,699	-	5,601,699	Government/ Agency	
FXF264	3138L0UE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	2.340	0.002	2.340	0.002	6,010,725	6,013,900	103.59%	6,226,401	-	6,226,401	Government/ Agency	
FXF268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	4.514	0.002	4.501	0.002	2,665,612	2,669,499	109.11%	2,908,322	-	2,908,322	Government/ Agency	
FXF270	3138L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	3.270	0.002	3.268	0.002	3,427,454	3,430,170	108.49%	3,718,576	-	3,718,576	Government/ Agency	
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	3.089	0.002	3.088	0.002	4,553,039	4,565,367	108.17%	4,925,200	-	4,925,200	Government/ Agency	
FXF272	3138L4WV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	2.869	0.006	2.868	0.006	11,888,317	11,914,660	107.29%	12,755,072	-	12,755,072	Government/ Agency	
FXF273	3138L4Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	3.017	0.001	3.015	0.001	2,397,935	2,410,906	108.33%	2,597,700	-	2,597,700	Government/ Agency	
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	3.079	0.003	3.078	0.003	6,206,900	6,220,512	107.84%	6,693,609	-	6,693,609	Government/ Agency	
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	4.865	0.010	4.847	0.010	11,210,565	11,215,359	115.71%	12,971,541	-	12,971,541	Government/ Agency	
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	3.995	0.002	3.987	0.002	2,895,980	2,906,348	112.39%	3,254,884	-	3,254,884	Government/ Agency	
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	5.201	0.023	5.181	0.023	25,100,000	25,177,622	113.48%	28,482,773	-	28,482,773	Government/ Agency	
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	6.407	0.006	6.372	0.006	5,275,871	5,352,852	111.24%	5,868,684	-	5,868,684	Government/ Agency	
FXF285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	4.947	0.024	4.929	0.024	27,182,108	27,210,208	113.21%	30,774,149	-	30,774,149	Government/ Agency	
FXF286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	5.894	0.014	5.862	0.014	13,280,952	13,284,899	109.92%	14,598,965	-	14,598,965	Government/ Agency	
FXF287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	5.290	0.006	5.266	0.006	6,826,049	6,920,885	110.64%	7,552,086	-	7,552,086	Government/ Agency	
FXF288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	5.844	0.011	5.814	0.011	10,424,893	10,566,375	109.83%	11,449,654	-	11,449,654	Government/ Agency	
FXF289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	4.738	0.003	4.726	0.003	3,819,449	3,828,219	111.17%	4,246,039	-	4,246,039	Government/ Agency	
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	5.746	0.023	5.716	0.023	21,987,000	22,017,510	111.56%	24,528,673	-	24,528,673	Government/ Agency	
FXF291	3138LCC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	4.794	0.009	4.778	0.009	10,182,463	10,228,148	113.11%	11,517,735	-	11,517,735	Government/ Agency	
FXF293	3138LCAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	4.417	0.008	4.405	0.008	10,190,644	10,235,883	112.70%	11,485,180	-	11,485,180	Government/ Agency	
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	4.761	0.013	4.745	0.013	15,687,903	15,809,789	113.09%	17,740,842	-	17,740,842	Government/ Agency	
FXF298	3138LBAx5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	4.814	0.013	4.798	0.013	15,246,547	15,256,617	108.37%	16,522,135	-	16,522,135	Government/ Agency	
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	4.152	0.005	4.142	0.005	7,343,100	7,360,588	110.99%	8,150,068	-	8,150,068	Government/ Agency	
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	5.187	0.009	5.167	0.009	9,360,000	9,364,842	110.29%	10,322,761	-	10,322,761	Government/ Agency	
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	4.815	0.014	4.799	0.014	15,950,000	16,025,419	111.25%	17,744,345	-	17,744,345	Government/ Agency	
FXF308	3138L9TZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	4.323	0.011	4.312	0.011	15,400,508	15,498,265	105.96%	16,318,675	-	16,318,675	Government/ Agency	
FXF309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	5.530	0.025	5.506	0.024	25,000,000	25,162,786	111.96%	27,991,088	-	27,991,088	Government/ Agency	
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	5.660	0.059	5.635	0.059	60,000,000	60,000,000	107.71%	64,626,783	-	64,626,783	Government/ Agency	
FXF311	3138LEAF8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.44%	8/1/2026	5.488	0.021	5.463	0.021	22,115,978	22,116,082	107.70%	23,818,250	-	23,818,250	Government/ Agency	
FXF312	3138LEHW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	7/1/2028	4.880	0.013	4.863	0.013	15,284,224	15,415,323	110.69%	16,918,325	-	16,918,325	Government/ Agency	
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	4.985	0.032	4.967	0.032	36,400,000	36,684,935	110.46%	40,206,597	-	40,206,597	Government/ Agency	
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	5.515	0.035	5.490	0.035	37,680,000	37,728,635	105.73%	39,840,434	-	39,840,434	Government/ Agency	
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	5.799	0.026	5.772	0.025	25,830,000	25,835,705	105.87%	27,347,346	-	27,347,346	Government/ Agency	

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2020

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR	DURATION	SPRD DUR	DURATION	SPRD DUR							
FXF316	3138LEC33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.38%	7/1/2026	5.556	0.021	5.531	0.021					21,840,000	21,861,676	107.34%	23,444,084	-	23,444,084	Government/ Agency
FXF317	3138LE6Q9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	9/1/2028	7.047	0.050	7.008	0.049					40,100,000	40,485,132	109.50%	43,910,688	-	43,910,688	Government/ Agency
FXF318	3138LFEG9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34%	9/1/2026	5.562	0.027	5.536	0.027					28,171,725	28,260,034	107.19%	30,198,655	-	30,198,655	Government/ Agency
FXF319	3138LFND6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48%	10/1/2028	6.937	0.030	6.899	0.030					24,739,123	24,807,082	109.27%	27,033,465	-	27,033,465	Government/ Agency
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	5.662	0.016	5.634	0.016					16,021,539	16,047,919	108.19%	17,334,402	-	17,334,402	Government/ Agency
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	5/1/2026	4.301	0.010	4.290	0.010					12,683,186	12,916,959	108.66%	13,781,927	-	13,781,927	Government/ Agency
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	4.171	0.015	4.161	0.015					19,850,742	19,873,295	111.61%	22,154,740	-	22,154,740	Government/ Agency
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	5.011	0.018	4.992	0.017					19,297,201	19,512,135	115.31%	22,251,373	-	22,251,373	Government/ Agency
FXF326	3138LHVA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	4/1/2029	5.256	0.019	5.234	0.019					19,700,110	19,926,705	115.55%	22,763,495	-	22,763,495	Government/ Agency
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	5.445	0.008	5.420	0.008					7,878,743	7,897,054	113.88%	8,971,993	-	8,971,993	Government/ Agency
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	4.971	0.018	4.953	0.018					20,080,000	20,165,318	112.43%	22,576,182	-	22,576,182	Government/ Agency
FXF329	3138LHHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.77%	5/1/2027	0.720	0.002	6.251	0.017					16,840,000	16,841,368	100.07%	16,852,438	-	16,852,438	Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	4.689	0.024	4.674	0.024					29,000,000	29,036,456	110.74%	32,115,391	-	32,115,391	Government/ Agency
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	4.720	0.058	4.704	0.057					68,836,382	68,919,041	110.64%	76,162,306	-	76,162,306	Government/ Agency
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	7.590	0.032	7.547	0.032					25,350,000	25,492,145	106.41%	26,974,234	-	26,974,234	Government/ Agency
FXF336	3138LKDV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	5.857	0.015	5.828	0.014					13,862,000	13,910,367	111.45%	15,449,644	-	15,449,644	Government/ Agency
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	6.000	0.007	5.967	0.007					6,558,498	6,576,015	109.47%	7,179,575	-	7,179,575	Government/ Agency
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027	4.869	0.008	4.852	0.008					9,425,000	9,502,458	111.09%	10,470,533	-	10,470,533	Government/ Agency
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	4.925	0.011	4.907	0.011					12,400,000	12,466,740	110.47%	13,698,507	-	13,698,507	Government/ Agency
FXF340	3138LKQW0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.10%	9/1/2029	7.934	0.011	7.888	0.011					8,515,000	8,549,731	105.07%	8,947,089	-	8,947,089	Government/ Agency
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	5.585	0.019	5.560	0.019					19,070,000	19,120,961	113.05%	21,558,315	-	21,558,315	Government/ Agency
FXF343	3138LKZ59	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2029	5.056	0.019	5.038	0.019					20,775,000	20,892,649	113.02%	23,480,007	-	23,480,007	Government/ Agency
FXF344	3138LK7F8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2027	6.703	0.017	6.664	0.017					15,340,000	15,361,768	107.07%	16,424,214	-	16,424,214	Government/ Agency
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	12/1/2027	4.972	0.021	4.954	0.021					23,590,000	23,636,888	110.65%	26,102,124	-	26,102,124	Government/ Agency
FXF348	3138LLTS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.68%	12/1/2027	0.735	0.002	7.231	0.016					13,950,000	13,952,619	100.08%	13,961,268	-	13,961,268	Government/ Agency
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.68%	12/1/2027	0.732	0.002	6.916	0.020					18,100,000	18,101,695	100.08%	18,114,669	-	18,114,669	Government/ Agency
FXF350	3138LL2L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	3/1/2025	1.671	0.003	1.671	0.003					12,648,118	12,735,940	103.03%	13,030,884	-	13,030,884	Government/ Agency
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.67%	1/1/2028	0.737	0.003	7.193	0.026					22,425,000	22,429,303	100.06%	22,438,414	-	22,438,414	Government/ Agency
FXF353	3138LMDB6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.68%	1/1/2028	0.729	0.002	7.101	0.023					20,000,000	20,003,800	100.03%	20,006,527	-	20,006,527	Government/ Agency
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.62%	2/1/2028	0.745	0.004	7.102	0.035					30,420,000	30,425,966	100.08%	30,445,378	-	30,445,378	Government/ Agency
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.64%	3/1/2028	0.740	0.005	7.167	0.044					38,275,000	38,286,335	100.08%	38,306,981	-	38,306,981	Government/ Agency
FXF357	3138LMSZ7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.61%	3/1/2028	0.739	0.004	7.480	0.043					35,971,000	35,971,234	100.08%	36,000,294	-	36,000,294	Government/ Agency
FXF358	3138LMWQ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.67%	3/1/2028	6.498	0.016	6.462	0.016					14,080,000	14,262,641	106.15%	14,945,983	-	14,945,983	Government/ Agency
FXF359	3138LNTW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.69%	6/1/2030	4.513	0.021	4.501	0.021					24,863,000	24,863,270	116.83%	29,047,652	-	29,047,652	Government/ Agency
FXF360	3140HRAY9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.73%	9/1/2028	0.731	0.003	7.566	0.032					26,082,000	26,084,904	100.13%	26,116,788	-	26,116,788	Government/ Agency
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	9.871	0.128	9.704	0.126					75,058,000	75,337,719	107.30%	80,534,873	-	80,534,873	Government/ Agency
FXF362	3140HTFF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	4.092	0.008	4.083	0.008					10,909,161	10,949,082	110.20%	12,021,983	-	12,021,983	Government/ Agency
FXF363	3140HTGN3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.65%	4/1/2031	4.641	0.008	4.627	0.008					9,687,996	9,799,510	117.58%	11,391,313	-	11,391,313	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	5.211	0.012	5.190	0.012					12,746,000	12,836,636	116.25%	14,816,995	-	14,816,995	Government/ Agency
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	4.942	0.020	4.925	0.020					22,345,000	22,494,922	114.23%	25,524,813	-	25,524,813	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.91%	5/1/2029	0.710	0.003	8.103	0.032					25,000,000	25,012,879	99.99%	24,998,737	-	24,998,737	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.91%	6/1/2029	0.774	0.005	8.183	0.054					41,302,000	41,343,087	100.07%	41,332,259	-	41,332,259	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	5.046	0.021	5.027	0.021					23,197,000	24,460,575	112.53%	26,104,343	-	26,104,343	Government/ Agency
FXF369	3140HUEC6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30%	7/1/2031	5.347	0.005	5.324	0.005					5,454,519	5,699,843	116.43%	6,350,510	-	6,350,510	Government/ Agency
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	5.737	0.014	5.710	0.014					14,210,000	14,217,196	106.62%	15,151,071	-	15,151,071	Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	6.172	0.041	6.139	0.041					37,700,000	38,164,869	109.08%	41,122,280	-	41,122,280	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	4.876	0.011	4.859	0.011					12,011,000	12,763,957	112.35%	13,494,780	-	13,494,780	Government/ Agency
FXF373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	6.140	0.010	6.107	0.010					8,760,000	8,823,197	109.88%	9,625,914	-	9,625,914	Government/ Agency
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	5.320	0.012	5.297	0.012					12,862,396	13,072,978	106.65%	13,717,418	-	13,717,418	Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	10.254	0.025	10.060	0.024					13,689,573	13,950,021	108.34%	14,831,283	-	14,831,283	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	6.497	0.023	6.459	0.023					20,000,000	20,915,157	109.64%	21,927,431	-	21,927,431	Government/ Agency
FXF377	3140HVNJ9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.60%	9/1/2024	3.945	0.009	3.937	0.009					13,521,349	13,614,415	104.78%	14,167,211	-	14,167,211	Government/ Agency
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	5.930	0.010	5.900	0.010					9,800,000	9,906,485	107.27%	10,512,212	-	10,512,212	Government/ Agency
FXF379	3140HWCD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	6.295	0.011	6.260	0.011					10,189,000	10,380,806	111.43%	11,353,859	-	11,353,859	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
May 31, 2020

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				EFFECTIVE	CONTRIB	SPREAD	CONTRIB									
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	8.764	0.009	8.712	0.009	5,955,000	5,958,331	106.35%	6,333,305	-	6,333,305	Government/ Agency
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	9.765	0.032	9.657	0.031	18,655,000	18,665,765	107.23%	20,003,231	-	20,003,231	Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	8.015	0.017	7.969	0.017	12,300,000	12,367,892	106.90%	13,149,156	-	13,149,156	Government/ Agency
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	10.115	0.021	9.998	0.021	11,975,000	12,037,271	106.56%	12,761,024	-	12,761,024	Government/ Agency
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	8.625	0.031	8.574	0.031	20,550,000	20,754,956	107.73%	22,138,515	-	22,138,515	Government/ Agency
FXF385	3140HXP4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	8.534	0.075	8.484	0.075	51,656,000	52,084,562	105.60%	54,549,111	-	54,549,111	Government/ Agency
FXF386	3140HXXN5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.19%	3/1/2027	6.100	0.007	6.068	0.007	7,150,000	7,257,570	105.64%	7,553,344	-	7,553,344	Government/ Agency
FXF387	3140HYCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	12.117	0.013	11.847	0.013	6,400,000	6,530,654	103.67%	6,634,801	-	6,634,801	Government/ Agency
FXF388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	10.311	0.024	10.178	0.023	13,400,000	13,531,694	106.54%	14,275,823	-	14,275,823	Government/ Agency
FXF389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	11.298	0.019	11.067	0.018	9,500,000	9,617,380	108.11%	10,269,988	-	10,269,988	Government/ Agency
FRM004	3132WVYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	5.850	0.017	5.820	0.017	16,473,327	16,732,301	112.19%	18,481,363	-	18,481,363	Government/ Agency
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	5.502	0.014	5.477	0.014	14,285,267	14,601,003	113.06%	16,150,778	-	16,150,778	Government/ Agency
FRM006	3132WVYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	5.458	0.025	5.433	0.025	25,490,625	26,405,807	114.56%	29,201,728	-	29,201,728	Government/ Agency
FRM007	3132XEP46	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	5.234	0.018	5.212	0.018	18,649,146	19,183,368	114.05%	21,268,671	-	21,268,671	Government/ Agency
FRM008	3132XEA50	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	4.874	0.009	4.857	0.009	9,692,269	9,880,597	112.52%	10,905,737	-	10,905,737	Government/ Agency
FRM009	3132XHXY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	9.457	0.012	9.366	0.012	7,444,000	7,571,225	109.08%	8,120,017	-	8,120,017	Government/ Agency
FRM010	3132XHKK2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	6.050	0.012	6.019	0.012	11,732,000	11,945,441	108.48%	12,726,970	-	12,726,970	Government/ Agency
FRM011	3132XHKK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	6.457	0.013	6.420	0.013	11,768,000	11,993,850	108.58%	12,777,331	-	12,777,331	Government/ Agency
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	1.03%	9/25/2022	0.816	0.000	1.771	0.000	1,059,562	1,059,300	99.93%	1,058,825	-	1,058,825	Government/ Agency
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.98%	1/25/2023	0.952	0.000	2.108	0.001	1,937,381	1,937,381	100.13%	1,939,806	-	1,939,806	Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.75%	5/25/2027	2.037	0.002	6.519	0.007	6,391,271	6,391,271	98.71%	6,308,514	-	6,308,514	Government/ Agency
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	8.990	0.056	8.894	0.055	33,450,000	33,283,261	115.35%	38,584,849	-	38,584,849	Government/ Agency
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	5.043	0.016	5.025	0.016	18,000,000	18,118,226	108.42%	19,515,116	-	19,515,116	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	4.941	0.009	4.924	0.009	10,000,000	10,159,577	112.84%	11,284,463	-	11,284,463	Government/ Agency
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.57%	1/25/2023	1.171	0.001	2.540	0.003	7,917,446	7,916,370	99.58%	7,883,888	-	7,883,888	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	8.185	0.009	8.088	0.009	6,664,504	6,742,344	102.19%	6,810,584	-	6,810,584	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	9/25/2027	6.592	0.035	6.555	0.035	30,000,000	30,152,464	110.68%	33,205,197	-	33,205,197	Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	4.828	0.004	4.769	0.004	5,057,859	5,275,308	114.10%	5,770,944	-	5,770,944	Government/ Agency
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	0.702	0.000	0.703	0.000	2,762,797	2,731,352	102.63%	2,835,527	-	2,835,527	Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.49%	5/16/2042	3.890	0.007	3.884	0.007	10,000,000	10,141,539	107.82%	10,781,520	-	10,781,520	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	3.631	0.011	3.620	0.011	18,392,480	18,420,219	105.09%	19,327,944	-	19,327,944	Government/ Agency
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	12/16/2046	2.048	0.006	2.046	0.006	19,200,000	19,429,837	103.11%	19,797,462	-	19,797,462	Government/ Agency
GNR090	38378BDG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.87%	12/16/2043	0.090	0.000	0.090	0.000	201,428	202,352	99.95%	201,333	-	201,333	Government/ Agency
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	2.512	0.013	2.509	0.013	32,000,000	32,190,638	102.88%	32,922,150	-	32,922,150	Government/ Agency
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	2.071	0.000	2.070	0.000	480,588	493,058	103.10%	495,475	-	495,475	Government/ Agency
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.48%	2/16/2044	1.426	0.001	1.426	0.001	3,632,408	3,797,462	103.15%	3,746,791	-	3,746,791	Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.56%	1/16/2053	5.842	0.050	5.809	0.049	51,015,000	51,394,535	104.00%	53,054,039	-	53,054,039	Government/ Agency
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2049	5.280	0.015	5.259	0.015	17,025,000	17,624,204	106.40%	18,114,173	-	18,114,173	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	6.759	0.008	6.717	0.008	7,076,000	7,076,008	103.61%	7,331,347	-	7,331,347	Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	5.046	0.001	5.028	0.001	1,500,000	1,529,619	104.93%	1,573,995	-	1,573,995	Government/ Agency
GNR101	38376GE63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.96%	5/16/2049	0.090	0.000	0.090	0.000	61,711	65,838	99.96%	61,685	-	61,685	Government/ Agency
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.21%	7/16/2046	4.787	0.006	4.772	0.006	7,760,000	7,983,853	106.29%	8,247,953	-	8,247,953	Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.71%	12/16/2045	6.596	0.010	6.559	0.010	8,583,000	8,242,289	111.26%	9,549,393	-	9,549,393	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	3.272	0.005	3.267	0.005	10,000,000	9,876,545	104.70%	10,469,787	-	10,469,787	Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	6.976	0.012	6.936	0.012	10,000,000	9,578,952	109.80%	10,980,021	-	10,980,021	Government/ Agency
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	2.767	0.007	2.764	0.007	15,000,000	14,962,208	104.05%	15,607,838	-	15,607,838	Government/ Agency
GNR110	38378NJ79	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.80%	6/16/2045	1.607	0.002	1.606	0.002	9,338,653	9,447,192	102.79%	9,599,133	-	9,599,133	Government/ Agency
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	2/16/2051	3.098	0.006	3.093	0.005	10,646,000	10,584,486	104.93%	11,170,855	-	11,170,855	Government/ Agency
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	3.674	0.004	3.662	0.004	6,632,440	6,647,969	107.07%	7,101,094	-	7,101,094	Government/ Agency
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	3.001	0.010	2.996	0.010	20,717,000	20,616,690	104.73%	21,696,672	-	21,696,672	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	4.212	0.004	4.203	0.004	5,000,000	5,030,262	106.00%	5,300,193	-	5,300,193	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	5.447	0.032	5.423	0.032	35,000,000	34,699,629	107.30%	37,556,106	-	37,556,106	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30%	5/16/2055	8.145	0.014	8.080	0.014	10,000,000	9,490,537	109.71%	10,970,573	-	10,970,573	Government/ Agency
GNR118	38378XS79	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2044	1.046	0.004	1.046	0.004	22,350,111	22,633,385	101.32%	22,645,385	-	22,645,385	Government/ Agency

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						DURATION	EFF DUR ¹	DURATION	SPRD DUR	DURATION	SPRD DUR	DURATION	SPRD DUR							
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	5.225	0.018	5.205	0.018					20,000,000	20,090,928	106.02%	21,203,924	-	21,203,924	Government/ Agency
GNR122	38379KHR2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	7/16/2045	1.898	0.001	1.897	0.001					3,918,256	3,979,111	101.69%	3,984,610	-	3,984,610	Government/ Agency
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	7/16/2038	0.359	0.000	0.359	0.000					2,702,209	2,729,488	100.34%	2,711,400	-	2,711,400	Government/ Agency
GNR124	38378BUJ6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.73%	5/16/2042	0.740	0.000	0.740	0.000					875,960	877,324	100.20%	877,669	-	877,669	Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	7.492	0.015	7.447	0.015					11,545,000	11,597,389	108.16%	12,486,601	-	12,486,601	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.57%	9/16/2052	4.808	0.005	4.790	0.005					6,500,000	6,730,685	109.84%	7,139,748	-	7,139,748	Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	3.567	0.004	3.557	0.004					6,388,790	6,338,224	102.54%	6,550,917	-	6,550,917	Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	3.601	0.004	3.590	0.004					7,212,588	7,223,584	103.00%	7,428,775	-	7,428,775	Government/ Agency
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	1.653	0.001	1.652	0.001					2,370,869	2,408,571	101.27%	2,401,041	-	2,401,041	Government/ Agency
GNR130	38376G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	1.505	0.003	1.505	0.003					11,851,957	12,202,144	103.05%	12,212,914	-	12,212,914	Government/ Agency
GNR131	38376GA75	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.62%	11/16/2044	0.090	0.000	0.090	0.000					158,283	162,429	99.94%	158,191	-	158,191	Government/ Agency
GNR133	38376GB41	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.46%	4/16/2051	1.033	0.000	1.033	0.000					1,975,785	2,039,803	102.17%	2,018,597	-	2,018,597	Government/ Agency
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	3.450	0.012	3.440	0.012					21,059,889	21,362,589	103.64%	21,827,126	-	21,827,126	Government/ Agency
GNR135	38379KU97	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2056	4.277	0.007	4.256	0.007					9,983,883	10,090,025	104.17%	10,399,812	-	10,399,812	Government/ Agency
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	2.808	0.008	2.804	0.008					16,474,061	16,663,839	102.52%	16,889,618	-	16,889,618	Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	5.445	0.009	5.402	0.009					10,157,468	10,143,581	103.86%	10,549,968	-	10,549,968	Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	4.799	0.012	4.768	0.012					15,277,568	15,424,099	104.88%	16,022,433	-	16,022,433	Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	4.617	0.009	4.590	0.009					11,635,375	11,680,030	103.95%	12,095,396	-	12,095,396	Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	3.462	0.008	3.453	0.008					13,559,397	13,463,281	102.60%	13,911,420	-	13,911,420	Government/ Agency
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	3.096	0.003	3.089	0.003					6,599,362	6,563,191	102.21%	6,745,056	-	6,745,056	Government/ Agency
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	3.266	0.009	3.258	0.009					17,100,403	17,197,928	103.31%	17,667,271	-	17,667,271	Government/ Agency
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	3.196	0.007	3.189	0.007					13,343,606	13,408,208	102.98%	13,741,715	-	13,741,715	Government/ Agency
GNR145	38378BRL5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.43%	11/16/2038	0.090	0.000	0.090	0.000					315,818	316,938	99.95%	315,665	-	315,665	Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	3.221	0.003	3.213	0.003					5,222,358	5,212,566	101.92%	5,322,366	-	5,322,366	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	3.561	0.003	3.551	0.003					5,677,331	5,664,911	102.39%	5,812,972	-	5,812,972	Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	3.916	0.010	3.901	0.010					16,205,368	16,222,918	102.78%	16,656,447	-	16,656,447	Government/ Agency
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	4.647	0.009	4.619	0.009					11,880,554	11,883,757	103.14%	12,253,576	-	12,253,576	Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	4.650	0.017	4.621	0.017					22,811,442	22,568,517	102.97%	23,487,918	-	23,487,918	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	5.804	0.015	5.756	0.015					15,572,600	15,520,567	103.40%	16,102,437	-	16,102,437	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.964	0.037	5.916	0.037					37,189,716	36,548,660	104.21%	38,756,348	-	38,756,348	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	12.197	0.124	11.941	0.121					60,000,000	57,058,339	107.55%	64,527,054	-	64,527,054	Government/ Agency
GNR154	38376GW30	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	2/16/2041	0.151	0.000	0.151	0.000					1,075,045	1,073,216	100.12%	1,076,352	-	1,076,352	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	9.449	0.075	9.349	0.074					45,000,000	43,159,889	110.76%	49,841,915	-	49,841,915	Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	2.068	0.008	2.067	0.008					23,599,520	23,490,760	103.07%	24,323,244	-	24,323,244	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	3.308	0.012	3.299	0.012					21,206,406	20,909,564	103.87%	22,028,012	-	22,028,012	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	4.127	0.011	4.107	0.011					15,634,310	15,523,336	104.27%	16,301,197	-	16,301,197	Government/ Agency
GNR159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.290	0.008	3.281	0.008					14,902,079	14,944,607	104.26%	15,536,789	-	15,536,789	Government/ Agency
CLP046	64970M7T4	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	100.19%	4,197,835	-	4,197,835	AA
CLP059	64966TCZ5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.78%	8/1/2026	3.555	0.007	3.546	0.007					12,500,000	12,500,406	101.88%	12,734,875	-	12,734,875	AA
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	8.439	0.002	8.318	0.002					1,305,000	1,305,000	102.20%	1,333,723	-	1,333,723	AA
CLP069	64972BXC6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	11.375	0.002	11.067	0.002					1,190,000	1,190,000	102.26%	1,216,906	-	1,216,906	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	13.459	0.002	12.976	0.002					1,120,000	1,120,000	102.27%	1,145,413	-	1,145,413	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	14.801	0.001	14.203	0.001					455,000	455,000	102.17%	464,851	-	464,851	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	5.530	0.005	5.495	0.005					5,000,000	5,103,050	107.41%	5,370,650	-	5,370,650	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	10.012	0.009	9.794	0.008					5,000,000	5,000,000	105.38%	5,268,800	-	5,268,800	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	12.961	0.019	12.511	0.018					8,305,000	8,305,000	105.39%	8,752,723	-	8,752,723	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.458	0.127	15.665	0.121					45,000,000	45,000,000	105.25%	47,362,950	-	47,362,950	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	10.013	0.007	9.815	0.007					4,405,000	4,405,000	104.44%	4,600,362	-	4,600,362	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	5.480	0.005	5.453	0.005					5,000,000	5,000,000	108.84%	5,442,100	-	5,442,100	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	4.874	0.008	4.856	0.008					9,845,000	9,842,348	101.07%	9,950,046	-	9,950,046	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	13.124	0.026	12.615	0.025					12,415,000	12,302,053	100.60%	12,489,478	-	12,489,478	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/15/2020	0.458	0.002	0.458	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	2.382	0.009	2.382	0.009					24,104,520	24,104,520	101.36%	24,432,823	-	24,432,823	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	11.730	0.054	11.397	0.053					25,000,000	25,000,000	114.39%	28,596,250	-	28,596,250	AA

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

				EFFECTIVE	CONTRIB	SPREAD	CONTRIB									
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	14.999	0.039	14.384	0.037	15,000,000	15,000,209	107.06%	16,058,850	-	16,058,850	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	17.051	0.029	16.238	0.028	10,000,000	10,000,140	106.72%	10,671,500	-	10,671,500	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.614	0.032	17.644	0.030	10,000,000	10,000,140	107.07%	10,707,000	-	10,707,000	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.746	0.037	17.796	0.035	12,000,000	12,000,000	101.81%	12,216,720	-	12,216,720	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.486	0.067	19.370	0.063	20,000,000	20,000,000	101.80%	20,359,200	-	20,359,200	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.724	0.072	20.525	0.068	20,000,000	20,000,000	102.74%	20,547,000	-	20,547,000	AA
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	2.228	0.000	2.228	0.000	50,001	50,602	102.51%	390,907	13,519,999	13,910,906	AA
CLP106	55299AWR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	1.281	0.004	1.281	0.004	17,807,329	17,808,628	102.21%	18,466,674	12,032,671	30,499,345	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.562	0.032	21.295	0.030	8,340,000	8,345,488	104.80%	8,739,986	-	8,739,986	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	2.438	0.003	2.438	0.003	8,750,000	8,754,840	101.23%	8,857,538	-	8,857,538	AA
CPM022	999753627	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	5.40%	4/1/2047	0.087	0.000	0.087	0.000	7,781,698	7,783,926	99.91%	7,774,866	-	7,774,866	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.087	0.000	0.087	0.000	2,971,476	2,980,324	99.95%	2,970,115	-	2,970,115	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.087	0.000	0.087	0.000	901,738	911,522	99.99%	901,610	-	901,610	AA
CLM014	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	7/25/2039	13.142	0.007	12.696	0.006	2,856,732	2,732,975	109.73%	4,170,174	10,643,268	14,813,442	not rated
CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.50%	9/1/2021	1.195	0.000	1.195	0.000	1,493,254	1,322,230	100.33%	1,549,413	15,644,246	17,193,660	not rated
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	2.37%	12/19/2024	-0.027	0.000	4.257	0.001	2,180,617	2,124,250	98.06%	1,846,288	15,041,289	16,887,577	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	2.37%	12/19/2024	-0.027	0.000	4.257	0.006	9,641,241	9,322,650	98.06%	8,034,270	73,136,854	81,171,123	not rated
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	7.435	0.014	0.000	0.000	10,000,000	9,840,988	118.62%	11,861,858	-	11,861,858	Government/ Agency
TNT123	9128285M8	US Treasury	US Treasury	3.13%	11/15/2028	7.631	0.030	0.000	0.000	20,000,000	20,428,230	121.09%	24,218,728	-	24,218,728	Government/ Agency
TNT127	9128286B1	US Treasury	US Treasury	2.63%	2/15/2029	7.910	0.037	0.000	0.000	25,000,000	26,253,172	117.32%	29,330,143	-	29,330,143	Government/ Agency
TNT129	912828YB0	US Treasury	US Treasury	1.63%	8/15/2029	8.626	0.068	0.000	0.000	45,000,000	44,744,698	109.15%	49,118,904	-	49,118,904	Government/ Agency
TNT130	912810SJ8	US Treasury	US Treasury	2.25%	8/15/2049	23.249	0.112	0.000	0.000	25,000,000	26,184,166	120.36%	30,089,875	-	30,089,875	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	8.837	0.047	0.000	0.000	30,000,000	30,035,899	110.45%	33,134,358	-	33,134,358	Government/ Agency
TNT133	912810SL3	US Treasury	US Treasury	2.00%	2/15/2050	24.096	0.333	0.000	0.000	75,000,000	83,405,190	114.73%	86,049,578	-	86,049,578	Government/ Agency
TNT134	912828Z94	US Treasury	US Treasury	1.50%	2/15/2030	9.111	0.055	0.000	0.000	35,000,000	36,770,391	108.16%	37,854,996	-	37,854,996	Government/ Agency
TNT135	912810SR0	US Treasury	US Treasury	1.13%	5/15/2040	18.681	0.044	0.000	0.000	15,000,000	15,016,466	99.21%	14,880,825	-	14,880,825	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999		100.00%	(137,448)	-	(137,448)	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	105,473,230	105,473,230	100.00%	105,473,230	-	105,473,230	Government/ Agency

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