

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	EFFECTIVE		CONTRIB	SPREAD	CONTRIB	DURATION	EFF DUR	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
				COUPON	MATURITY													
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.60%	7/1/2033	0.592	0.000	3.814	0.000	3.814	0.000	704,449	706,108	104.98%	739,559	-	739,559	Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	3.61%	5/1/2033	0.735	0.000	3.873	0.000	3.873	0.000	274,716	275,417	104.49%	287,059	-	287,059	Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	3.96%	8/1/2033	0.816	0.000	3.971	0.000	3.971	0.000	276,899	276,690	104.95%	290,602	-	290,602	Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.96%	8/1/2033	0.695	0.000	4.161	0.000	4.161	0.000	627,471	626,808	104.94%	658,465	-	658,465	Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.93%	11/1/2033	0.241	0.000	4.139	0.001	4.139	0.001	1,126,052	1,126,436	102.66%	1,155,970	-	1,155,970	Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.41%	7/1/2033	0.800	0.000	4.207	0.000	4.207	0.000	152,615	152,116	103.55%	158,036	-	158,036	Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.48%	8/1/2033	0.517	0.000	3.933	0.000	3.933	0.000	133,951	133,768	102.94%	137,886	-	137,886	Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	0.43%	3/25/2037	1.358	0.000	4.169	0.000	4.169	0.000	189,946	188,422	100.29%	190,501	-	190,501	Government/ Agency
AFN021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	3.36%	4/1/2034	0.691	0.000	3.783	0.000	3.783	0.000	592,208	602,508	104.68%	619,906	-	619,906	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	3.68%	11/1/2034	0.466	0.000	4.107	0.000	4.107	0.000	328,749	334,680	103.61%	340,616	-	340,616	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.58%	4/25/2037	1.281	0.000	3.880	0.000	3.880	0.000	414,839	413,638	100.90%	418,585	-	418,585	Government/ Agency
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.73%	3/25/2042	1.230	0.001	4.865	0.004	4.865	0.004	5,141,949	5,149,592	101.73%	5,230,656	-	5,230,656	Government/ Agency
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.68%	6/25/2042	1.173	0.001	5.263	0.005	5,909,176	5,913,845	101.16%	5,977,538	-	5,977,538	-	5,977,538	Government/ Agency
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	0.64%	10/25/2042	1.214	0.001	5.380	0.003	3,384,644	3,397,665	101.37%	3,431,016	-	3,431,016	-	3,431,016	Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.78%	10/25/2043	0.916	0.001	5.453	0.006	6,774,534	6,804,706	102.00%	6,910,000	-	6,910,000	-	6,910,000	Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	0.50%	6/25/2037	1.328	0.000	4.055	0.001	1,017,494	1,017,700	100.59%	1,023,453	-	1,023,453	-	1,023,453	Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	3.54%	10/1/2042	0.563	0.000	4.736	0.002	3,206,139	3,270,290	103.67%	3,323,899	-	3,323,899	-	3,323,899	Government/ Agency
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	3.46%	2/1/2045	0.310	0.000	4.041	0.003	4,053,795	4,126,538	103.74%	4,205,437	-	4,205,437	-	4,205,437	Government/ Agency
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.72%	6/1/2033	0.708	0.000	4.191	0.000	100,462	100,321	105.04%	105,523	-	105,523	-	105,523	Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.20%	10/1/2033	0.537	0.000	4.179	0.000	270,528	269,078	104.97%	283,960	-	283,960	-	283,960	Government/ Agency
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.52%	7/1/2035	0.862	0.000	4.053	0.000	110,869	110,666	104.63%	115,998	-	115,998	-	115,998	Government/ Agency
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.46%	2/15/2036	1.076	0.000	2.940	0.000	587,729	587,729	100.30%	589,473	-	589,473	-	589,473	Government/ Agency
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.51%	4/15/2036	1.296	0.000	4.006	0.000	413,079	412,793	100.69%	415,925	-	415,925	-	415,925	Government/ Agency
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.66%	11/15/2040	1.340	0.001	4.562	0.003	4,645,648	4,625,071	101.25%	4,703,648	-	4,703,648	-	4,703,648	Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.51%	1/15/2043	1.004	0.000	5.251	0.003	3,262,999	3,266,945	100.55%	3,280,800	-	3,280,800	-	3,280,800	Government/ Agency
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.66%	10/15/2040	1.319	0.000	4.580	0.001	2,115,875	2,121,187	101.57%	2,149,177	-	2,149,177	-	2,149,177	Government/ Agency
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.56%	8/15/2043	1.281	0.001	5.322	0.003	3,490,960	3,489,419	100.83%	3,519,917	-	3,519,917	-	3,519,917	Government/ Agency
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.64%	10/15/2040	1.323	0.001	4.939	0.002	2,740,100	2,738,173	101.19%	2,772,633	-	2,772,633	-	2,772,633	Government/ Agency
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.66%	6/15/2044	1.334	0.001	5.043	0.004	5,114,005	5,134,007	101.54%	5,192,625	-	5,192,625	-	5,192,625	Government/ Agency
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.66%	12/15/2043	1.280	0.000	4.726	0.001	1,755,270	1,761,916	101.19%	1,776,163	-	1,776,163	-	1,776,163	Government/ Agency
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.83%	8/15/2037	1.276	0.001	4.012	0.002	2,901,610	2,930,613	101.79%	2,953,572	-	2,953,572	-	2,953,572	Government/ Agency
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.71%	11/15/2040	1.008	0.000	5.070	0.002	3,054,433	3,078,724	101.29%	3,093,786	-	3,093,786	-	3,093,786	Government/ Agency
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.49%	5/15/2037	1.359	0.000	4.249	0.000	75,674	75,659	100.41%	75,984	-	75,984	-	75,984	Government/ Agency
FRS296	3128MMCL5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	9/1/2020	0.041	0.000	0.041	0.000	1,092	1,092	99.95%	1,092	-	1,092	-	1,092	Government/ Agency
FRS317	3128PEK80	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	6.00%	7/1/2021	0.413	0.000	0.414	0.000	9,232	9,232	101.84%	9,402	-	9,402	-	9,402	Government/ Agency
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.643	0.000	0.656	0.000	56,900	56,881	102.25%	58,179	-	58,179	-	58,179	Government/ Agency
FRS344	3128MBGS0	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.739	0.000	0.754	0.000	18,239	18,241	102.64%	18,720	-	18,720	-	18,720	Government/ Agency
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.673	0.000	0.688	0.000	4,794	4,795	102.38%	4,908	-	4,908	-	4,908	Government/ Agency
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.535	0.000	1.657	0.000	30,583	30,612	105.91%	32,391	-	32,391	-	32,391	Government/ Agency
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.541	0.000	1.664	0.000	15,196	15,210	105.92%	16,095	-	16,095	-	16,095	Government/ Agency
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	1.487	0.000	1.603	0.000	8,583	8,591	105.91%	9,090	-	9,090	-	9,090	Government/ Agency
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.510	0.000	1.607	0.000	339,710	341,869	105.91%	359,791	-	359,791	-	359,791	Government/ Agency
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.623	0.000	1.747	0.000	49,582	49,953	105.91%	52,513	-	52,513	-	52,513	Government/ Agency
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.502	0.000	1.628	0.000	23,638	23,801	105.91%	25,036	-	25,036	-	25,036	Government/ Agency
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.786	0.000	1.918	0.000	2,316	2,333	105.91%	2,453	-	2,453	-	2,453	Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.553	0.000	1.682	0.000	1,407	1,417	105.91%	1,490	-	1,490	-	1,490	Government/ Agency
FRS406	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.399	0.000	1.510	0.000	4,476	4,506	105.91%	4,741	-	4,741	-	4,741	Government/ Agency
FRS409	3128MCKV8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2025	1.442	0.000	1.550	0.000	28,905	29,107	105.91%	30,614	-	30,614	-	30,614	Government/ Agency
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.686	0.000	1.822	0.000	95,730	96,443	105.91%	101,390	-	101,390	-	101,390	Government/ Agency
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.922	0.000	2.092	0.000	2,715	2,738	106.01%	2,878	-	2,878	-	2,878	Government/ Agency
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.003	0.000	2.175	0.000	27,145	27,370	106.01%	28,775	-	28,775	-	28,775	Government/ Agency
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.909	0.000	2.085	0.000	18,459	18,614	106.01%	19,568	-	19,568	-	19,568	Government/ Agency
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.914	0.000	2.084	0.000	81,571	82,317	106.01%	86,469	-	86,469	-	86,469	Government/ Agency
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.776	0.000	1.899	0.000	42,398	42,767	106.01%	44,947	-	44,947	-	44,947	Government/ Agency
FRS417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.857	0.000	2.062	0.000	21,374	21,564	106.01%	22,657	-	22,657	-	22,657	Government/ Agency
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.069	0.000	1.094	0.000	400,486	406,509	103.95%	416,315	-	416,315	-	416,315	Government/ Agency

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FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.427	0.000	2.602	0.000	366,323	370,130	106.09%	388,618	-	388,618	Government/ Agency
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.794	0.000	2.006	0.000	14,328	14,442	105.80%	15,160	-	15,160	Government/ Agency
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	2.451	0.000	2.608	0.000	103,603	104,711	107.77%	111,657	-	111,657	Government/ Agency
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.020	0.000	2.237	0.000	242,109	244,629	107.18%	259,492	-	259,492	Government/ Agency
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.253	0.000	2.427	0.000	219,309	221,625	107.43%	235,603	-	235,603	Government/ Agency
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	1.825	0.001	2.001	0.001	3,324,172	3,351,801	105.80%	3,517,131	-	3,517,131	Government/ Agency
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	2.082	0.000	2.260	0.000	159,914	161,674	106.24%	169,896	-	169,896	Government/ Agency
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	2.428	0.000	2.745	0.000	738,064	747,175	106.55%	786,442	-	786,442	Government/ Agency
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.011	0.000	1.035	0.000	97,328	98,708	103.72%	100,952	-	100,952	Government/ Agency
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.804	0.000	2.000	0.000	203,861	206,289	106.01%	216,103	-	216,103	Government/ Agency
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.749	0.000	1.881	0.000	1,528,754	1,551,241	106.01%	1,620,559	-	1,620,559	Government/ Agency
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.562	0.000	1.702	0.000	448,910	449,457	105.89%	475,367	-	475,367	Government/ Agency
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.510	0.000	1.632	0.000	931	932	105.89%	986	-	986	Government/ Agency
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.685	0.000	1.803	0.000	17,037	17,064	105.89%	18,041	-	18,041	Government/ Agency
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.664	0.000	1.767	0.000	10,388	10,400	105.89%	11,000	-	11,000	Government/ Agency
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.656	0.000	1.775	0.000	38,242	38,289	105.89%	40,496	-	40,496	Government/ Agency
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.483	0.000	1.616	0.000	27,768	27,795	105.89%	29,404	-	29,404	Government/ Agency
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.583	0.000	1.696	0.000	21,823	21,847	105.89%	23,109	-	23,109	Government/ Agency
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.680	0.000	1.787	0.000	723	723	105.89%	765	-	765	Government/ Agency
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	1.456	0.000	1.551	0.000	2,112	2,114	105.89%	2,236	-	2,236	Government/ Agency
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.710	0.000	1.857	0.000	13,344	13,357	105.89%	14,131	-	14,131	Government/ Agency
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.585	0.000	1.709	0.000	667,843	668,685	105.89%	707,203	-	707,203	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.648	0.000	1.736	0.000	688,244	689,947	105.43%	725,592	-	725,592	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.674	0.000	1.774	0.000	665,612	667,963	105.61%	702,966	-	702,966	Government/ Agency
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.531	0.000	1.631	0.000	458,332	458,332	105.15%	480,173	-	480,173	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.501	0.000	1.583	0.000	10,144	10,169	104.96%	10,647	-	10,647	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.693	0.000	1.779	0.000	259,446	260,164	105.61%	273,994	-	273,994	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.700	0.000	1.808	0.000	5,772	5,788	105.70%	6,101	-	6,101	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.715	0.000	1.792	0.000	145,084	145,195	105.61%	153,222	-	153,222	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	1.357	0.000	1.420	0.000	150,605	151,200	104.47%	157,337	-	157,337	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.954	0.000	2.166	0.000	186,940	189,037	105.77%	197,732	-	197,732	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	1.407	0.000	1.512	0.000	56,029	56,426	105.89%	59,331	-	59,331	Government/ Agency
FSF902	31416BQM3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.360	0.000	0.366	0.000	3	3	100.63%	3	-	3	Government/ Agency
FSF916	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.765	0.000	1.911	0.000	14,056	14,209	105.99%	14,897	-	14,897	Government/ Agency
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.939	0.000	2.129	0.000	8,083	8,176	105.99%	8,567	-	8,567	Government/ Agency
FRS046	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.340	0.002	3.261	0.003	6,243,972	6,388,556	106.18%	6,630,139	-	6,630,139	Government/ Agency
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.482	0.000	1.481	0.000	22,277	22,277	109.94%	24,491	-	24,491	Government/ Agency
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	0.914	0.000	0.914	0.000	8,710	8,710	105.97%	9,230	-	9,230	Government/ Agency
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	0.883	0.000	0.883	0.000	8,605	8,605	105.75%	9,100	-	9,100	Government/ Agency
FRS057	31356NL85	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	3/1/2025	1.613	0.000	1.612	0.000	23,820	23,820	110.98%	26,435	-	26,435	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	2.422	0.000	2.468	0.000	1,117	1,117	113.99%	1,273	-	1,273	Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	2.423	0.000	2.474	0.000	620	620	112.28%	696	-	696	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.704	0.000	2.739	0.000	16,994	16,572	116.00%	19,713	-	19,713	Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	2.701	0.000	2.744	0.000	2,577	2,577	115.83%	2,984	-	2,984	Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.599	0.000	2.624	0.000	1,477	1,477	115.60%	1,707	-	1,707	Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	2.784	0.000	2.823	0.000	3,820	3,725	116.43%	4,447	-	4,447	Government/ Agency
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	2.968	0.000	3.020	0.000	13,729	12,805	117.51%	16,132	-	16,132	Government/ Agency
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	2.156	0.000	2.183	0.000	7,710	7,422	112.66%	8,686	-	8,686	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.685	0.000	2.702	0.000	591	591	116.26%	687	-	687	Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	2.372	0.000	2.371	0.000	16,612	16,428	115.00%	19,103	-	19,103	Government/ Agency
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	2.965	0.000	3.004	0.000	656	656	117.35%	770	-	770	Government/ Agency
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	2.976	0.000	3.016	0.000	654	654	117.62%	770	-	770	Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.441	0.000	2.456	0.000	288	288	114.76%	331	-	331	Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	2.957	0.000	3.008	0.000	12,350	12,353	115.36%	14,248	-	14,248	Government/ Agency
FRS208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.243	0.000	3.581	0.000	28	155	115.49%	32	-	32	Government/ Agency
FRS212	31287VXX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	3.253	0.000	3.334	0.000	5,810	5,857	117.16%	6,807	-	6,807	Government/ Agency

AFL-CIO Housing Investment Trust
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE EFF DUR ¹	CONTRIB SPREAD	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	3.150	0.000	3.224	0.000	9,018	9,096	116.49%	10,505	-	10,505	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.462	0.000	3.574	0.000	133,905	135,159	118.46%	158,628	-	158,628	Government/ Agency
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.402	0.000	3.643	0.000	363,581	367,197	117.69%	427,889	-	427,889	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.518	0.000	3.693	0.000	4,837	4,876	118.52%	5,732	-	5,732	Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.545	0.000	3.768	0.000	648,044	654,070	118.58%	768,423	-	768,423	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.530	0.000	3.674	0.000	155,945	157,371	118.85%	185,343	-	185,343	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.565	0.000	3.686	0.000	108,955	110,094	119.01%	129,662	-	129,662	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.396	0.000	3.570	0.000	55,026	55,592	118.98%	65,468	-	65,468	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.464	0.000	3.654	0.000	20,322	20,509	118.79%	24,140	-	24,140	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.033	0.000	3.223	0.000	119,901	120,334	114.65%	137,462	-	137,462	Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.555	0.000	3.678	0.000	48,585	49,027	118.94%	57,790	-	57,790	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.618	0.000	3.713	0.000	33,942	34,297	119.25%	40,476	-	40,476	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.475	0.000	3.655	0.000	137,476	138,269	116.74%	160,495	-	160,495	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	3.347	0.000	3.476	0.000	299,082	302,215	117.69%	351,982	-	351,982	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.458	0.000	3.710	0.000	359,749	361,616	116.73%	419,940	-	419,940	Government/ Agency
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.191	0.000	3.407	0.000	179,678	180,612	115.39%	207,334	-	207,334	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.566	0.000	3.792	0.000	206,108	207,174	116.44%	239,999	-	239,999	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.843	0.000	3.036	0.000	274,969	276,400	114.07%	313,655	-	313,655	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.491	0.000	3.625	0.000	260,618	262,712	118.56%	309,000	-	309,000	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.398	0.000	3.550	0.000	277,262	279,477	118.07%	327,373	-	327,373	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.622	0.000	3.778	0.000	298,998	301,590	119.36%	356,883	-	356,883	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.588	0.000	3.764	0.000	432,900	436,642	119.02%	515,228	-	515,228	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.498	0.000	3.904	0.000	142,285	142,201	114.77%	163,303	-	163,303	Government/ Agency
FRS293	31297NB09	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	0.304	0.000	0.300	0.000	6,263	6,312	101.04%	6,328	-	6,328	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.630	0.000	3.762	0.000	87,831	88,484	119.47%	104,934	-	104,934	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.657	0.000	3.740	0.000	136,296	137,430	119.15%	162,396	-	162,396	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.400	0.000	3.473	0.000	49,281	49,728	117.67%	57,988	-	57,988	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.349	0.000	3.928	0.000	48,578	47,497	115.09%	55,910	-	55,910	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	3.670	0.000	3.902	0.000	7,289	7,150	117.38%	8,555	-	8,555	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.666	0.000	3.905	0.000	374,511	370,953	117.34%	439,456	-	439,456	Government/ Agency
FRS320	3128KHS56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.644	0.000	3.891	0.000	219,059	216,957	117.00%	256,310	-	256,310	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.771	0.000	4.085	0.000	70,850	69,567	115.52%	81,845	-	81,845	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	3.770	0.000	3.849	0.000	78,233	78,690	119.49%	93,483	-	93,483	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.657	0.000	4.052	0.000	364,264	357,614	115.13%	419,369	-	419,369	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.587	0.000	3.995	0.000	78,686	77,261	114.90%	90,408	-	90,408	Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.818	0.000	4.092	0.000	46,560	46,359	117.29%	54,612	-	54,612	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.861	0.000	3.963	0.000	135,629	134,382	117.33%	159,126	-	159,126	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.819	0.000	4.087	0.000	69,001	68,350	117.32%	80,952	-	80,952	Government/ Agency
FRS334	3128KLN37	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.493	0.000	3.745	0.000	76,944	76,215	117.36%	90,305	-	90,305	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.804	0.000	4.146	0.000	81,199	78,672	115.58%	93,848	-	93,848	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.674	0.000	4.180	0.000	297,471	288,283	115.63%	343,976	-	343,976	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.834	0.000	4.200	0.000	136,281	132,019	115.77%	157,769	-	157,769	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	3.721	0.000	4.123	0.000	99,917	96,834	115.50%	115,401	-	115,401	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.869	0.000	3.932	0.000	266,975	269,059	119.93%	320,178	-	320,178	Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.886	0.000	4.153	0.000	137,553	136,850	117.37%	161,442	-	161,442	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.907	0.000	4.132	0.000	319,427	321,241	119.97%	383,209	-	383,209	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.900	0.000	4.121	0.000	11,088	11,135	119.85%	13,288	-	13,288	Government/ Agency
FRS358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	3.890	0.000	4.214	0.000	203,076	199,460	117.83%	239,281	-	239,281	Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.658	0.000	4.186	0.000	31,416	31,137	115.21%	36,195	-	36,195	Government/ Agency
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	3.841	0.000	4.382	0.000	461,340	463,266	115.40%	532,385	-	532,385	Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	3.875	0.000	4.647	0.000	185,695	186,038	110.15%	204,551	-	204,551	Government/ Agency
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.687	0.000	3.781	0.000	4,304	4,455	119.83%	5,158	-	5,158	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.855	0.000	4.340	0.000	13,820	13,824	112.32%	15,522	-	15,522	Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.907	0.000	4.425	0.000	510,104	510,424	112.32%	572,956	-	572,956	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	3.777	0.001	4.512	0.001	1,061,473	1,073,475	114.69%	1,217,391	-	1,217,391	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	3.791	0.000	4.567	0.000	399,562	404,008	110.13%	440,024	-	440,024	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.137	0.000	4.889	0.000	178,972	180,965	110.63%	197,993	-	197,993	Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.775	0.001	4.426	0.001	1,326,389	1,342,760	112.04%	1,486,091	-	1,486,091	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	4.003	0.000	4.355	0.000	315,020	323,899	113.48%	357,493	-	357,493	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	2.478	0.001	4.696	0.003	3,488,745	3,511,753	108.99%	3,802,213	-	3,802,213	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	3.906	0.000	4.855	0.000	24,613	25,161	110.04%	27,083	-	27,083	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.633	0.002	4.684	0.003	4,552,043	4,605,238	108.99%	4,961,050	-	4,961,050	Government/ Agency
FRS437	3132GK4F3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	3.309	0.001	4.759	0.002	2,199,095	2,224,394	109.05%	2,398,061	-	2,398,061	Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	2.040	0.002	4.768	0.004	5,355,819	5,422,644	107.19%	5,741,154	-	5,741,154	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	1.955	0.003	4.792	0.006	8,139,400	8,222,095	107.19%	8,725,005	-	8,725,005	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	1.963	0.000	4.790	0.001	669,205	680,929	107.19%	717,352	-	717,352	Government/ Agency
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	1.976	0.001	4.814	0.003	4,174,102	4,292,382	107.19%	4,474,416	-	4,474,416	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	1.859	0.002	4.904	0.005	6,535,463	6,717,212	107.19%	7,005,670	-	7,005,670	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	2.112	0.001	4.991	0.003	4,042,288	4,156,340	107.19%	4,333,119	-	4,333,119	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	2.167	0.002	5.048	0.004	5,295,781	5,434,648	108.26%	5,733,271	-	5,733,271	Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	3.023	0.002	4.626	0.003	3,465,877	3,590,658	108.86%	3,772,958	-	3,772,958	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.729	0.003	4.723	0.005	6,847,414	7,050,430	108.99%	7,462,663	-	7,462,663	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.186	0.003	4.736	0.005	5,926,748	6,144,766	108.99%	6,459,274	-	6,459,274	Government/ Agency
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	2.395	0.002	4.686	0.004	5,185,952	5,332,537	108.92%	5,648,675	-	5,648,675	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.829	0.001	4.440	0.002	2,277,345	2,363,235	112.32%	2,557,950	-	2,557,950	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	3.738	0.001	4.583	0.001	835,970	868,890	111.00%	927,897	-	927,897	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.031	0.001	4.740	0.001	1,088,072	1,131,408	111.82%	1,216,699	-	1,216,699	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	3.829	0.000	4.271	0.000	545,475	565,883	112.17%	611,839	-	611,839	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	3.572	0.000	3.921	0.000	392,520	406,713	111.46%	437,511	-	437,511	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	3.862	0.001	4.563	0.001	1,868,748	1,956,325	112.04%	2,093,752	-	2,093,752	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	3.833	0.002	4.518	0.002	2,501,027	2,614,873	112.32%	2,809,192	-	2,809,192	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	3.858	0.001	4.416	0.001	1,710,741	1,787,880	112.32%	1,921,531	-	1,921,531	Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.797	0.001	4.260	0.001	1,041,950	1,089,241	112.32%	1,170,335	-	1,170,335	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	3.777	0.000	4.636	0.000	435,803	456,414	111.00%	483,726	-	483,726	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	3.878	0.000	4.602	0.000	355,418	371,971	112.04%	398,211	-	398,211	Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	3.733	0.001	4.578	0.001	1,027,406	1,075,657	111.79%	1,148,541	-	1,148,541	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	3.782	0.002	4.629	0.003	3,735,480	3,925,879	110.26%	4,118,705	-	4,118,705	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.867	0.001	4.541	0.001	803,005	839,447	112.32%	901,948	-	901,948	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	3.793	0.000	4.560	0.000	469,016	490,778	111.79%	524,315	-	524,315	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	3.936	0.001	4.598	0.001	1,158,379	1,215,868	110.38%	1,278,666	-	1,278,666	Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	2.048	0.001	4.934	0.002	2,830,020	2,776,768	107.13%	3,031,863	-	3,031,863	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.125	0.001	4.726	0.002	2,262,570	2,293,888	107.74%	2,437,583	-	2,437,583	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.824	0.001	4.706	0.001	1,501,316	1,522,128	107.74%	1,617,445	-	1,617,445	Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.885	0.001	4.607	0.001	1,135,577	1,151,287	107.74%	1,223,416	-	1,223,416	Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.478	0.000	4.719	0.000	477,623	484,316	107.74%	514,568	-	514,568	Government/ Agency
FRS484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.262	0.003	4.525	0.004	5,405,840	5,656,158	109.44%	5,916,333	-	5,916,333	Government/ Agency
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.377	0.000	4.523	0.001	824,620	866,756	109.44%	902,491	-	902,491	Government/ Agency
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	3.620	0.001	4.592	0.002	2,150,105	2,260,246	108.85%	2,340,381	-	2,340,381	Government/ Agency
FRS488	3128MJVW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	3.220	0.001	4.527	0.001	1,152,063	1,211,784	109.44%	1,260,856	-	1,260,856	Government/ Agency
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	3.639	0.001	4.724	0.001	1,880,754	1,976,111	109.69%	2,063,062	-	2,063,062	Government/ Agency
FRS490	3132M9L27	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	3.464	0.001	4.601	0.001	1,287,952	1,354,409	109.54%	1,410,785	-	1,410,785	Government/ Agency
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	3.340	0.001	4.661	0.002	2,570,195	2,702,221	109.54%	2,815,317	-	2,815,317	Government/ Agency
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	3.100	0.002	4.452	0.003	4,789,023	5,045,854	109.44%	5,241,267	-	5,241,267	Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	3.360	0.001	4.528	0.001	1,342,359	1,411,107	109.44%	1,469,123	-	1,469,123	Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	2.608	0.002	4.582	0.004	5,096,302	5,264,144	107.64%	5,485,729	-	5,485,729	Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	2.527	0.003	4.576	0.005	6,805,366	7,017,810	107.64%	7,325,390	-	7,325,390	Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	3.040	0.001	4.461	0.001	1,714,658	1,802,088	109.54%	1,878,187	-	1,878,187	Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	3.015	0.002	4.541	0.003	4,343,593	4,566,109	109.44%	4,753,774	-	4,753,774	Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	3.162	0.001	4.518	0.001	1,155,646	1,215,382	109.38%	1,264,056	-	1,264,056	Government/ Agency
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.925	0.001	4.476	0.003	3,856,905	3,946,843	106.74%	4,116,793	-	4,116,793	Government/ Agency
FRS500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.053	0.001	4.272	0.003	3,949,424	4,014,926	107.33%	4,238,873	-	4,238,873	Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	3.840	0.000	4.592	0.000	369,606	393,327	109.67%	405,329	-	405,329	Government/ Agency

**AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 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
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.950	0.002	4.598	0.004	5,244,358	5,363,431	107.83%	5,654,932	-	5,654,932	Government/ Agency
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	3.298	0.001	4.324	0.001	1,836,616	1,954,217	109.66%	2,014,059	-	2,014,059	Government/ Agency
FRS504	3132GGH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	3.699	0.000	4.476	0.000	296,921	314,908	111.00%	329,572	-	329,572	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	3.797	0.000	4.356	0.000	365,225	388,724	108.70%	396,996	-	396,996	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	1.714	0.002	4.246	0.006	8,303,041	8,533,613	107.17%	8,898,263	-	8,898,263	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	2.105	0.003	5.393	0.008	8,884,154	8,997,671	105.90%	9,407,907	-	9,407,907	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	2.324	0.001	5.411	0.002	1,895,601	1,919,723	106.02%	2,009,723	-	2,009,723	Government/ Agency
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	2.868	0.001	5.524	0.002	2,504,552	2,535,257	106.11%	2,657,683	-	2,657,683	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	1.734	0.000	4.640	0.001	1,498,591	1,537,131	106.16%	1,590,956	-	1,590,956	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	1.777	0.000	4.550	0.001	1,540,351	1,580,111	106.41%	1,639,140	-	1,639,140	Government/ Agency
FRS513	3128MJY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	1.796	0.001	4.617	0.002	2,738,263	2,809,257	105.73%	2,895,055	-	2,895,055	Government/ Agency
FRS514	3128MJVU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	1.713	0.001	4.568	0.003	3,913,373	4,014,490	106.16%	4,154,572	-	4,154,572	Government/ Agency
FRS515	3132WQQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	1.551	0.001	4.528	0.004	5,174,586	5,309,070	105.73%	5,470,880	-	5,470,880	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	1.856	0.004	4.276	0.008	12,271,957	12,531,579	107.17%	13,151,700	-	13,151,700	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	1.206	0.001	4.142	0.002	3,287,868	3,366,117	106.89%	3,514,318	-	3,514,318	Government/ Agency
FRS519	3132WGF00	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	0.523	0.000	3.584	0.002	4,083,330	4,182,143	106.67%	4,355,636	-	4,355,636	Government/ Agency
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	1.601	0.004	4.097	0.009	14,436,973	14,779,998	106.89%	15,431,315	-	15,431,315	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	2.495	0.001	3.855	0.001	2,036,028	2,105,676	108.47%	2,208,494	-	2,208,494	Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	2.673	0.001	4.472	0.001	1,396,536	1,445,340	109.38%	1,527,543	-	1,527,543	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	1.406	0.001	4.204	0.003	4,882,951	4,987,257	106.89%	5,219,263	-	5,219,263	Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	1.509	0.000	4.116	0.001	1,441,623	1,472,661	106.76%	1,539,112	-	1,539,112	Government/ Agency
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	1.093	0.000	4.160	0.001	820,703	838,045	106.67%	875,434	-	875,434	Government/ Agency
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	2.901	0.001	4.490	0.001	1,093,613	1,130,512	109.38%	1,196,203	-	1,196,203	Government/ Agency
FRS529	3132QVPV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	2.073	0.001	3.984	0.001	1,607,467	1,662,096	108.50%	1,744,133	-	1,744,133	Government/ Agency
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.794	0.001	4.171	0.001	2,013,389	2,082,017	108.53%	2,185,196	-	2,185,196	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	2.448	0.001	4.057	0.002	3,140,533	3,247,426	108.50%	3,407,539	-	3,407,539	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	2.175	0.001	3.945	0.001	2,133,746	2,209,189	108.41%	2,313,155	-	2,313,155	Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	2.869	0.001	4.125	0.001	1,211,008	1,253,822	108.44%	1,313,210	-	1,313,210	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	2.470	0.001	4.046	0.001	1,847,927	1,913,314	108.35%	2,002,149	-	2,002,149	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	2.560	0.001	4.240	0.002	2,340,573	2,423,166	108.50%	2,539,567	-	2,539,567	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	3.310	0.005	4.601	0.007	8,987,309	9,359,230	109.54%	9,844,439	-	9,844,439	Government/ Agency
FRS537	3128MJVW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	2.751	0.005	4.294	0.008	11,108,266	11,540,929	109.19%	12,129,489	-	12,129,489	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	2.459	0.001	4.106	0.001	1,862,001	1,927,380	108.50%	2,020,307	-	2,020,307	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	1.392	0.001	3.738	0.001	2,286,995	2,367,670	108.38%	2,478,575	-	2,478,575	Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.873	0.000	3.826	0.001	2,271,135	2,351,250	108.10%	2,455,000	-	2,455,000	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.011	0.001	3.794	0.003	4,840,973	5,011,499	108.25%	5,240,448	-	5,240,448	Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.978	0.000	3.566	0.001	980,997	1,015,647	108.25%	1,061,949	-	1,061,949	Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	2.730	0.007	4.176	0.011	16,561,665	17,252,793	109.22%	18,089,413	-	18,089,413	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.290	0.000	4.019	0.000	11,360	11,858	108.50%	12,326	-	12,326	Government/ Agency
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.850	0.000	3.824	0.000	17,918	18,705	108.41%	19,425	-	19,425	Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	0.765	0.000	3.357	0.000	195,225	203,860	107.28%	209,444	-	209,444	Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	2.045	0.000	4.116	0.000	327,704	342,042	108.91%	356,897	-	356,897	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	0.679	0.001	3.362	0.006	11,597,344	12,110,004	106.96%	12,404,310	-	12,404,310	Government/ Agency
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.569	0.000	0.569	0.000	81	81	103.19%	84	-	84	Government/ Agency
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.526	0.000	1.526	0.000	153	153	109.43%	168	-	168	Government/ Agency
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.345	0.000	2.341	0.000	9,334	9,200	114.37%	10,675	-	10,675	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.273	0.000	2.296	0.000	22,491	22,491	113.06%	25,428	-	25,428	Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	2.500	0.000	2.552	0.000	1,272	1,272	114.19%	1,453	-	1,453	Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	2.434	0.000	2.469	0.000	852	852	114.07%	972	-	972	Government/ Agency
FSF187	31380LKF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.615	0.000	2.673	0.000	14,636	14,638	113.17%	16,563	-	16,563	Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.647	0.000	2.714	0.000	50,409	50,431	113.44%	57,183	-	57,183	Government/ Agency
FSF191	31380FPS4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.587	0.000	0.599	0.000	3,713	3,713	102.20%	3,795	-	3,795	Government/ Agency
FSF199	31371H DU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	2.522	0.000	2.572	0.000	28,386	28,162	109.93%	31,205	-	31,205	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	2.551	0.000	2.613	0.000	47,298	46,943	110.00%	52,027	-	52,027	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	2.376	0.000	2.432	0.000	27,457	27,193	109.36%	30,026	-	30,026	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.426	0.000	1.426	0.000	14,838	14,867	108.50%	16,099	-	16,099	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF217	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	1.924	0.000	1.931	0.000	53,575	53,719	110.66%	59,285	-	59,285	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	0.951	0.000	0.952	0.000	18,401	18,401	105.08%	19,335	-	19,335	Government/ Agency
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.727	0.000	2.722	0.000	7,336	6,980	117.27%	8,603	-	8,603	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	2.869	0.000	2.913	0.000	6,936	6,676	116.58%	8,086	-	8,086	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.945	0.000	3.012	0.000	225	225	116.74%	262	-	262	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.876	0.000	2.883	0.000	188	188	117.26%	220	-	220	Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.949	0.000	2.921	0.000	905	905	118.86%	1,075	-	1,075	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.104	0.000	3.174	0.000	56,144	56,229	118.26%	66,397	-	66,397	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	2.818	0.000	2.874	0.000	117,959	118,151	116.58%	137,513	-	137,513	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	1.931	0.000	1.934	0.000	35,144	35,564	111.37%	39,140	-	39,140	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	3.002	0.000	3.000	0.000	26,632	26,683	118.82%	31,646	-	31,646	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	3.295	0.000	3.398	0.000	23,413	23,446	118.90%	27,838	-	27,838	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	3.089	0.000	3.159	0.000	13,909	13,880	115.97%	16,130	-	16,130	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	3.049	0.000	3.037	0.000	65,161	65,311	119.32%	77,752	-	77,752	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	3.134	0.000	3.207	0.000	365	365	118.02%	430	-	430	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	3.024	0.000	3.087	0.000	9,284	9,294	117.62%	10,920	-	10,920	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.421	0.000	1.421	0.000	2,922	2,921	107.87%	3,152	-	3,152	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.162	0.000	3.223	0.000	76,807	77,101	118.73%	91,192	-	91,192	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.152	0.000	3.148	0.000	55,136	55,183	119.86%	66,087	-	66,087	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	3.076	0.000	3.121	0.000	23,655	23,876	118.22%	27,965	-	27,965	Government/ Agency
FSF375	31385W333	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	3.256	0.000	3.357	0.000	1,874	1,888	116.65%	2,186	-	2,186	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.347	0.000	2.341	0.000	29,384	29,384	111.68%	32,817	-	32,817	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.253	0.000	3.330	0.000	250,584	252,343	111.18%	278,588	-	278,588	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.514	0.000	3.628	0.000	138,942	138,983	116.72%	162,176	-	162,176	Government/ Agency
FSF474	31403YJN8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.262	0.000	3.612	0.000	91,288	91,689	115.57%	105,505	-	105,505	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	3.334	0.000	3.711	0.000	71,923	72,235	116.33%	83,667	-	83,667	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.492	0.000	3.618	0.000	165,556	166,555	118.91%	196,870	-	196,870	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.233	0.000	3.486	0.000	61,117	61,026	115.29%	70,465	-	70,465	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.251	0.000	3.617	0.000	336,731	334,580	113.67%	382,761	-	382,761	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.234	0.000	3.409	0.000	134,930	135,428	115.23%	155,486	-	155,486	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.586	0.000	3.778	0.000	163,013	163,625	117.13%	190,936	-	190,936	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.437	0.000	3.686	0.000	84,064	84,350	116.38%	97,833	-	97,833	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.480	0.000	3.683	0.000	96,749	97,063	116.61%	112,816	-	112,816	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.353	0.000	3.555	0.000	298,821	299,551	115.84%	346,149	-	346,149	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.606	0.000	3.787	0.000	115,835	116,116	116.33%	134,747	-	134,747	Government/ Agency
FSF580	31405QNX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.044	0.000	3.187	0.000	162,535	164,215	116.44%	189,256	-	189,256	Government/ Agency
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.317	0.000	3.525	0.000	231,294	233,527	119.10%	275,465	-	275,465	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.641	0.000	3.833	0.000	105,595	105,948	116.56%	123,079	-	123,079	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	3.278	0.000	3.405	0.000	61,651	62,204	117.04%	72,156	-	72,156	Government/ Agency
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.667	0.000	3.832	0.000	227,670	229,212	119.36%	271,758	-	271,758	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	3.472	0.000	3.609	0.000	10,406	10,480	118.29%	12,309	-	12,309	Government/ Agency
FSF643	31406NKE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2035	3.711	0.000	3.835	0.000	109,385	109,685	116.73%	127,688	-	127,688	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.627	0.000	3.926	0.000	101,794	101,789	114.85%	116,913	-	116,913	Government/ Agency
FSF645	31407B7X7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.644	0.000	3.929	0.000	187,701	187,620	115.17%	216,179	-	216,179	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.555	0.000	3.973	0.000	313,518	313,961	116.73%	365,959	-	365,959	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	3.590	0.000	3.863	0.000	159,404	159,544	117.11%	186,674	-	186,674	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.407	0.000	3.751	0.000	65,831	66,187	119.06%	78,376	-	78,376	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.662	0.000	3.782	0.000	78,717	79,153	119.42%	94,007	-	94,007	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.653	0.000	3.890	0.000	70,709	70,805	116.86%	82,629	-	82,629	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.692	0.000	3.913	0.000	86,258	86,816	119.17%	102,790	-	102,790	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.513	0.000	3.656	0.000	33,954	33,949	118.54%	40,248	-	40,248	Government/ Agency
FSF677	31407VN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	3.399	0.000	3.586	0.000	241,379	241,459	119.65%	288,822	-	288,822	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.673	0.000	3.829	0.000	423,122	423,211	119.23%	504,494	-	504,494	Government/ Agency
FSF681	31408BXD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	3.693	0.000	3.807	0.000	161,705	161,904	119.97%	193,993	-	193,993	Government/ Agency
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.749	0.000	3.855	0.000	138,632	138,916	119.97%	166,313	-	166,313	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.596	0.000	3.950	0.000	49,473	49,120	116.53%	57,651	-	57,651	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	3.656	0.000	3.958	0.000	45,476	45,139	116.42%	52,942	-	52,942	Government/ Agency
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.423	0.000	3.671	0.000	35,803	35,547	116.71%	41,784	-	41,784	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	3.630	0.000	3.912	0.000	294,009	294,134	119.30%	350,757	-	350,757	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.507	0.000	3.617	0.000	258,459	258,586	118.48%	306,221	-	306,221	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.618	0.000	3.768	0.000	140,825	138,766	116.46%	164,010	-	164,010	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.755	0.000	3.946	0.000	309,494	305,001	117.27%	362,935	-	362,935	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	3.626	0.000	3.892	0.000	111,674	109,959	116.66%	130,282	-	130,282	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	3.844	0.000	3.999	0.000	74,548	74,693	119.26%	88,908	-	88,908	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	3.713	0.000	3.913	0.000	36,568	36,620	119.18%	43,581	-	43,581	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.859	0.000	4.221	0.000	107,781	106,004	115.70%	124,708	-	124,708	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.850	0.000	4.065	0.000	210,312	210,570	120.35%	253,117	-	253,117	Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.768	0.000	4.217	0.000	76,357	74,896	115.54%	88,225	-	88,225	Government/ Agency
FSF754	31411WV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	3.699	0.000	3.926	0.000	830	835	116.53%	968	-	968	Government/ Agency
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.795	0.000	4.094	0.000	554	557	117.38%	650	-	650	Government/ Agency
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.745	0.000	4.148	0.000	15,570	15,650	117.12%	18,236	-	18,236	Government/ Agency
FSF759	31413UZA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.997	0.000	4.110	0.000	7,674	7,713	117.83%	9,042	-	9,042	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.841	0.000	4.087	0.000	318	319	117.20%	372	-	372	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.687	0.000	3.817	0.000	7,804	7,843	116.54%	9,095	-	9,095	Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.906	0.000	4.107	0.000	7,372	7,410	117.44%	8,657	-	8,657	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.828	0.000	4.146	0.000	14,346	14,420	117.35%	16,836	-	16,836	Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.823	0.000	4.135	0.000	13,158	13,227	117.31%	15,436	-	15,436	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.885	0.000	4.190	0.000	162,805	163,678	117.40%	191,133	-	191,133	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.994	0.000	4.226	0.000	87,819	87,855	117.69%	103,350	-	103,350	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.835	0.000	4.280	0.000	43,773	43,252	115.10%	50,382	-	50,382	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.716	0.000	4.333	0.000	26,755	26,859	112.29%	30,044	-	30,044	Government/ Agency
FSF791	31414TE56	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2038	3.492	0.000	3.856	0.000	295,740	301,377	117.82%	348,438	-	348,438	Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.816	0.000	3.924	0.000	297,572	303,299	117.35%	349,204	-	349,204	Government/ Agency
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	3.929	0.000	4.087	0.000	5,619	5,723	117.62%	6,609	-	6,609	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.823	0.000	4.079	0.000	44,153	45,264	119.74%	52,869	-	52,869	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	3.732	0.000	3.870	0.000	269,540	278,450	118.79%	320,184	-	320,184	Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	3.959	0.000	4.525	0.000	102,259	102,487	112.28%	114,821	-	114,821	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.833	0.000	4.461	0.001	684,790	686,326	112.28%	768,912	-	768,912	Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.945	0.001	4.593	0.001	1,319,535	1,324,802	112.28%	1,481,630	-	1,481,630	Government/ Agency
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.763	0.001	4.414	0.002	2,386,707	2,394,889	112.28%	2,679,897	-	2,679,897	Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	3.946	0.000	4.537	0.000	581,412	592,658	114.65%	666,582	-	666,582	Government/ Agency
FSF816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.836	0.000	4.304	0.000	42,525	43,336	115.07%	48,935	-	48,935	Government/ Agency
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.522	0.000	4.332	0.000	123,707	126,156	114.77%	141,983	-	141,983	Government/ Agency
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	3.856	0.000	4.325	0.000	254,191	257,877	112.36%	285,613	-	285,613	Government/ Agency
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.721	0.001	4.477	0.001	1,577,565	1,609,952	112.28%	1,771,357	-	1,771,357	Government/ Agency
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.879	0.001	4.510	0.001	1,919,039	1,995,559	114.65%	2,200,157	-	2,200,157	Government/ Agency
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.816	0.000	4.534	0.000	240,795	245,749	112.28%	270,375	-	270,375	Government/ Agency
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	3.867	0.000	4.686	0.000	226	230	110.19%	249	-	249	Government/ Agency
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.688	0.000	4.650	0.000	321,207	325,892	110.01%	353,347	-	353,347	Government/ Agency
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.979	0.001	4.807	0.002	2,211,450	2,244,833	111.10%	2,456,915	-	2,456,915	Government/ Agency
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.679	0.001	4.739	0.002	2,063,843	2,095,045	110.01%	2,270,350	-	2,270,350	Government/ Agency
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	3.743	0.000	4.512	0.000	316,850	321,914	112.28%	355,772	-	355,772	Government/ Agency
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.003	0.003	4.889	0.003	4,000,665	3,990,664	110.01%	4,400,970	-	4,400,970	Government/ Agency
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	3.749	0.000	4.491	0.000	329,949	335,215	112.28%	370,481	-	370,481	Government/ Agency
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	3.944	0.000	4.464	0.000	187,946	190,910	112.28%	211,033	-	211,033	Government/ Agency
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.800	0.000	4.501	0.000	265,276	269,565	112.00%	297,117	-	297,117	Government/ Agency
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	3.752	0.001	4.522	0.002	2,085,812	2,148,080	114.52%	2,388,753	-	2,388,753	Government/ Agency
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.899	0.000	4.503	0.001	690,840	710,397	114.43%	790,529	-	790,529	Government/ Agency
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	3.994	0.001	4.668	0.001	1,406,338	1,443,988	114.43%	1,609,275	-	1,609,275	Government/ Agency
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	3.828	0.001	4.458	0.001	1,444,152	1,488,195	114.43%	1,652,546	-	1,652,546	Government/ Agency
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	3.857	0.000	4.798	0.000	214,005	214,960	110.01%	235,418	-	235,418	Government/ Agency
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.809	0.001	4.829	0.001	1,373,357	1,393,364	108.95%	1,496,278	-	1,496,278	Government/ Agency

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

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FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.838	0.001	4.789	0.001	1,472,982	1,494,442	108.95%	1,604,820	-	1,604,820	Government/ Agency
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.308	0.000	4.738	0.000	270,959	274,990	108.95%	295,211	-	295,211	Government/ Agency
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	3.086	0.000	4.804	0.001	938,733	952,524	108.95%	1,022,753	-	1,022,753	Government/ Agency
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.818	0.001	4.810	0.001	1,327,805	1,351,151	108.89%	1,445,819	-	1,445,819	Government/ Agency
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	1.970	0.000	4.724	0.000	126,575	128,848	107.17%	135,654	-	135,654	Government/ Agency
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	2.069	0.000	4.776	0.000	565,745	575,049	107.17%	606,328	-	606,328	Government/ Agency
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.700	0.002	4.744	0.003	4,090,780	4,208,579	108.89%	4,454,364	-	4,454,364	Government/ Agency
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.134	0.000	4.777	0.001	1,015,298	1,039,777	107.17%	1,088,128	-	1,088,128	Government/ Agency
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.019	0.000	4.759	0.001	742,189	760,059	107.17%	795,428	-	795,428	Government/ Agency
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	2.124	0.000	4.849	0.001	821,042	840,688	107.17%	879,937	-	879,937	Government/ Agency
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.251	0.000	4.734	0.001	972,741	996,072	107.17%	1,042,518	-	1,042,518	Government/ Agency
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.385	0.000	4.779	0.001	745,770	763,853	107.17%	799,266	-	799,266	Government/ Agency
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.116	0.000	4.647	0.000	662,720	678,685	107.17%	710,258	-	710,258	Government/ Agency
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	1.915	0.000	4.783	0.001	914,710	936,725	107.17%	980,325	-	980,325	Government/ Agency
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	2.303	0.000	4.785	0.000	541,504	554,455	107.17%	580,347	-	580,347	Government/ Agency
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	2.193	0.000	4.780	0.000	334,212	342,253	107.17%	358,186	-	358,186	Government/ Agency
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	2.258	0.000	5.122	0.001	1,025,271	1,050,505	107.17%	1,098,816	-	1,098,816	Government/ Agency
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.056	0.002	4.743	0.004	5,170,636	5,343,922	108.83%	5,626,964	-	5,626,964	Government/ Agency
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	3.200	0.000	4.786	0.000	194,922	201,602	108.83%	212,125	-	212,125	Government/ Agency
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	2.422	0.002	4.726	0.005	6,223,797	6,414,038	108.89%	6,776,961	-	6,776,961	Government/ Agency
FSF884	3138LWVD0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	3.198	0.000	4.817	0.000	59,079	61,436	108.89%	64,330	-	64,330	Government/ Agency
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.975	0.000	4.827	0.000	63,203	65,693	108.89%	68,821	-	68,821	Government/ Agency
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.454	0.000	4.753	0.000	110,982	115,393	108.89%	120,846	-	120,846	Government/ Agency
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.445	0.000	4.703	0.000	457,729	474,385	108.83%	498,126	-	498,126	Government/ Agency
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.797	0.003	4.630	0.004	4,983,341	4,983,341	111.50%	5,310,089	-	5,310,089	Government/ Agency
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.726	0.002	4.470	0.003	3,968,444	4,154,385	112.28%	4,455,938	-	4,455,938	Government/ Agency
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	3.714	0.000	4.496	0.000	241,170	253,575	110.41%	266,274	-	266,274	Government/ Agency
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	3.801	0.000	4.421	0.000	423,584	443,405	112.56%	476,790	-	476,790	Government/ Agency
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	3.894	0.000	4.548	0.000	457,019	478,627	112.28%	513,161	-	513,161	Government/ Agency
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.896	0.001	4.583	0.001	1,676,636	1,757,226	112.28%	1,882,598	-	1,882,598	Government/ Agency
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	2.998	0.003	4.612	0.005	6,138,954	6,425,629	109.54%	6,724,439	-	6,724,439	Government/ Agency
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.452	0.000	4.559	0.000	537,804	565,937	108.82%	585,230	-	585,230	Government/ Agency
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.454	0.001	4.688	0.001	1,399,820	1,473,261	108.82%	1,523,262	-	1,523,262	Government/ Agency
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.539	0.001	4.744	0.002	2,187,961	2,302,624	108.82%	2,380,906	-	2,380,906	Government/ Agency
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	2.426	0.003	4.562	0.006	8,198,844	8,510,277	108.23%	8,873,743	-	8,873,743	Government/ Agency
FSF932	3138YTDQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	2.761	0.002	4.624	0.003	3,677,848	3,794,485	106.41%	3,913,531	-	3,913,531	Government/ Agency
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.088	0.001	4.706	0.001	818,587	867,932	110.41%	903,796	-	903,796	Government/ Agency
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	3.598	0.001	4.497	0.001	1,309,753	1,389,169	110.22%	1,443,632	-	1,443,632	Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.725	0.002	4.805	0.007	8,805,600	9,128,407	109.36%	9,629,508	-	9,629,508	Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.319	0.001	4.830	0.005	6,286,091	6,517,151	108.88%	6,844,496	-	6,844,496	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	1.831	0.002	4.848	0.005	6,648,484	6,855,129	105.70%	7,027,746	-	7,027,746	Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	1.596	0.001	4.643	0.002	3,248,984	3,349,818	105.77%	3,436,352	-	3,436,352	Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.132	0.005	4.760	0.010	13,583,663	14,014,238	105.77%	14,367,030	-	14,367,030	Government/ Agency
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	0.934	0.001	3.829	0.004	6,124,752	6,388,779	108.22%	6,628,494	-	6,628,494	Government/ Agency
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.924	0.001	4.178	0.002	2,938,801	3,065,306	108.47%	3,187,855	-	3,187,855	Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	2.878	0.005	4.252	0.007	10,105,765	10,424,336	109.16%	11,031,676	-	11,031,676	Government/ Agency
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.864	0.001	4.446	0.003	3,835,578	3,882,066	107.14%	4,109,357	-	4,109,357	Government/ Agency
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.809	0.002	3.753	0.008	12,514,565	13,035,825	108.22%	13,543,851	-	13,543,851	Government/ Agency
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.359	0.002	4.017	0.007	11,578,973	11,774,902	105.87%	12,258,920	-	12,258,920	Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	1.201	0.001	4.191	0.003	3,886,312	3,955,749	106.42%	4,135,780	-	4,135,780	Government/ Agency
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.076	0.001	4.344	0.004	5,786,576	5,889,628	106.42%	6,158,024	-	6,158,024	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.380	0.000	4.424	0.002	2,181,926	2,220,955	106.42%	2,321,987	-	2,321,987	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.214	0.001	4.003	0.002	3,355,268	3,415,946	106.42%	3,570,647	-	3,570,647	Government/ Agency
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	2.431	0.002	4.404	0.003	4,915,914	4,976,484	107.20%	5,269,878	-	5,269,878	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.468	0.000	4.420	0.001	1,282,301	1,297,600	107.29%	1,375,834	-	1,375,834	Government/ Agency
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	1.311	0.001	4.119	0.003	4,450,548	4,575,961	106.01%	4,718,154	-	4,718,154	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	1.191	0.000	4.005	0.002	2,554,131	2,620,091	106.11%	2,710,102	-	2,710,102	Government/ Agency
FSF956	3138WKR1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	1.173	0.000	4.009	0.002	2,517,723	2,582,656	106.11%	2,671,471	-	2,671,471	Government/ Agency
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.300	0.001	3.687	0.004	6,744,196	6,920,254	106.26%	7,166,577	-	7,166,577	Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	2.642	0.002	3.621	0.003	4,741,517	4,877,686	106.01%	5,026,619	-	5,026,619	Government/ Agency
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.467	0.000	4.389	0.001	1,941,812	1,996,129	106.42%	2,066,459	-	2,066,459	Government/ Agency
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	1.066	0.000	3.985	0.001	1,954,196	2,009,216	106.26%	2,076,585	-	2,076,585	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.449	0.002	3.868	0.006	9,558,146	10,011,982	108.32%	10,353,236	-	10,353,236	Government/ Agency
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	1.378	0.002	3.724	0.006	9,349,003	9,791,391	107.88%	10,085,794	-	10,085,794	Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	1.616	0.001	4.159	0.002	3,012,395	3,086,587	106.73%	3,215,178	-	3,215,178	Government/ Agency
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	1.580	0.001	3.829	0.002	2,652,792	2,615,772	106.73%	2,724,637	-	2,724,637	Government/ Agency
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	1.885	0.001	4.099	0.002	2,690,843	2,757,197	106.73%	2,871,981	-	2,871,981	Government/ Agency
FSF966	3140FHSP0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	1.381	0.001	3.950	0.002	2,735,401	2,802,704	106.64%	2,916,973	-	2,916,973	Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.144	0.001	4.035	0.003	5,347,108	5,477,805	106.42%	5,690,346	-	5,690,346	Government/ Agency
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	0.804	0.001	3.468	0.006	10,156,313	10,479,825	107.57%	10,924,989	-	10,924,989	Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	1.202	0.002	4.059	0.008	12,058,736	12,156,171	105.76%	12,753,667	-	12,753,667	Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	2.959	0.001	3.996	0.001	1,648,414	1,704,476	108.57%	1,789,609	-	1,789,609	Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	1.028	0.000	2.926	0.000	869,477	899,259	108.07%	939,605	-	939,605	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	0.937	0.001	3.227	0.003	6,457,767	6,678,289	108.28%	6,992,745	-	6,992,745	Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.681	0.000	2.791	0.001	1,328,225	1,386,290	107.95%	1,486,290	-	1,486,290	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.974	0.001	2.870	0.004	7,901,384	8,188,537	107.95%	8,529,781	-	8,529,781	Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.920	0.001	2.785	0.004	9,368,327	9,688,439	108.07%	10,123,930	-	10,123,930	Government/ Agency
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	0.637	0.000	2.756	0.000	146,604	151,615	108.07%	158,428	-	158,428	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	1.123	0.000	3.066	0.000	388,627	401,878	108.19%	420,457	-	420,457	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	0.089	0.000	2.978	0.004	9,294,393	9,293,722	106.54%	9,902,567	-	9,902,567	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	0.491	0.000	2.608	0.001	2,745,137	2,864,445	107.88%	2,864,445	-	2,864,445	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	0.636	0.001	2.619	0.003	7,617,926	7,875,432	107.88%	8,218,543	-	8,218,543	Government/ Agency
FSF982	31418CZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	1.225	0.001	3.346	0.003	5,008,071	5,131,901	105.33%	5,274,770	-	5,274,770	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	2.775	0.000	4.906	0.000	201,692	204,700	105.71%	213,210	-	213,210	Government/ Agency
FSF984	3133A0FB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	0.777	0.003	4.633	0.018	23,884,475	24,340,275	106.43%	25,420,944	-	25,420,944	Government/ Agency
FSF985	3133KHG1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	2.541	0.008	4.276	0.014	20,359,340	21,682,387	105.89%	21,558,073	-	21,558,073	Government/ Agency
FSF986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	3.716	0.015	6.290	0.026	26,135,512	27,194,688	105.20%	27,495,089	-	27,495,089	Government/ Agency
FSF987	3140X6R52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	3.095	0.011	5.316	0.019	23,145,505	24,377,505	105.55%	24,431,117	-	24,431,117	Government/ Agency
FSF988	3140KFYU3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	4.472	0.011	6.628	0.016	15,138,434	15,708,672	105.56%	15,980,343	-	15,980,343	Government/ Agency
FSF989	3140QEA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	4.223	0.020	6.508	0.030	29,729,567	30,935,558	105.56%	31,382,948	-	31,382,948	Government/ Agency
FSF990	3133A5B93	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	4.117	0.007	6.295	0.011	11,421,326	11,889,942	105.42%	12,040,451	-	12,040,451	Government/ Agency
FSF991	3133A6EC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	4.371	0.008	6.486	0.011	11,110,356	11,566,206	105.42%	11,712,624	-	11,712,624	Government/ Agency
FSF992	3140X7D22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.595	0.022	6.307	0.039	39,334,941	41,212,136	106.11%	41,736,399	-	41,736,399	Government/ Agency
FSF993	3140QEBS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.586	0.014	6.255	0.024	24,800,749	26,014,777	105.62%	26,195,518	-	26,195,518	Government/ Agency
FSF994	3133A7E70	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.00%	7/1/2050	4.939	0.028	6.904	0.039	37,276,972	38,536,072	103.21%	38,472,034	-	38,472,034	Government/ Agency
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.417	0.000	1.417	0.000	2,293	2,293	109.76%	2,516	-	2,516	Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.539	0.000	1.539	0.000	1,915	1,915	110.11%	2,109	-	2,109	Government/ Agency
GSF044	36225AFS4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2021	0.158	0.000	0.158	0.000	32	32	100.82%	32	-	32	Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.553	0.000	0.553	0.000	7,133	7,134	103.46%	7,380	-	7,380	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	1.864	0.000	1.880	0.000	3,055	3,055	110.51%	3,376	-	3,376	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	1.837	0.000	1.854	0.000	14,967	14,982	110.36%	16,518	-	16,518	Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.714	0.000	0.714	0.000	2,872	2,868	104.79%	3,009	-	3,009	Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.485	0.000	0.485	0.000	17,729	17,728	102.98%	18,258	-	18,258	Government/ Agency
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.620	0.000	0.620	0.000	9,047	9,048	103.93%	9,402	-	9,402	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	1.901	0.000	1.930	0.000	26,159	25,913	110.08%	28,795	-	28,795	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	2.354	0.000	2.378	0.000	15,064	15,081	113.25%	17,060	-	17,060	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	2.281	0.000	2.307	0.000	103,189	103,412	112.76%	116,351	-	116,351	Government/ Agency
GSF089	36206MDT1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2026	1.939	0.000	1.937	0.000	7,809	7,845	111.46%	8,703	-	8,703	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.816	0.000	1.813	0.000	18,928	18,986	110.76%	20,965	-	20,965	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.040	0.000	2.059	0.000	35,911	35,996	111.46%	40,026	-	40,026	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	1.842	0.000	1.847	0.000	26,737	26,816	110.95%	29,664	-	29,664	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	2.157	0.000	2.178	0.000	32,115	32,304	112.12%	36,007	-	36,007	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	EFFECTIVE		CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING	
				COUPON	MATURITY											DURATION
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	2.079	0.000	2.096	0.000	4,469	4,469	111.73%	4,993	-	4,993	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	2.031	0.000	2.026	0.000	2,553	2,562	112.12%	2,863	-	2,863	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.925	0.000	1.921	0.000	2,320	2,337	111.46%	2,585	-	2,585	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.771	0.000	1.768	0.000	7,611	7,660	110.58%	8,416	-	8,416	Government/ Agency
GSF102	36207MR44	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	2.359	0.000	2.384	0.000	5,953	6,003	113.25%	6,741	-	6,741	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.979	0.000	2.013	0.000	21,142	21,260	111.18%	23,506	-	23,506	Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.490	0.000	2.504	0.000	59,412	59,917	114.38%	67,955	-	67,955	Government/ Agency
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.220	0.000	2.212	0.000	4,039	4,083	113.91%	4,601	-	4,601	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	2.349	0.000	2.344	0.000	3,777	3,777	114.06%	4,309	-	4,309	Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.449	0.000	1.448	0.000	9,603	9,666	108.91%	10,459	-	10,459	Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.335	0.000	2.331	0.000	6,084	6,134	114.38%	6,958	-	6,958	Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.009	0.000	2.006	0.000	4,669	4,669	112.40%	5,248	-	5,248	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	2.337	0.000	2.334	0.000	44,636	44,737	114.38%	51,054	-	51,054	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.364	0.000	2.355	0.000	4,796	4,796	114.83%	5,508	-	5,508	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.394	0.000	2.388	0.000	19,069	19,069	114.83%	21,897	-	21,897	Government/ Agency
GSF175	36208WMS9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.423	0.000	1.422	0.000	6,208	6,228	108.75%	6,751	-	6,751	Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.264	0.000	2.272	0.000	20,687	20,743	112.42%	23,256	-	23,256	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.485	0.000	2.527	0.000	108,121	108,582	113.21%	122,400	-	122,400	Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.340	0.000	2.377	0.000	10,146	10,171	112.42%	11,406	-	11,406	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.661	0.000	2.737	0.000	44,693	44,693	112.90%	50,459	-	50,459	Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	2.402	0.000	2.451	0.000	1,489	1,489	112.85%	1,680	-	1,680	Government/ Agency
GSF198	36209SWA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.328	0.000	2.322	0.000	18,079	18,249	112.99%	20,427	-	20,427	Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.540	0.000	2.531	0.000	34,205	34,259	114.26%	39,082	-	39,082	Government/ Agency
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.605	0.000	2.653	0.000	51,376	51,669	113.85%	58,490	-	58,490	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	2.046	0.000	2.042	0.000	20,477	20,870	112.66%	23,070	-	23,070	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.532	0.000	1.534	0.000	55,614	55,750	109.69%	61,001	-	61,001	Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.825	0.000	2.823	0.000	10,018	10,018	117.12%	11,733	-	11,733	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.253	0.000	2.250	0.000	23,354	23,516	115.15%	26,891	-	26,891	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.241	0.000	2.242	0.000	1,397	1,397	114.34%	1,597	-	1,597	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.663	0.000	2.652	0.000	37,273	37,775	116.67%	43,487	-	43,487	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.798	0.000	1.806	0.000	10,820	10,876	110.50%	11,956	-	11,956	Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	2.463	0.000	2.555	0.000	19,264	19,337	113.21%	21,808	-	21,808	Government/ Agency
GSF239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	2.586	0.000	2.633	0.000	78,505	78,646	113.74%	89,293	-	89,293	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	2.133	0.000	2.145	0.000	16,761	16,832	111.59%	18,704	-	18,704	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.643	0.000	2.692	0.000	131,866	132,152	114.05%	150,397	-	150,397	Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.545	0.000	2.621	0.000	84,859	84,926	113.95%	96,697	-	96,697	Government/ Agency
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	2.811	0.000	2.865	0.000	6,061	6,182	116.42%	7,056	-	7,056	Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	2.694	0.000	2.754	0.000	16,539	16,820	115.46%	19,096	-	19,096	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	2.862	0.000	2.850	0.000	2,707	2,831	117.08%	3,169	-	3,169	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	3.200	0.000	3.540	0.000	101,524	101,735	113.87%	115,604	-	115,604	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	3.190	0.000	3.455	0.000	112,940	114,222	115.39%	130,321	-	130,321	Government/ Agency
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	3.384	0.000	3.737	0.000	549,493	550,734	114.69%	630,234	-	630,234	Government/ Agency
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.214	0.000	3.472	0.000	73,510	74,124	115.54%	84,932	-	84,932	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.222	0.000	3.374	0.000	52,482	52,935	115.76%	60,752	-	60,752	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	3.368	0.000	3.656	0.000	16,873	17,041	116.39%	19,637	-	19,637	Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	3.271	0.000	3.451	0.000	94,166	95,071	115.97%	109,206	-	109,206	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.033	0.000	4.167	0.000	6,829	6,793	118.53%	8,095	-	8,095	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.018	0.000	4.155	0.000	57,057	56,769	118.46%	67,589	-	67,589	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.971	0.000	4.307	0.000	503,909	501,356	118.10%	595,127	-	595,127	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.923	0.000	4.344	0.000	312,588	310,626	116.93%	365,494	-	365,494	Government/ Agency
GSF287	36241KIQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.459	0.000	4.016	0.000	307,344	305,443	116.34%	357,554	-	357,554	Government/ Agency
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.509	0.000	3.827	0.000	27,839	27,662	117.24%	32,638	-	32,638	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.857	0.000	4.303	0.000	80,829	80,326	116.68%	94,311	-	94,311	Government/ Agency
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.447	0.000	4.948	0.000	628,917	634,816	110.57%	695,381	-	695,381	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.165	0.001	4.905	0.001	1,008,129	1,017,719	110.81%	1,117,066	-	1,117,066	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.274	0.000	4.929	0.000	535,506	540,580	110.64%	592,475	-	592,475	Government/ Agency

AFL-CIO Housing Investment Trust
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GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	3.676	0.001	4.474	0.001	1,216,720	1,238,191	112.82%	1,372,754	-	1,372,754	Government/ Agency
FSB005	31380RF8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	2.383	0.000	2.399	0.000	58,300	58,300	104.69%	61,033	-	61,033	Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	2.815	0.000	2.900	0.000	1,317	1,317	114.34%	1,506	-	1,506	Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.665	0.000	2.673	0.000	70,437	70,437	105.35%	74,207	-	74,207	Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	2.964	0.000	2.996	0.000	172	172	117.21%	202	-	202	Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	2.799	0.000	2.786	0.000	38,436	39,003	101.43%	38,985	-	38,985	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	1.729	0.000	1.727	0.000	151	151	111.06%	167	-	167	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	3.306	0.000	3.328	0.000	137,712	137,613	111.70%	153,820	-	153,820	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	2.185	0.000	2.241	0.000	95,727	95,932	107.75%	103,147	-	103,147	Government/ Agency
CMB038	233050AC7	DBUBS 2011-LC1A A3	AAA PRIVATE-LABEL CMBS	5.00%	11/10/2046	0.238	0.000	0.238	0.000	6,790,758	6,932,509	99.94%	6,786,624	-	6,786,624	AAA
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	1.036	0.001	1.036	0.001	9,352,816	9,722,733	102.21%	9,559,174	-	9,559,174	AAA
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	2.156	0.003	2.156	0.003	10,000,000	10,138,911	103.23%	10,323,218	-	10,323,218	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	2.272	0.007	2.272	0.007	20,000,000	20,332,574	104.08%	20,815,762	-	20,815,762	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	3.067	0.003	3.066	0.003	7,000,000	7,158,031	109.02%	7,631,347	-	7,631,347	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	3.199	0.003	3.197	0.003	5,000,000	5,113,930	109.19%	5,459,682	-	5,459,682	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	3.243	0.010	3.241	0.010	20,000,000	20,457,433	108.90%	21,779,798	-	21,779,798	AAA
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	3.309	0.003	3.307	0.003	5,000,000	5,114,526	109.15%	5,457,576	-	5,457,576	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	3.432	0.003	3.429	0.003	5,000,000	5,119,011	108.30%	5,414,884	-	5,414,884	AAA
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	3.482	0.001	3.479	0.001	2,250,000	2,301,295	108.89%	2,450,058	-	2,450,058	AAA
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	3.212	0.004	3.210	0.004	6,825,000	7,125,980	109.21%	7,453,758	-	7,453,758	AAA
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	3.619	0.005	3.615	0.005	8,000,000	8,182,058	108.72%	8,697,926	-	8,697,926	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	102.01%	17,771,583	454,802	18,226,385	Government/ Agency
GCL152	3617H3XQ1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.20%	8/15/2060	4.803	0.037	4.786	0.037	45,546,990	46,505,639	115.50%	52,948,520	2,212,210	55,160,730	Government/ Agency
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	5.281	0.030	5.258	0.030	34,136,599	34,440,285	113.09%	39,366,397	5,802,901	45,169,298	Government/ Agency
GCL156	3617HVYVW5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.40%	9/15/2060	4.461	0.005	4.449	0.005	7,110,143	7,320,113	116.57%	8,634,197	2,089,857	10,724,054	Government/ Agency
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	4.196	0.001	4.187	0.001	1,487,460	1,530,541	116.47%	1,866,293	812,540	2,678,833	Government/ Agency
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	4.906	0.004	4.888	0.004	5,108,881	5,326,715	116.68%	6,296,160	2,010,419	8,306,579	Government/ Agency
GCL160	3617AU3E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	3.260	0.004	3.257	0.004	7,796,200	8,034,696	117.33%	9,147,554	-	9,147,554	Government/ Agency
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	5/15/2061	5.698	0.008	5.667	0.008	7,986,657	8,250,871	113.17%	14,827,883	43,953,743	58,781,626	Government/ Agency
GCL164	3617JMZN2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	11/15/2060	5.471	0.010	5.445	0.010	10,732,301	11,169,188	113.24%	12,653,497	3,776,599	16,430,096	Government/ Agency
GCL165	3617JMZL6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	4/15/2061	6.153	0.015	6.114	0.015	14,639,518	15,837,665	112.07%	18,766,150	19,545,682	38,311,832	Government/ Agency
GCL166	3617JMZV4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41%	9/15/2061	6.784	0.012	6.734	0.012	10,398,151	12,090,152	111.77%	15,373,155	31,887,249	47,260,404	Government/ Agency
GCL167	3617JMZT9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.43%	11/15/2061	6.924	0.013	6.873	0.013	11,507,881	13,314,512	111.70%	17,767,204	41,981,919	59,749,123	Government/ Agency
GCL168	3617NM4N1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.67%	3/15/2062	9.535	0.009	9.396	0.009	5,924,376	6,798,934	106.49%	8,195,252	29,057,924	37,253,176	Government/ Agency
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	2.749	0.014	2.749	0.014	32,972,397	33,123,513	107.64%	35,490,795	-	35,490,795	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	1.497	0.004	1.497	0.004	17,745,000	17,739,673	103.59%	18,382,187	-	18,382,187	Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	3.685	0.002	3.680	0.002	2,521,103	2,426,361	112.21%	2,828,882	-	2,828,882	Government/ Agency
GMF230	36195CUT7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.70%	10/15/2056	4.355	0.002	4.344	0.002	3,285,920	3,445,633	112.26%	3,688,714	-	3,688,714	Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	4.268	0.003	4.258	0.003	3,900,613	4,231,647	112.09%	4,372,072	-	4,372,072	Government/ Agency
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	4.460	0.011	4.445	0.011	14,737,196	15,227,841	110.07%	16,221,055	-	16,221,055	Government/ Agency
GMF240	36176WXL0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.50%	5/15/2038	2.498	0.007	2.498	0.007	17,513,260	18,764,048	106.80%	18,703,759	-	18,703,759	Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	4.186	0.030	4.176	0.030	43,340,602	45,857,776	110.39%	47,842,607	-	47,842,607	Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	5.192	0.025	5.170	0.025	28,875,088	29,397,224	111.18%	32,101,908	-	32,101,908	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	4.742	0.011	4.726	0.011	13,807,781	14,308,248	111.20%	15,354,183	-	15,354,183	Government/ Agency
GMF253	36186PST2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	3/15/2057	5.684	0.021	5.653	0.021	22,381,098	23,201,779	110.97%	24,836,081	-	24,836,081	Government/ Agency
GMF255	36193DFL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.68%	6/15/2057	0.061	0.000	0.061	0.000	26,789,718	27,534,949	107.72%	28,859,143	-	28,859,143	Government/ Agency
GMF256	36183YAA6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.55%	4/15/2057	0.081	0.001	0.081	0.001	41,661,359	42,712,824	101.54%	42,304,277	-	42,304,277	Government/ Agency
GMF257	36189YWX6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	4/15/2057	4.881	0.020	4.864	0.020	24,563,120	25,241,819	111.17%	27,306,133	-	27,306,133	Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	4.736	0.013	4.719	0.013	16,803,997	17,355,779	111.27%	18,697,253	-	18,697,253	Government/ Agency
GMF262	36195P2T9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.40%	3/15/2057	5.274	0.004	5.251	0.004	5,012,293	5,051,601	111.20%	5,573,570	-	5,573,570	Government/ Agency
GMF264	36197F6Y4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.49%	8/15/2058	5.292	0.010	5.268	0.010	11,073,995	11,339,204	111.49%	12,346,796	-	12,346,796	Government/ Agency
GMF268	36195P2Z5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.35%	8/15/2059	5.808	0.006	5.775	0.006	6,610,794	6,806,918	113.26%	7,487,451	-	7,487,451	Government/ Agency
GMF269	3617G0QY9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.48%	5/15/2059	5.677	0.010	5.647	0.010	10,997,420	11,223,036	112.45%	12,366,995	-	12,366,995	Government/ Agency
GMF270	3617MRWK6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.51%	3/15/2053	5.473	0.042	5.446	0.042	46,365,733	50,102,922	112.51%	52,165,854	-	52,165,854	Government/ Agency
GMF271	3617BWEK7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	7.430	0.053	7.368	0.053	44,182,155	45,052,454	109.89%	48,549,694	-	48,549,694	Government/ Agency
GMF273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	6.007	0.060	5.970	0.060	60,020,056	60,030,272	110.47%	66,306,976	-	66,306,976	Government/ Agency

**AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 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
GMF274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	5.340	0.009	5.316	0.009	10,386,745	10,547,365	112.28%	11,662,746	-	11,662,746	Government/ Agency
GMF276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	5.875	0.031	5.841	0.030	31,389,234	33,563,025	110.77%	34,768,505	-	34,768,505	Government/ Agency
GMF277	3617ATHZ9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.25%	6/15/2059	5.638	0.029	5.609	0.029	31,069,759	31,685,815	110.92%	34,463,695	-	34,463,695	Government/ Agency
GMF278	3617G6TG2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.57%	11/15/2059	5.611	0.046	5.582	0.046	49,225,911	49,956,227	113.45%	55,848,224	-	55,848,224	Government/ Agency
GMF279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	4.832	0.013	4.816	0.013	15,769,913	16,081,857	113.62%	17,918,327	-	17,918,327	Government/ Agency
GMF280	3617G0QU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	5.819	0.017	5.786	0.017	17,348,572	17,692,050	111.65%	19,370,028	-	19,370,028	Government/ Agency
GMF282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	5.804	0.014	5.772	0.014	14,424,262	14,715,051	111.39%	16,067,719	-	16,067,719	Government/ Agency
GMF283	3617ATH97	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	5.314	0.031	5.290	0.031	35,132,359	36,009,203	111.93%	39,323,333	-	39,323,333	Government/ Agency
GMF284	HITGMF284	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	10/15/2060	8.418	0.037	8.335	0.037	27,755,000	29,350,913	107.28%	29,776,591	-	29,776,591	Government/ Agency
GMF285	3617H4U82	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.19%	5/15/2060	5.098	0.025	5.077	0.024	28,525,060	28,910,308	113.16%	32,278,559	-	32,278,559	Government/ Agency
GMF286	HITGMF286	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.99%	7/15/2048	6.044	0.008	6.007	0.008	8,416,026	9,173,468	109.98%	9,255,903	-	9,255,903	Government/ Agency
GMF287	HITGMF287	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.20%	5/15/2042	7.527	0.013	7.459	0.013	11,050,627	11,492,652	104.21%	11,516,102	-	11,516,102	Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	11.759	0.003	11.406	0.003	1,500,000	1,466,322	100.31%	1,504,605	-	1,504,605	Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	13.958	0.002	13.400	0.002	1,000,000	991,426	100.33%	1,003,330	-	1,003,330	Government/ Agency
CON128	51899AJT2	FHA MF CON/ PC	MULTIFAMILY CONSTRUCTION	4.10%	10/1/2060	6.131	0.022	6.092	0.022	22,000,000	22,009,355	109.65%	24,122,274	-	24,122,274	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	2,192,611	2,195,661	100.59%	2,205,549	-	2,205,549	Government/ Agency
PMB166	81299H9Z7	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.080	0.000	0.080	0.000	1,665,486	1,664,453	100.63%	1,676,055	-	1,676,055	Government/ Agency
PMB170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	0.870	0.000	0.870	0.000	3,612,983	3,614,770	103.47%	3,738,198	-	3,738,198	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	7,334,419	7,336,557	100.58%	7,377,091	-	7,377,091	Government/ Agency
PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.081	0.000	0.081	0.000	6,920,456	6,929,754	100.55%	6,958,442	-	6,958,442	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	4,128,064	4,131,841	100.64%	4,154,397	-	4,154,397	Government/ Agency
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	2.936	0.002	2.935	0.002	3,239,980	3,262,633	115.17%	3,731,608	-	3,731,608	Government/ Agency
PMB178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	3.121	0.001	3.119	0.001	1,973,150	1,981,818	115.94%	2,287,698	-	2,287,698	Government/ Agency
PMB179	57568Z9J1	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.20%	4/1/2052	3.154	0.006	3.152	0.006	11,152,555	11,148,733	115.47%	12,877,643	-	12,877,643	Government/ Agency
PMB180	60416SBF6	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.75%	8/1/2048	1.809	0.001	1.809	0.001	3,750,000	3,746,027	101.68%	3,812,918	-	3,812,918	Government/ Agency
PMB181	57586NHH0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	5.660	0.057	5.629	0.057	62,125,000	62,100,878	109.64%	68,111,303	-	68,111,303	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	1.967	0.002	1.967	0.002	8,344,603	8,489,748	103.37%	8,625,524	-	8,625,524	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	3.692	0.005	3.687	0.005	7,663,906	8,197,115	110.58%	8,475,054	-	8,475,054	Government/ Agency
PMB186	FWDPMB186	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	9.195	0.000	9.067	0.000	-	-	106.31%	281,838	4,470,000	4,751,838	Government/ Agency
PMB187	FWDPMB187	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	9.023	0.000	8.898	0.000	-	-	106.97%	215,308	3,090,000	3,305,308	Government/ Agency
PMB188	FWDPMB188	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.25%	9/1/2063	10.555	0.000	10.358	0.000	-	-	98.30%	(96,968)	5,702,000	5,605,032	Government/ Agency
FNC200	603767PD0	FNMA MF DUS	MULTIFAMILY CONSTRUCTION	2.46%	1/1/2038	13.271	0.042	12.855	0.041	20,950,000	20,950,000	102.57%	21,488,625	-	21,488,625	Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.079	0.000	0.079	0.000	159,440	159,236	102.77%	163,859	-	163,859	Government/ Agency
FXF031	31377NR76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.75%	12/1/2024	0.081	0.000	0.081	0.000	796,745	796,745	102.60%	817,428	-	817,428	Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	1.539	0.000	1.539	0.000	770,221	770,460	101.55%	782,148	-	782,148	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.084	0.000	0.084	0.000	275,765	276,194	100.54%	277,256	-	277,256	Government/ Agency
FXF176	31409KV79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.38%	7/1/2021	0.330	0.000	0.330	0.000	4,580,124	4,580,156	102.09%	4,675,771	-	4,675,771	Government/ Agency
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	1.036	0.001	1.036	0.001	4,721,283	4,721,283	104.51%	4,934,010	-	4,934,010	Government/ Agency
FXF195	31409LV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	1.459	0.000	1.459	0.000	1,671,466	1,695,077	106.44%	1,779,184	-	1,779,184	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.081	0.000	0.081	0.000	3,296,690	3,296,701	102.04%	3,363,991	-	3,363,991	Government/ Agency
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	3.318	0.013	3.315	0.013	22,485,810	22,515,865	112.15%	25,217,094	-	25,217,094	Government/ Agency
FXF244	31381QK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.33%	3/1/2021	0.082	0.000	0.082	0.000	2,938,423	2,938,423	100.26%	2,946,208	-	2,946,208	Government/ Agency
FXF245	31381QUS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71%	3/1/2021	0.084	0.000	0.084	0.000	5,295,667	5,295,667	100.30%	5,311,435	-	5,311,435	Government/ Agency
FXF246	31381QBH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	2/1/2021	0.082	0.000	0.082	0.000	1,397,016	1,397,016	101.42%	1,416,885	-	1,416,885	Government/ Agency
FXF250	31381RD9X	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	5/1/2021	0.168	0.000	0.168	0.000	3,777,995	3,777,995	100.54%	3,798,412	-	3,798,412	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	3.597	0.003	3.592	0.003	4,415,468	4,516,614	121.74%	5,375,394	-	5,375,394	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.164	0.001	3.162	0.001	2,142,885	2,199,516	122.15%	2,617,457	-	2,617,457	Government/ Agency
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.570	0.000	0.570	0.000	3,801,596	3,801,596	101.48%	3,857,869	-	3,857,869	Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.570	0.000	0.570	0.000	2,906,799	2,906,799	101.48%	2,949,827	-	2,949,827	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	3.750	0.000	3.743	0.000	581,198	594,568	114.33%	664,484	-	664,484	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.413	0.003	3.407	0.003	4,642,711	4,600,736	117.30%	5,446,021	-	5,446,021	Government/ Agency
FXF264	3138L0UE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	2.113	0.002	2.113	0.002	5,973,120	5,975,210	103.42%	6,177,409	-	6,177,409	Government/ Agency
FXF268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	3.571	0.002	3.567	0.002	2,654,288	2,657,708	109.29%	2,900,749	-	2,900,749	Government/ Agency
FXF270	3138L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	3.055	0.002	3.054	0.002	3,414,474	3,416,669	108.13%	3,692,190	-	3,692,190	Government/ Agency
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	2.877	0.002	2.877	0.002	4,529,611	4,539,409	107.33%	4,861,426	-	4,861,426	Government/ Agency
FXF272	3138L4VV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	2.673	0.005	2.673	0.005	11,730,858	11,751,389	106.95%	12,546,154	-	12,546,154	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF273	3138L4Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	2.804	0.001	2.804	0.001	2,386,146	2,396,369	107.31%	2,560,521	-	2,560,521	Government/ Agency
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	2.859	0.003	2.858	0.003	6,175,547	6,186,268	107.01%	6,608,167	-	6,608,167	Government/ Agency
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	4.373	0.008	4.362	0.008	11,146,467	11,150,980	116.46%	12,981,241	-	12,981,241	Government/ Agency
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	4.114	0.002	4.105	0.002	2,880,701	2,890,131	113.27%	3,262,854	-	3,262,854	Government/ Agency
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	4.986	0.021	4.969	0.021	25,100,000	25,173,728	114.77%	28,807,581	-	28,807,581	Government/ Agency
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	5.686	0.005	5.654	0.005	5,251,942	5,326,311	116.19%	6,102,266	-	6,102,266	Government/ Agency
FXF285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	4.754	0.022	4.739	0.022	27,041,873	27,068,429	114.09%	30,852,192	-	30,852,192	Government/ Agency
FXF286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	5.303	0.012	5.279	0.012	13,219,374	13,223,108	112.91%	14,925,586	-	14,925,586	Government/ Agency
FXF287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	4.990	0.006	4.970	0.006	6,788,983	6,878,636	113.65%	7,715,998	-	7,715,998	Government/ Agency
FXF288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	5.108	0.009	5.082	0.009	10,304,950	10,440,719	112.75%	11,618,581	-	11,618,581	Government/ Agency
FXF289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	4.282	0.003	4.272	0.003	3,799,531	3,807,594	112.34%	4,268,402	-	4,268,402	Government/ Agency
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	5.069	0.019	5.049	0.019	21,963,138	21,992,754	114.96%	25,249,629	-	25,249,629	Government/ Agency
FXF291	3138LCC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	4.661	0.008	4.646	0.008	10,133,327	10,175,605	113.99%	11,551,423	-	11,551,423	Government/ Agency
FXF293	3138LCAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	4.606	0.008	4.593	0.008	10,142,068	10,183,895	113.58%	11,519,141	-	11,519,141	Government/ Agency
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	4.566	0.012	4.552	0.012	15,623,931	15,736,720	113.95%	17,803,349	-	17,803,349	Government/ Agency
FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	4.619	0.011	4.605	0.011	15,165,656	15,174,616	108.82%	16,503,676	-	16,503,676	Government/ Agency
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	4.078	0.005	4.070	0.005	7,308,062	7,324,049	112.43%	8,216,674	-	8,216,674	Government/ Agency
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	4.701	0.007	4.687	0.007	9,360,000	9,364,516	112.24%	10,505,504	-	10,505,504	Government/ Agency
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	4.663	0.012	4.649	0.012	15,950,000	16,020,402	112.50%	17,944,082	-	17,944,082	Government/ Agency
FXF308	3138L9TZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	4.128	0.010	4.119	0.010	15,314,160	15,399,461	107.31%	16,432,895	-	16,432,895	Government/ Agency
FXF309	3138LDG88	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	5.823	0.024	5.793	0.024	25,000,000	25,155,594	113.59%	28,396,265	-	28,396,265	Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	5.443	0.053	5.419	0.053	60,000,000	60,000,000	108.38%	65,026,614	-	65,026,614	Government/ Agency
FXF311	3138LEAF8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.44%	8/1/2026	5.296	0.019	5.273	0.019	22,020,995	22,021,089	108.61%	23,916,816	-	23,916,816	Government/ Agency
FXF312	3138LEHW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	7/1/2028	4.742	0.012	4.700	0.012	15,218,900	15,341,133	111.98%	17,042,002	-	17,042,002	Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	4.836	0.029	4.821	0.029	36,400,000	36,666,724	111.75%	40,676,734	-	40,676,734	Government/ Agency
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	5.305	0.032	5.282	0.032	37,680,000	37,724,185	107.75%	40,601,481	-	40,601,481	Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	5.589	0.023	5.563	0.023	25,830,000	25,835,186	107.74%	27,829,611	-	27,829,611	Government/ Agency
FXF316	3138LECC3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.38%	7/1/2026	5.340	0.019	5.317	0.019	21,840,000	21,859,696	108.23%	23,637,181	-	23,637,181	Government/ Agency
FXF317	3138LEQ09	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	9/1/2028	5.244	0.035	5.222	0.034	40,100,000	40,461,018	110.75%	44,412,021	-	44,412,021	Government/ Agency
FXF318	3138LEFG9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34%	9/1/2026	5.370	0.024	5.345	0.024	28,049,050	28,129,201	108.22%	30,354,325	-	30,354,325	Government/ Agency
FXF319	3138LFND6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48%	10/1/2028	5.047	0.020	5.028	0.020	24,631,724	24,695,199	110.54%	27,227,122	-	27,227,122	Government/ Agency
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	5.477	0.014	5.450	0.014	15,938,170	15,962,203	109.34%	17,426,792	-	17,426,792	Government/ Agency
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	5/1/2026	4.100	0.006	4.091	0.006	9,431,066	9,591,493	109.55%	10,331,884	-	10,331,884	Government/ Agency
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	4.472	0.014	4.460	0.014	19,759,332	19,779,948	109.96%	21,726,377	-	21,726,377	Government/ Agency
FXF325	3138LHC06	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	4.437	0.015	4.425	0.014	19,216,683	19,418,354	116.08%	22,306,368	-	22,306,368	Government/ Agency
FXF326	3138LHVA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	4/1/2029	4.307	0.014	4.297	0.014	19,619,828	19,832,789	116.64%	22,884,500	-	22,884,500	Government/ Agency
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	4.807	0.006	4.791	0.006	7,849,742	7,866,955	114.60%	8,995,515	-	8,995,515	Government/ Agency
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	4.427	0.015	4.416	0.015	20,080,000	20,160,513	114.75%	23,042,202	-	23,042,202	Government/ Agency
FXF329	3138LHHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.60%	5/1/2027	1.900	0.005	6.086	0.015	16,840,000	16,841,275	100.00%	16,840,756	-	16,840,756	Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	4.549	0.022	4.537	0.022	28,923,823	28,957,421	111.94%	32,376,790	-	32,376,790	Government/ Agency
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	4.522	0.051	4.509	0.051	68,532,627	68,608,700	111.84%	76,647,568	-	76,647,568	Government/ Agency
FXF333	3138LJG33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	7.419	0.030	7.359	0.029	25,350,000	25,484,334	107.08%	27,144,387	-	27,144,387	Government/ Agency
FXF336	3138LKD06	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	5.258	0.012	5.236	0.012	13,862,000	13,907,769	113.95%	15,796,270	-	15,796,270	Government/ Agency
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	4.349	0.005	4.338	0.005	6,535,333	6,551,461	111.19%	7,266,628	-	7,266,628	Government/ Agency
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027	6.160	0.009	6.121	0.009	9,425,000	9,496,918	109.85%	10,353,363	-	10,353,363	Government/ Agency
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	4.504	0.009	4.492	0.009	12,400,000	12,461,867	111.72%	13,853,604	-	13,853,604	Government/ Agency
FXF340	3138LKQ00	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.10%	9/1/2029	7.756	0.010	7.691	0.010	8,515,000	8,547,864	103.82%	8,840,568	-	8,840,568	Government/ Agency
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	6.187	0.020	6.150	0.020	19,070,000	19,119,063	114.61%	21,856,108	-	21,856,108	Government/ Agency
FXF344	3138LK7F8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2027	6.510	0.016	6.467	0.016	15,340,000	15,360,223	106.86%	16,392,464	-	16,392,464	Government/ Agency
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	12/1/2027	4.779	0.019	4.763	0.019	23,590,000	23,633,600	111.95%	26,408,868	-	26,408,868	Government/ Agency
FXF348	3138LLTS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.51%	12/1/2027	2.002	0.004	7.111	0.015	13,950,000	13,952,453	99.99%	13,949,118	-	13,949,118	Government/ Agency
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.51%	12/1/2027	1.968	0.005	6.774	0.018	18,100,000	18,101,588	99.99%	18,098,865	-	18,098,865	Government/ Agency
FXF350	3138LL2L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	3/1/2025	1.434	0.003	1.434	0.003	12,608,269	12,685,058	103.02%	12,988,420	-	12,988,420	Government/ Agency
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.50%	1/1/2028	2.003	0.007	7.067	0.024	22,425,000	22,429,034	99.74%	22,366,379	-	22,366,379	Government/ Agency
FXF353	3138LMD06	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.50%	1/1/2028	1.976	0.006	6.967	0.021	20,000,000	20,003,562	99.77%	19,953,038	-	19,953,038	Government/ Agency
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.45%	2/1/2028	1.978	0.009	6.962	0.031	30,420,000	30,425,599	99.76%	30,345,535	-	30,345,535	Government/ Agency

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

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FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.47%	3/1/2028	1.975	0.011	7.029	0.040	0.00	38,275,000	38,285,645	99.83%	38,211,448	-	38,211,448	Government/ Agency
FXF357	3138LMSZ7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.44%	3/1/2028	2.008	0.011	7.366	0.039	0.00	35,971,000	35,971,220	99.63%	35,839,580	-	35,839,580	Government/ Agency
FXF360	3140HRA9Y	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.56%	9/1/2028	1.978	0.008	7.445	0.029	0.00	26,082,000	26,084,736	99.81%	26,032,862	-	26,032,862	Government/ Agency
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	9.709	0.116	9.530	0.114	0.00	75,058,000	75,328,943	106.57%	79,987,119	-	79,987,119	Government/ Agency
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	4.088	0.007	4.079	0.007	0.00	10,860,839	10,896,831	111.21%	12,078,089	-	12,078,089	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	4.798	0.011	4.783	0.010	0.00	12,746,000	12,832,668	116.09%	14,796,831	-	14,796,831	Government/ Agency
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	4.942	0.019	4.926	0.019	0.00	22,345,000	22,486,615	115.49%	25,805,150	-	25,805,150	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.74%	5/1/2029	1.960	0.007	8.005	0.030	0.00	25,000,000	25,012,199	100.11%	25,026,320	-	25,026,320	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.74%	6/1/2029	2.130	0.013	8.094	0.050	0.00	41,302,000	41,340,937	100.11%	41,346,416	-	41,346,416	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	4.494	0.018	4.483	0.018	0.00	23,197,000	24,397,541	115.00%	26,676,550	-	26,676,550	Government/ Agency
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	5.526	0.013	5.501	0.013	0.00	14,210,000	14,216,593	108.23%	15,379,354	-	15,379,354	Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	5.262	0.033	5.242	0.033	0.00	37,700,000	38,139,679	110.42%	41,627,488	-	41,627,488	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	12/1/2028	4.669	0.010	4.656	0.010	0.00	12,011,000	12,717,313	113.87%	13,676,958	-	13,676,958	Government/ Agency
FXF373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	5.997	0.009	5.964	0.009	0.00	8,760,000	8,820,520	112.21%	9,829,662	-	9,829,662	Government/ Agency
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	4.214	0.009	4.205	0.009	0.00	12,820,474	13,012,103	109.10%	13,987,600	-	13,987,600	Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	5.539	0.013	5.511	0.012	0.00	13,629,612	13,880,810	112.73%	15,364,012	-	15,364,012	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	6.645	0.022	6.601	0.022	0.00	20,000,000	20,886,214	114.55%	22,909,426	-	22,909,426	Government/ Agency
FXF377	3140HVNJ9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.60%	9/1/2024	3.736	0.008	3.731	0.008	0.00	13,473,615	13,554,185	105.64%	14,233,494	-	14,233,494	Government/ Agency
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	5.721	0.009	5.693	0.009	0.00	9,800,000	9,898,073	109.01%	10,683,244	-	10,683,244	Government/ Agency
FXF379	3140HWCD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	5.674	0.010	5.647	0.010	0.00	10,189,000	10,372,903	112.82%	11,495,443	-	11,495,443	Government/ Agency
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	8.604	0.008	8.525	0.008	0.00	5,955,000	5,958,169	109.04%	6,493,104	-	6,493,104	Government/ Agency
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	6.554	0.020	6.512	0.020	0.00	18,655,000	18,665,325	109.60%	20,446,539	-	20,446,539	Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	7.854	0.016	7.787	0.016	0.00	12,300,000	12,364,428	109.07%	13,415,489	-	13,415,489	Government/ Agency
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	6.324	0.012	6.285	0.012	0.00	11,975,000	12,034,759	111.13%	13,307,829	-	13,307,829	Government/ Agency
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	5.807	0.020	5.778	0.019	0.00	20,550,000	20,744,927	110.33%	22,673,417	-	22,673,417	Government/ Agency
FXF385	3140HXP44	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	8.385	0.071	8.309	0.070	0.00	51,656,000	52,064,342	109.04%	56,325,863	-	56,325,863	Government/ Agency
FXF386	3140HXXN5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.19%	3/1/2027	5.892	0.007	5.860	0.007	0.00	7,150,000	7,249,890	107.60%	7,693,435	-	7,693,435	Government/ Agency
FXF387	3140HVCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	11.935	0.012	11.654	0.012	0.00	6,400,000	6,526,736	106.09%	6,789,704	-	6,789,704	Government/ Agency
FXF388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	10.174	0.022	10.021	0.022	0.00	13,400,000	13,526,749	108.39%	14,523,838	-	14,523,838	Government/ Agency
FXF389	3140HWRJ4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	7.169	0.011	7.116	0.011	0.00	9,500,000	9,613,822	110.43%	10,490,614	-	10,490,614	Government/ Agency
FXF390	3140JOCB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.82%	7/1/2035	11.711	0.009	11.426	0.008	0.00	4,743,762	4,792,690	104.23%	4,944,324	-	4,944,324	Government/ Agency
FXF391	3140JOFZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	8.247	0.010	8.171	0.010	0.00	7,811,843	7,968,034	104.03%	8,126,640	-	8,126,640	Government/ Agency
FXF392	3140JOGW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	8.343	0.004	8.266	0.004	0.00	3,394,824	3,445,944	103.51%	3,513,927	-	3,513,927	Government/ Agency
FXF393	3140JOJH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	9.276	0.020	9.185	0.020	0.00	14,235,000	14,383,254	102.27%	14,557,988	-	14,557,988	Government/ Agency
FXF394	3140JOJC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	9.373	0.054	9.281	0.053	0.00	37,950,000	38,135,794	101.60%	38,557,041	-	38,557,041	Government/ Agency
FXF395	3140JOKT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	10.230	0.032	10.071	0.032	0.00	20,500,000	20,916,706	103.46%	21,208,357	-	21,208,357	Government/ Agency
FXF396	3140JOK74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	8.297	0.002	8.221	0.002	0.00	1,298,112	1,343,545	105.55%	1,370,104	-	1,370,104	Government/ Agency
FXF397	3140JOK66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	9.283	0.004	9.192	0.004	0.00	3,025,000	3,086,355	103.61%	3,134,174	-	3,134,174	Government/ Agency
FXF398	3140JOLU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	10.612	0.027	10.442	0.026	0.00	16,530,000	16,721,140	103.13%	17,047,273	-	17,047,273	Government/ Agency
FXF399	3140JOMQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	9.133	0.035	9.045	0.035	0.00	25,610,000	25,735,906	101.84%	26,081,834	-	26,081,834	Government/ Agency
FXF400	3140JONB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	10.424	0.017	10.261	0.017	0.00	10,500,000	10,713,530	103.26%	10,841,908	-	10,841,908	Government/ Agency
FXF401	3140JON30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	8.256	0.009	8.179	0.009	0.00	7,600,000	7,604,697	101.62%	7,723,169	-	7,723,169	Government/ Agency
FXF402	3140JOPH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	19.865	0.025	18.885	0.024	0.00	8,392,000	8,564,209	99.75%	8,370,948	-	8,370,948	Government/ Agency
FXF403	3140JOPT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	9.231	0.015	9.141	0.015	0.00	10,500,000	10,709,792	103.16%	10,831,356	-	10,831,356	Government/ Agency
FXF404	3140JQJ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2035	12.550	0.018	12.237	0.017	0.00	9,100,000	9,151,171	102.69%	9,344,749	-	9,344,749	Government/ Agency
FXF405	3140JOR51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	9.159	0.029	9.071	0.029	0.00	21,000,000	21,406,047	102.67%	21,559,892	-	21,559,892	Government/ Agency
FXF406	3140JOTU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	8.808	0.006	8.723	0.006	0.00	4,500,000	4,592,625	102.34%	4,605,388	-	4,605,388	Government/ Agency
FXF407	3140JOUK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	8.383	0.002	8.305	0.002	0.00	1,200,000	1,242,642	104.26%	1,251,130	-	1,251,130	Government/ Agency
FXF408	3140JQJ37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	12.704	0.093	12.325	0.090	0.00	48,984,000	49,251,579	100.36%	49,160,342	-	49,160,342	Government/ Agency
FXF409	HITFNP409	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/25/2050	21.402	0.045	20.281	0.043	0.00	14,200,000	14,377,500	100.57%	14,280,826	-	14,280,826	Government/ Agency
FXF410	HITFNP410	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.68%	9/25/2032	9.669	0.019	9.518	0.019	0.00	13,200,000	13,492,875	102.44%	13,522,529	-	13,522,529	Government/ Agency
FXF411	HITFNP411	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	9/25/2035	13.291	0.033	12.940	0.032	0.00	16,305,000	16,641,291	102.75%	16,754,089	-	16,754,089	Government/ Agency
FXF412	HITFNP412	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.77%	9/25/2035	13.249	0.007	12.900	0.006	0.00	3,270,000	3					

**AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 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							
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	5.046	0.016	5.026	0.016	18,592,692	19,099,858	114.90%	21,363,785	-	21,363,785	Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	4.472	0.007	4.460	0.007	9,663,765	9,841,977	113.41%	10,960,015	-	10,960,015	Government/ Agency
FRM009	3132XHXY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	6.310	0.008	6.272	0.008	7,444,000	7,565,733	109.79%	8,172,913	-	8,172,913	Government/ Agency
FRM010	3132XHKZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	6.308	0.012	6.270	0.012	11,732,000	11,936,226	109.89%	12,891,895	-	12,891,895	Government/ Agency
FRM011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	6.307	0.012	6.268	0.012	11,768,000	11,984,098	109.98%	12,942,591	-	12,942,591	Government/ Agency
FRM012	3132WVAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	14.830	0.047	14.227	0.045	20,917,360	21,475,605	102.42%	21,424,424	-	21,424,424	Government/ Agency
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.85%	9/25/2022	0.698	0.000	1.539	0.000	1,046,430	1,046,223	99.94%	1,045,755	-	1,045,755	Government/ Agency
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.80%	1/25/2023	0.835	0.000	1.875	0.001	1,922,442	1,922,442	100.12%	1,924,776	-	1,924,776	Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.57%	5/25/2027	1.861	0.002	6.278	0.006	6,391,271	6,391,271	98.82%	6,315,770	-	6,315,770	Government/ Agency
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	8.809	0.051	8.697	0.050	33,450,000	33,288,053	116.06%	38,822,047	-	38,822,047	Government/ Agency
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	4.828	0.014	4.813	0.014	18,000,000	18,106,713	109.34%	19,680,320	-	19,680,320	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	4.698	0.008	4.685	0.008	10,000,000	10,145,964	109.90%	10,990,000	-	10,990,000	Government/ Agency
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.03%	1/25/2023	1.055	0.001	2.307	0.003	7,869,817	7,868,938	100.86%	7,937,773	-	7,937,773	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	8.158	0.008	8.040	0.007	6,128,492	6,198,682	103.25%	6,327,518	-	6,327,518	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.04%	9/25/2027	6.338	0.032	6.299	0.032	30,000,000	30,142,992	112.91%	33,871,926	-	33,871,926	Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	4.674	0.004	4.615	0.004	5,038,317	5,253,067	114.19%	5,753,218	-	5,753,218	Government/ Agency
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	0.660	0.000	0.661	0.000	2,606,095	2,576,923	102.52%	2,671,768	-	2,671,768	Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.43%	5/16/2042	3.604	0.006	3.599	0.006	10,000,000	10,139,096	107.18%	10,718,109	-	10,718,109	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	3.616	0.010	3.602	0.010	18,217,108	18,244,146	105.11%	19,148,538	-	19,148,538	Government/ Agency
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	12/16/2046	1.988	0.006	1.986	0.006	19,141,766	19,367,835	103.07%	19,729,373	-	19,729,373	Government/ Agency
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	2.398	0.012	2.396	0.012	32,000,000	32,187,919	102.84%	32,909,923	-	32,909,923	Government/ Agency
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	1.955	0.000	1.953	0.000	431,829	442,857	102.96%	444,632	-	444,632	Government/ Agency
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.47%	2/16/2044	1.334	0.001	1.334	0.001	3,303,912	3,451,665	102.39%	3,383,001	-	3,383,001	Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.51%	1/16/2053	5.457	0.043	5.424	0.043	51,015,000	51,388,681	103.63%	52,868,605	-	52,868,605	Government/ Agency
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2049	5.056	0.014	5.037	0.014	17,025,000	17,615,904	106.24%	18,086,691	-	18,086,691	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	6.717	0.007	6.667	0.007	7,076,000	7,076,008	103.70%	7,337,559	-	7,337,559	Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	4.776	0.001	4.759	0.001	1,500,000	1,529,203	104.82%	1,572,271	-	1,572,271	Government/ Agency
GNR103	38378BRV7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2046	4.732	0.006	4.717	0.006	7,760,000	7,980,299	106.36%	8,253,375	-	8,253,375	Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.70%	12/16/2045	4.310	0.006	4.300	0.006	8,583,000	8,246,891	107.32%	9,211,499	-	9,211,499	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	2.857	0.004	2.854	0.004	10,000,000	9,878,750	101.86%	10,186,452	-	10,186,452	Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	6.648	0.011	6.602	0.011	10,000,000	9,585,239	109.52%	10,952,079	-	10,952,079	Government/ Agency
GNR109	38378NMF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	1.978	0.004	1.977	0.004	14,176,088	14,140,954	102.92%	14,589,580	-	14,589,580	Government/ Agency
GNR110	38378NJ79	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.78%	6/16/2045	0.657	0.000	0.657	0.000	2,922,505	2,955,976	101.01%	2,951,996	-	2,951,996	Government/ Agency
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	2/16/2051	2.237	0.003	2.235	0.003	9,242,119	9,189,011	103.52%	9,567,786	-	9,567,786	Government/ Agency
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	3.666	0.004	3.652	0.004	6,575,640	6,590,829	107.09%	7,042,097	-	7,042,097	Government/ Agency
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	2.441	0.007	2.438	0.007	19,653,463	19,558,709	103.92%	20,424,225	-	20,424,225	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	3.634	0.003	3.630	0.003	5,000,000	5,029,776	105.25%	5,262,286	-	5,262,286	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	5.407	0.030	5.379	0.030	35,000,000	34,701,576	107.37%	37,579,266	-	37,579,266	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30%	5/16/2055	8.123	0.013	8.031	0.013	10,000,000	9,490,537	109.46%	10,946,269	-	10,946,269	Government/ Agency
GNR118	38378XST9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2044	0.813	0.002	0.813	0.002	16,301,981	16,505,318	100.96%	16,458,482	-	16,458,482	Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	4.470	0.014	4.455	0.014	20,000,000	20,089,223	105.25%	21,049,058	-	21,049,058	Government/ Agency
GNR122	38379KHR2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	7/16/2045	1.859	0.001	1.858	0.001	3,804,013	3,862,195	101.66%	3,867,073	-	3,867,073	Government/ Agency
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	7/16/2038	0.265	0.000	0.265	0.000	1,883,954	1,902,538	100.25%	1,888,596	-	1,888,596	Government/ Agency
GNR124	38378BUJ6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.73%	5/16/2042	0.607	0.000	0.607	0.000	699,452	700,521	100.17%	700,673	-	700,673	Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	7.412	0.014	7.352	0.014	11,545,000	11,596,568	108.19%	12,490,684	-	12,490,684	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.57%	9/16/2052	4.777	0.005	4.755	0.005	6,500,000	6,728,154	109.80%	7,137,297	-	7,137,297	Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	3.464	0.003	3.452	0.003	5,893,940	5,847,617	102.53%	6,042,799	-	6,042,799	Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	3.550	0.004	3.537	0.004	6,930,354	6,940,425	103.02%	7,139,417	-	7,139,417	Government/ Agency
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	1.397	0.000	1.397	0.000	1,875,968	1,905,213	101.10%	1,896,636	-	1,896,636	Government/ Agency
GNR130	38376G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	1.480	0.003	1.479	0.003	11,664,834	12,003,883	103.01%	12,015,769	-	12,015,769	Government/ Agency
GNR133	38376GBA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.46%	4/16/2051	0.927	0.000	0.927	0.000	1,714,317	1,769,200	101.89%	1,746,649	-	1,746,649	Government/ Agency
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	3.265	0.009	3.255	0.009	18,266,846	18,525,112	103.51%	18,907,670	-	18,907,670	Government/ Agency
GNR135	38379KU97	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2056	4.053	0.005	4.031	0.005	8,316,345	8,403,743	104.02%	8,650,622	-	8,650,622	Government/ Agency
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	2.429	0.005	2.427	0.005	12,579,209	12,721,100	102.22%	12,857,879	-	12,857,879	Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	5.452	0.008	5.398	0.008	9,540,634	9,527,591	103.80%	9,903,269	-	9,903,269	Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	4.815	0.011	4.776	0.011	15,170,542	15,313,608	104.87%	15,909,455	-	15,909,455	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	4.525	0.007	4.494	0.007	10,526,801	10,566,548	103.92%	10,939,094	-	10,939,094	Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	3.024	0.005	3.017	0.005	9,862,468	9,792,956	102.34%	10,092,782	-	10,092,782	Government/ Agency
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	2.608	0.002	2.605	0.002	4,647,383	4,622,027	101.90%	4,735,537	-	4,735,537	Government/ Agency
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	3.002	0.006	2.995	0.006	14,113,282	14,192,630	103.10%	14,550,599	-	14,550,599	Government/ Agency
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	3.006	0.005	2.999	0.005	11,578,842	11,633,623	102.86%	11,909,941	-	11,909,941	Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	3.142	0.002	3.134	0.002	4,906,881	4,897,680	101.92%	5,001,034	-	5,001,034	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	3.493	0.003	3.481	0.003	5,358,532	5,346,811	102.40%	5,487,242	-	5,487,242	Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	3.674	0.008	3.659	0.008	13,436,122	13,450,153	102.70%	13,799,011	-	13,799,011	Government/ Agency
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	4.642	0.008	4.607	0.008	11,483,152	11,485,915	103.15%	11,845,023	-	11,845,023	Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	4.345	0.011	4.317	0.011	16,877,589	16,699,084	102.86%	17,360,966	-	17,360,966	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	5.736	0.011	5.674	0.010	11,885,791	11,846,138	103.30%	12,278,332	-	12,278,332	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.953	0.032	5.888	0.032	34,740,616	34,145,927	104.11%	36,166,882	-	36,166,882	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	11.906	0.113	11.642	0.110	60,000,000	57,080,146	106.99%	64,192,140	-	64,192,140	Government/ Agency
GNR154	38376GW30	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	2/16/2041	0.124	0.000	0.124	0.000	855,289	853,861	100.10%	856,127	-	856,127	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	9.446	0.070	9.317	0.069	45,000,000	43,172,689	110.61%	49,776,444	-	49,776,444	Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	2.050	0.007	2.049	0.007	23,390,922	23,393,016	103.07%	24,223,056	-	24,223,056	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	3.291	0.011	3.281	0.011	20,831,966	20,542,169	103.89%	21,642,577	-	21,642,577	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	4.056	0.009	4.034	0.009	14,591,033	14,487,973	104.23%	15,208,835	-	15,208,835	Government/ Agency
GNR159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.237	0.007	3.227	0.007	14,362,071	14,402,410	104.22%	14,968,701	-	14,968,701	Government/ Agency
GNR160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	4.858	0.083	4.823	0.082	103,758,542	112,628,748	108.62%	112,706,959	-	112,706,959	Government/ Agency
CLP059	64966TCZ5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.78%	8/1/2026	3.376	0.006	3.372	0.006	12,500,000	12,500,254	101.48%	12,685,500	-	12,685,500	AA
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	8.194	0.002	8.074	0.002	1,305,000	1,305,000	102.75%	1,340,901	-	1,340,901	AA
CLP069	64972BxB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	11.124	0.002	10.833	0.002	1,190,000	1,190,000	102.71%	1,222,190	-	1,222,190	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	13.216	0.002	12.740	0.002	1,120,000	1,120,000	102.67%	1,149,949	-	1,149,949	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	14.571	0.001	13.973	0.001	455,000	455,000	102.63%	466,971	-	466,971	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	5.370	0.004	5.342	0.004	5,000,000	5,103,050	106.97%	5,348,300	-	5,348,300	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	9.947	0.008	9.733	0.008	5,000,000	5,000,000	105.20%	5,259,900	-	5,259,900	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	12.938	0.017	12.512	0.016	8,305,000	8,305,000	105.20%	8,737,026	-	8,737,026	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.521	0.117	15.756	0.112	45,000,000	45,000,000	105.03%	47,263,050	-	47,263,050	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	9.750	0.007	9.556	0.007	4,405,000	4,405,000	104.05%	4,583,226	-	4,583,226	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	5.217	0.004	5.201	0.004	5,000,000	5,000,000	109.02%	5,450,900	-	5,450,900	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	4.718	0.007	4.703	0.007	9,790,000	9,787,363	102.34%	10,018,988	-	10,018,988	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	12.843	0.024	12.365	0.023	12,415,000	12,302,053	100.33%	12,456,230	-	12,456,230	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/15/2020	0.205	0.001	0.205	0.001	22,500,000	22,465,007	100.00%	22,500,000	-	22,500,000	AAA
CLP095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	2.138	0.008	2.138	0.008	24,006,237	24,006,237	99.89%	23,978,630	-	23,978,630	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	11.695	0.050	11.375	0.049	25,000,000	25,000,000	114.66%	28,665,250	-	28,665,250	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	14.801	0.036	14.224	0.035	15,000,000	15,000,207	109.05%	16,356,900	-	16,356,900	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	16.842	0.027	16.073	0.026	10,000,000	10,000,139	107.94%	10,793,800	-	10,793,800	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.430	0.030	17.502	0.028	10,000,000	10,000,140	108.29%	10,829,100	-	10,829,100	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.584	0.035	17.681	0.033	12,000,000	12,000,000	103.97%	12,476,400	-	12,476,400	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.342	0.063	19.270	0.060	20,000,000	20,000,000	103.66%	20,731,400	-	20,731,400	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.573	0.067	20.421	0.064	20,000,000	20,000,000	104.20%	20,839,600	-	20,839,600	AA
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	1.996	0.000	1.996	0.000	50,001	50,539	102.36%	370,918	13,519,999	13,890,917	AA
CLP106	55299AWR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	1.049	0.004	1.049	0.004	23,825,139	23,826,197	102.22%	24,487,617	6,014,861	30,502,478	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.732	0.030	21.498	0.028	8,340,000	8,345,471	105.24%	8,776,849	-	8,776,849	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	2.203	0.003	2.203	0.003	8,750,000	8,754,360	101.08%	8,844,413	-	8,844,413	AA
CLP109	45203LDB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.33%	8/1/2023	1.908	0.006	1.908	0.006	20,000,000	20,000,000	99.91%	19,982,400	-	19,982,400	AA
CLP110	FWDCLP110	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	2.892	0.000	2.892	0.000	-	-	99.67%	(107,822)	32,282,000	32,174,178	AA
CLP111	FWDCLP111	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	2.892	0.000	2.892	0.000	-	-	99.67%	(14,913)	4,465,000	4,450,087	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.082	0.000	0.082	0.000	2,961,200	2,969,930	100.01%	2,961,591	-	2,961,591	AA
CLM014	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.076	0.000	0.076	0.000	898,931	908,595	100.05%	899,339	-	899,339	AA
CLM015	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	7/25/2039	12.996	0.020	12.554	0.019	9,257,586	9,132,311	110.81%	10,716,329	4,242,414	14,958,743	not rated
CLM016	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.50%	9/1/2021	0.956	0.000	0.956	0.000	1,510,304	1,339,220	100.33%	1,566,532	15,627,196	17,193,728	not rated
CLM017	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	2.36%	12/19/2024	0.006	0.000	4.037	0.002	2,670,989	2,613,967	97.70%	2,274,851	14,550,916	16,825,767	not rated
TNT122	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	2.36%	12/19/2024	0.006	0.000	4.037	0.012	20,602,744	20,283,499	97.70%	18,698,682	62,175,351	80,874,033	not rated
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	7.275	0.013	0.000	0.000	10,000,000	9,845,292	118.06%	11,806,099	-	11,806,099	Government/ Agency

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						DURATION	EFF DUR ¹	DURATION	SPRD DUR							
TNT123	9128285M8	US Treasury	US Treasury	3.13%	11/15/2028	7.384	0.027	0.000	0.000	20,000,000	20,416,950	120.47%	24,093,758	-	24,093,758	Government/ Agency
TNT127	9128286B1	US Treasury	US Treasury	2.63%	2/15/2029	7.753	0.034	0.000	0.000	25,000,000	26,219,877	116.75%	29,187,485	-	29,187,485	Government/ Agency
TNT129	912828YB0	US Treasury	US Treasury	1.63%	8/15/2029	8.451	0.061	0.000	0.000	45,000,000	44,751,076	108.74%	48,933,104	-	48,933,104	Government/ Agency
TNT130	912810SJ8	US Treasury	US Treasury	2.25%	8/15/2049	23.171	0.061	0.000	0.000	15,000,000	15,654,847	119.09%	17,864,034	-	17,864,034	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	8.601	0.042	0.000	0.000	30,000,000	30,035,022	110.00%	32,998,578	-	32,998,578	Government/ Agency
TNT133	912810SL3	US Treasury	US Treasury	2.00%	2/15/2050	24.005	0.303	0.000	0.000	75,000,000	83,347,684	113.32%	84,988,433	-	84,988,433	Government/ Agency
TNT134	912828Z94	US Treasury	US Treasury	1.50%	2/15/2030	8.941	0.050	0.000	0.000	35,000,000	36,726,303	107.77%	37,718,174	-	37,718,174	Government/ Agency
TNT135	912810SR0	US Treasury	US Treasury	1.13%	5/15/2040	18.381	0.073	0.000	0.000	27,000,000	26,829,738	98.61%	26,625,254	-	26,625,254	Government/ Agency
TNT136	912828ZQ6	US Treasury	US Treasury	0.63%	5/15/2030	9.486	0.088	0.000	0.000	63,000,000	62,325,943	99.48%	62,670,245	-	62,670,245	Government/ Agency
TNT137	91282CAE1	US Treasury	US Treasury	0.63%	8/15/2030	9.743	0.043	0.000	0.000	30,000,000	29,758,714	99.34%	29,803,296	-	29,803,296	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	106,991	-	106,991	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	177,278,063	177,278,063	100.00%	177,278,063	-	177,278,063	Government/ Agency

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