

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	EFFECTIVE		CONTRIB	SPREAD	CONTRIB	CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
				COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR								
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.60%	7/1/2033	0.552	0.000	3.776	0.000		699,254	700,882	104.95%	733,889	-	733,889	Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	3.61%	5/1/2033	0.658	0.000	3.851	0.000		273,348	274,038	104.39%	285,340	-	285,340	Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.49%	8/1/2033	0.750	0.000	3.927	0.000		263,291	263,095	104.93%	276,264	-	276,264	Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.87%	8/1/2033	0.658	0.000	4.134	0.000		600,161	599,534	104.89%	629,505	-	629,505	Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.86%	11/1/2033	0.192	0.000	4.113	0.001		1,104,670	1,105,043	102.58%	1,133,216	-	1,133,216	Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.35%	7/1/2033	0.725	0.000	4.199	0.000		151,613	151,123	103.57%	157,028	-	157,028	Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.48%	8/1/2033	0.431	0.000	3.907	0.000		133,272	133,092	102.90%	137,142	-	137,142	Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	0.40%	3/25/2037	1.307	0.000	4.160	0.000		184,239	182,773	100.30%	184,783	-	184,783	Government/ Agency
AFN021	31404KR6	FNMA Single Family MBS	SINGLE FAMILY ARM	3.36%	4/1/2034	0.642	0.000	3.766	0.000		589,293	599,436	104.61%	616,439	-	616,439	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	3.68%	11/1/2034	0.418	0.000	4.097	0.000		326,281	332,110	103.49%	337,667	-	337,667	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.55%	4/25/2037	1.231	0.000	3.880	0.000		413,355	412,169	100.89%	417,024	-	417,024	Government/ Agency
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.70%	3/25/2042	1.130	0.001	4.795	0.004		5,011,192	5,018,594	101.74%	5,098,568	-	5,098,568	Government/ Agency
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.65%	6/25/2042	1.084	0.001	5.211	0.005		5,773,941	5,778,475	101.16%	5,840,735	-	5,840,735	Government/ Agency
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	0.61%	10/25/2042	1.124	0.001	5.325	0.003		3,303,230	3,315,861	101.38%	3,348,833	-	3,348,833	Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.75%	10/25/2043	0.823	0.001	5.368	0.005		6,606,628	6,635,887	102.02%	6,740,311	-	6,740,311	Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	0.47%	6/25/2037	1.275	0.000	4.037	0.001		1,013,633	1,013,831	100.58%	1,019,471	-	1,019,471	Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.95%	10/1/2042	0.589	0.000	4.547	0.002		3,194,766	3,258,295	103.72%	3,313,663	-	3,313,663	Government/ Agency
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	3.31%	2/1/2045	0.323	0.000	3.889	0.002		3,827,322	3,895,643	103.72%	3,969,590	-	3,969,590	Government/ Agency
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.72%	6/1/2033	0.663	0.000	4.166	0.000		99,858	99,719	105.00%	104,849	-	104,849	Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.12%	10/1/2033	0.444	0.000	4.154	0.000		268,644	267,219	104.83%	281,616	-	281,616	Government/ Agency
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.52%	7/1/2035	0.780	0.000	4.027	0.000		110,378	110,177	104.67%	115,529	-	115,529	Government/ Agency
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.45%	2/15/2036	1.050	0.000	2.940	0.000		572,597	572,597	100.30%	574,290	-	574,290	Government/ Agency
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.50%	4/15/2036	1.243	0.000	3.994	0.000		405,150	404,871	100.69%	407,930	-	407,930	Government/ Agency
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.65%	11/15/2040	1.244	0.001	4.507	0.003		4,524,919	4,505,010	101.25%	4,581,275	-	4,581,275	Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.50%	1/15/2043	0.928	0.000	5.191	0.002		3,174,749	3,178,564	100.54%	3,192,023	-	3,192,023	Government/ Agency
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.65%	10/15/2040	1.230	0.000	4.545	0.001		1,962,754	1,967,648	101.57%	1,993,560	-	1,993,560	Government/ Agency
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.55%	8/15/2043	1.190	0.001	5.265	0.003		3,406,247	3,404,753	100.83%	3,434,444	-	3,434,444	Government/ Agency
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.63%	10/15/2040	1.223	0.000	4.875	0.002		2,642,137	2,640,292	101.30%	2,676,379	-	2,676,379	Government/ Agency
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.65%	6/15/2044	1.231	0.001	4.977	0.004		4,930,038	4,949,213	101.53%	5,005,692	-	5,005,692	Government/ Agency
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.65%	12/15/2043	1.176	0.000	4.663	0.001		1,750,418	1,757,008	101.19%	1,771,212	-	1,771,212	Government/ Agency
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.82%	8/15/2037	1.226	0.001	3.998	0.002		2,842,417	2,870,602	101.78%	2,893,137	-	2,893,137	Government/ Agency
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.70%	11/15/2040	0.919	0.000	5.007	0.002		2,951,733	2,975,045	101.29%	2,989,670	-	2,989,670	Government/ Agency
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.48%	5/15/2037	1.295	0.000	4.234	0.000		75,449	75,433	100.41%	75,756	-	75,756	Government/ Agency
FRS317	3128PEK80	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	6.00%	7/1/2021	0.379	0.000	0.380	0.000		8,381	8,381	101.67%	8,522	-	8,522	Government/ Agency
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.611	0.000	0.623	0.000		52,981	52,965	102.13%	54,109	-	54,109	Government/ Agency
FRS344	3128MBGS0	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.709	0.000	0.723	0.000		16,983	16,985	102.52%	17,410	-	17,410	Government/ Agency
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.643	0.000	0.656	0.000		4,536	4,537	102.26%	4,638	-	4,638	Government/ Agency
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.515	0.000	1.628	0.000		29,790	29,817	106.04%	31,588	-	31,588	Government/ Agency
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.519	0.000	1.634	0.000		14,879	14,893	106.04%	15,779	-	15,779	Government/ Agency
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	1.493	0.000	1.602	0.000		8,233	8,240	106.04%	8,730	-	8,730	Government/ Agency
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.490	0.000	1.578	0.000		313,939	315,859	106.04%	332,887	-	332,887	Government/ Agency
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.602	0.000	1.718	0.000		48,232	48,580	106.04%	51,143	-	51,143	Government/ Agency
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.506	0.000	1.626	0.000		22,974	23,127	106.04%	24,361	-	24,361	Government/ Agency
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.762	0.000	1.892	0.000		2,267	2,284	106.04%	2,404	-	2,404	Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.557	0.000	1.680	0.000		1,340	1,349	106.04%	1,421	-	1,421	Government/ Agency
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.378	0.000	1.480	0.000		4,278	4,306	106.04%	4,537	-	4,537	Government/ Agency
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.419	0.000	1.519	0.000		27,579	27,765	106.04%	29,244	-	29,244	Government/ Agency
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.667	0.000	1.794	0.000		92,153	92,817	106.04%	97,716	-	97,716	Government/ Agency
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.902	0.000	2.062	0.000		2,676	2,698	106.14%	2,841	-	2,841	Government/ Agency
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.986	0.000	2.147	0.000		26,785	26,999	106.13%	28,427	-	28,427	Government/ Agency
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.889	0.000	2.056	0.000		18,189	18,337	106.13%	19,304	-	19,304	Government/ Agency
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.900	0.000	2.055	0.000		76,415	77,093	106.13%	81,098	-	81,098	Government/ Agency
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.729	0.000	1.843	0.000		41,240	41,588	106.14%	43,771	-	43,771	Government/ Agency

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	EFFECTIVE CONTRIB SPREAD CONTRIB										UNFUNDED	MV plus Unf @ Par	CREDIT RATING
				COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE			
FRS417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.840	0.000	2.032	0.000	21,051	21,232	106.13%	22,341	-	22,341	Government/ Agency
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.043	0.000	1.066	0.000	379,323	384,877	103.85%	393,925	-	393,925	Government/ Agency
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.406	0.000	2.576	0.000	362,322	366,006	106.59%	386,193	-	386,193	Government/ Agency
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.768	0.000	1.976	0.000	13,910	14,016	106.18%	14,770	-	14,770	Government/ Agency
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	2.452	0.000	2.605	0.000	101,448	102,509	107.90%	109,463	-	109,463	Government/ Agency
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.993	0.000	2.208	0.000	237,906	240,319	107.12%	254,843	-	254,843	Government/ Agency
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.232	0.000	2.400	0.000	216,143	218,375	107.90%	233,220	-	233,220	Government/ Agency
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	1.798	0.001	1.972	0.001	3,263,259	3,289,586	106.18%	3,464,995	-	3,464,995	Government/ Agency
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	2.060	0.000	2.233	0.000	157,163	158,855	106.74%	167,763	-	167,763	Government/ Agency
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	2.407	0.000	2.717	0.000	726,697	735,500	106.93%	777,072	-	777,072	Government/ Agency
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.013	0.000	1.036	0.000	89,800	91,040	103.73%	93,153	-	93,153	Government/ Agency
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.785	0.000	1.970	0.000	200,238	202,535	106.13%	212,512	-	212,512	Government/ Agency
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.729	0.000	1.854	0.000	1,489,269	1,510,605	106.13%	1,580,555	-	1,580,555	Government/ Agency
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.544	0.000	1.673	0.000	435,167	435,680	106.02%	461,360	-	461,360	Government/ Agency
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.513	0.000	1.630	0.000	908	908	106.02%	962	-	962	Government/ Agency
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.664	0.000	1.774	0.000	16,721	16,747	106.02%	17,728	-	17,728	Government/ Agency
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.644	0.000	1.739	0.000	10,136	10,147	106.02%	10,746	-	10,746	Government/ Agency
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.635	0.000	1.746	0.000	37,418	37,462	106.02%	39,671	-	39,671	Government/ Agency
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.464	0.000	1.586	0.000	27,078	27,104	106.02%	28,708	-	28,708	Government/ Agency
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.561	0.000	1.666	0.000	21,316	21,339	106.02%	22,599	-	22,599	Government/ Agency
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.659	0.000	1.758	0.000	708	708	106.02%	750	-	750	Government/ Agency
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	1.432	0.000	1.520	0.000	2,060	2,061	106.02%	2,184	-	2,184	Government/ Agency
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.689	0.000	1.827	0.000	13,117	13,129	106.02%	13,907	-	13,907	Government/ Agency
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.566	0.000	1.680	0.000	639,701	640,480	106.02%	678,206	-	678,206	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.629	0.000	1.708	0.000	675,361	676,966	105.35%	711,496	-	711,496	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.657	0.000	1.745	0.000	622,813	624,938	105.54%	657,305	-	657,305	Government/ Agency
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.513	0.000	1.602	0.000	446,563	448,136	105.07%	469,197	-	469,197	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.481	0.000	1.554	0.000	9,675	9,697	104.88%	10,147	-	10,147	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.674	0.000	1.750	0.000	254,320	254,999	105.53%	268,394	-	268,394	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.683	0.000	1.779	0.000	5,664	5,679	105.62%	5,983	-	5,983	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.695	0.000	1.764	0.000	141,240	141,345	105.54%	149,059	-	149,059	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	1.334	0.000	1.393	0.000	146,093	146,645	104.38%	152,494	-	152,494	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.951	0.000	2.162	0.000	183,598	185,606	106.15%	194,896	-	194,896	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	1.385	0.000	1.481	0.000	54,049	54,415	106.02%	57,302	-	57,302	Government/ Agency
FSF906	31416BQM3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.325	0.000	0.330	0.000	2	2	100.45%	2	-	2	Government/ Agency
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.746	0.000	1.880	0.000	13,010	13,148	106.02%	13,793	-	13,793	Government/ Agency
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.920	0.000	2.099	0.000	7,947	8,036	106.11%	8,432	-	8,432	Government/ Agency
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.307	0.002	3.215	0.003	6,075,491	6,214,201	106.38%	6,463,191	-	6,463,191	Government/ Agency
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.459	0.000	1.458	0.000	21,876	21,876	109.79%	24,016	-	24,016	Government/ Agency
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	0.854	0.000	0.854	0.000	8,344	8,344	105.56%	8,808	-	8,808	Government/ Agency
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	0.854	0.000	0.854	0.000	8,285	8,285	105.56%	8,745	-	8,745	Government/ Agency
FRS057	31356NL85	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	3/1/2025	1.593	0.000	1.593	0.000	23,456	23,456	110.85%	26,000	-	26,000	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	2.406	0.000	2.449	0.000	1,098	1,098	113.87%	1,250	-	1,250	Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	2.409	0.000	2.457	0.000	603	603	112.54%	679	-	679	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.726	0.000	2.765	0.000	16,842	16,430	115.89%	19,517	-	19,517	Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	2.688	0.000	2.728	0.000	2,555	2,555	115.71%	2,956	-	2,956	Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.572	0.000	2.596	0.000	1,462	1,462	115.36%	1,686	-	1,686	Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	2.801	0.000	2.842	0.000	3,789	3,697	116.32%	4,408	-	4,408	Government/ Agency
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	2.960	0.000	3.009	0.000	13,645	12,740	117.40%	16,018	-	16,018	Government/ Agency
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	2.286	0.000	2.292	0.000	5,528	5,326	113.98%	6,301	-	6,301	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.689	0.000	2.704	0.000	583	583	116.26%	678	-	678	Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	2.358	0.000	2.357	0.000	16,472	16,293	114.88%	18,924	-	18,924	Government/ Agency
FRS165	31292HVFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	2.970	0.000	3.006	0.000	649	649	117.34%	761	-	761	Government/ Agency

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							DUR	EFF DUR ¹	DURATION	SPRD DUR							
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	2.965	0.000	3.002	0.000		648	648	117.51%	762	-	762	Government/ Agency
FRS183	31292HJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.447	0.000	2.461	0.000		287	287	114.77%	329	-	329	Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	2.952	0.000	3.003	0.000		12,274	12,276	115.74%	14,205	-	14,205	Government/ Agency
FRS208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.250	0.000	3.562	0.000		27	150	115.40%	31	-	31	Government/ Agency
FRS212	31297VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	3.251	0.000	3.332	0.000		5,782	5,829	117.61%	6,801	-	6,801	Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	3.142	0.000	3.211	0.000		8,913	8,990	116.91%	10,420	-	10,420	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.457	0.000	3.563	0.000		133,366	134,602	118.37%	157,866	-	157,866	Government/ Agency
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.406	0.000	3.627	0.000		353,703	357,188	117.59%	415,924	-	415,924	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.532	0.000	3.716	0.000		4,817	4,856	118.42%	5,704	-	5,704	Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.552	0.000	3.763	0.000		645,303	651,246	118.48%	764,579	-	764,579	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.526	0.000	3.661	0.000		155,344	156,751	118.76%	184,488	-	184,488	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.559	0.000	3.675	0.000		108,548	109,672	118.92%	129,080	-	129,080	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.393	0.000	3.557	0.000		54,818	55,377	118.89%	65,171	-	65,171	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.466	0.000	3.652	0.000		20,243	20,427	118.70%	24,028	-	24,028	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.015	0.000	3.194	0.000		118,713	119,137	114.48%	135,901	-	135,901	Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.550	0.000	3.667	0.000		48,402	48,838	118.85%	57,528	-	57,528	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.612	0.000	3.704	0.000		33,821	34,172	119.16%	40,301	-	40,301	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.468	0.000	3.639	0.000		136,901	137,683	116.66%	159,706	-	159,706	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	3.344	0.000	3.469	0.000		296,749	299,829	117.59%	348,953	-	348,953	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.456	0.000	3.698	0.000		358,117	359,959	116.65%	417,728	-	417,728	Government/ Agency
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.198	0.000	3.403	0.000		177,112	178,024	115.37%	204,331	-	204,331	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.558	0.000	3.775	0.000		205,322	206,373	116.37%	238,926	-	238,926	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.840	0.000	3.021	0.000		272,220	273,623	113.97%	310,255	-	310,255	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.489	0.000	3.618	0.000		259,354	261,419	118.47%	307,263	-	307,263	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.396	0.000	3.542	0.000		275,186	277,364	117.98%	324,664	-	324,664	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.623	0.000	3.778	0.000		297,929	300,489	119.27%	355,343	-	355,343	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.597	0.000	3.776	0.000		431,250	434,945	118.93%	512,875	-	512,875	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.499	0.000	3.880	0.000		139,197	139,115	115.20%	160,356	-	160,356	Government/ Agency
FRS293	31297NBU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	0.264	0.000	0.257	0.000		5,329	5,370	100.88%	5,376	-	5,376	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.625	0.000	3.750	0.000		87,523	88,168	119.38%	104,489	-	104,489	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.665	0.000	3.749	0.000		135,863	136,984	119.69%	162,610	-	162,610	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.397	0.000	3.471	0.000		49,078	49,520	118.14%	57,981	-	57,981	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.350	0.000	3.900	0.000		48,397	47,329	115.02%	55,665	-	55,665	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	3.661	0.000	3.883	0.000		7,265	7,128	117.31%	8,523	-	8,523	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.659	0.000	3.895	0.000		373,368	369,850	117.27%	437,847	-	437,847	Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.647	0.000	3.879	0.000		218,309	216,230	116.93%	255,266	-	255,266	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.764	0.000	4.067	0.000		70,520	69,253	115.44%	81,411	-	81,411	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	3.768	0.000	3.849	0.000		78,007	78,460	120.05%	93,649	-	93,649	Government/ Agency
FRS323	3128LX576	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.656	0.000	4.023	0.000		353,677	347,269	115.05%	406,917	-	406,917	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.587	0.000	3.968	0.000		76,955	75,572	114.82%	88,361	-	88,361	Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.820	0.000	4.075	0.000		46,416	46,217	117.48%	54,528	-	54,528	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.851	0.000	3.949	0.000		135,209	133,976	117.51%	158,882	-	158,882	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.822	0.000	4.084	0.000		68,223	67,584	117.25%	79,989	-	79,989	Government/ Agency
FRS334	3128KLN37	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.482	0.000	3.725	0.000		76,675	75,954	117.29%	89,934	-	89,934	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.801	0.000	4.121	0.000		80,823	78,326	115.50%	93,354	-	93,354	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.658	0.000	4.141	0.000		296,427	287,340	115.56%	342,554	-	342,554	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.831	0.000	4.174	0.000		135,815	131,597	115.69%	157,130	-	157,130	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	3.710	0.000	4.096	0.000		93,075	90,224	115.42%	107,431	-	107,431	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.879	0.000	3.945	0.000		266,261	268,326	120.51%	320,860	-	320,860	Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.887	0.000	4.137	0.000		133,634	132,956	117.30%	156,747	-	156,747	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.909	0.000	4.120	0.000		318,510	320,360	119.89%	381,862	-	381,862	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.902	0.000	4.108	0.000		10,934	10,980	119.77%	13,095	-	13,095	Government/ Agency
FRS358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	3.881	0.000	4.223	0.000		202,475	198,893	117.76%	238,433	-	238,433	Government/ Agency

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	EFFECTIVE		CONTRIB		SPREAD		CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
				COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR									
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.641	0.000	4.149	0.000	29,209	28,954	115.15%	33,632	-	33,632	Government/ Agency		
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	3.838	0.000	4.350	0.000	446,784	448,638	115.34%	515,303	-	515,303	Government/ Agency		
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	3.861	0.000	4.604	0.000	179,366	179,695	110.10%	197,489	-	197,489	Government/ Agency		
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.679	0.000	3.769	0.000	4,293	4,442	120.40%	5,169	-	5,169	Government/ Agency		
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.809	0.000	4.321	0.000	13,771	13,776	112.50%	15,492	-	15,492	Government/ Agency		
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.855	0.000	4.385	0.000	471,431	471,723	112.50%	530,346	-	530,346	Government/ Agency		
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	3.773	0.001	4.475	0.001	1,058,999	1,070,903	114.65%	1,214,184	-	1,214,184	Government/ Agency		
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	3.758	0.000	4.531	0.000	397,943	402,343	110.08%	438,042	-	438,042	Government/ Agency		
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.105	0.000	4.850	0.000	178,512	180,487	110.58%	197,397	-	197,397	Government/ Agency		
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.732	0.001	4.414	0.001	1,261,885	1,277,367	112.50%	1,419,584	-	1,419,584	Government/ Agency		
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.977	0.000	4.318	0.000	313,534	322,319	113.45%	355,697	-	355,697	Government/ Agency		
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	2.557	0.001	4.617	0.002	3,300,079	3,321,713	108.85%	3,592,123	-	3,592,123	Government/ Agency		
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	3.878	0.000	4.816	0.000	23,604	24,127	110.67%	26,122	-	26,122	Government/ Agency		
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.637	0.002	4.620	0.003	4,349,723	4,400,254	108.85%	4,734,656	-	4,734,656	Government/ Agency		
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	3.320	0.001	4.703	0.002	2,112,647	2,136,805	108.94%	2,301,588	-	2,301,588	Government/ Agency		
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	2.201	0.002	4.695	0.004	5,153,003	5,216,918	106.52%	5,489,086	-	5,489,086	Government/ Agency		
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.127	0.003	4.735	0.006	7,810,371	7,889,257	106.52%	8,319,769	-	8,319,769	Government/ Agency		
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	2.093	0.000	4.731	0.000	644,988	656,221	106.52%	687,055	-	687,055	Government/ Agency		
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	2.100	0.001	4.737	0.003	3,984,785	4,097,037	106.52%	4,244,675	-	4,244,675	Government/ Agency		
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	1.975	0.002	4.814	0.005	6,307,805	6,482,200	106.52%	6,719,205	-	6,719,205	Government/ Agency		
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	2.240	0.001	4.894	0.003	3,883,254	3,992,176	106.52%	4,136,523	-	4,136,523	Government/ Agency		
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	2.175	0.002	4.992	0.004	5,276,279	5,413,831	108.49%	5,724,485	-	5,724,485	Government/ Agency		
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	3.021	0.002	4.556	0.003	3,457,728	3,581,508	108.79%	3,761,561	-	3,761,561	Government/ Agency		
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.751	0.003	4.667	0.005	6,581,056	6,775,019	108.85%	7,163,453	-	7,163,453	Government/ Agency		
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.215	0.003	4.687	0.004	5,726,427	5,935,815	108.85%	6,233,192	-	6,233,192	Government/ Agency		
FRS442	3132GTYYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	2.469	0.002	4.616	0.004	4,915,107	5,053,228	108.82%	5,348,538	-	5,348,538	Government/ Agency		
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.789	0.001	4.423	0.002	2,175,277	2,256,786	112.50%	2,447,124	-	2,447,124	Government/ Agency		
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	3.673	0.001	4.556	0.001	811,903	843,694	111.97%	909,055	-	909,055	Government/ Agency		
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.001	0.001	4.682	0.001	979,777	1,018,585	112.00%	1,097,322	-	1,097,322	Government/ Agency		
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	3.796	0.000	4.260	0.000	531,500	551,253	112.11%	595,866	-	595,866	Government/ Agency		
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	3.550	0.000	3.902	0.000	383,581	397,351	111.40%	427,321	-	427,321	Government/ Agency		
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	3.788	0.001	4.561	0.001	1,863,054	1,949,838	112.22%	2,090,642	-	2,090,642	Government/ Agency		
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	3.773	0.002	4.506	0.002	2,464,691	2,576,161	112.50%	2,772,706	-	2,772,706	Government/ Agency		
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	3.762	0.001	4.435	0.001	1,703,997	1,780,313	112.50%	1,916,948	-	1,916,948	Government/ Agency		
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.746	0.001	4.241	0.001	989,044	1,033,650	112.50%	1,112,646	-	1,112,646	Government/ Agency		
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	3.687	0.000	4.610	0.000	423,597	443,517	111.17%	470,922	-	470,922	Government/ Agency		
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	3.813	0.000	4.590	0.000	354,407	370,814	112.22%	397,701	-	397,701	Government/ Agency		
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	3.657	0.001	4.562	0.001	1,005,614	1,052,566	111.97%	1,125,945	-	1,125,945	Government/ Agency		
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	3.745	0.002	4.603	0.003	3,666,956	3,852,962	110.43%	4,049,589	-	4,049,589	Government/ Agency		
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.810	0.000	4.525	0.001	765,846	800,379	112.50%	861,555	-	861,555	Government/ Agency		
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	3.731	0.000	4.535	0.000	467,755	489,322	112.22%	524,896	-	524,896	Government/ Agency		
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	3.906	0.001	4.591	0.001	1,155,995	1,213,085	110.62%	1,278,787	-	1,278,787	Government/ Agency		
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	2.139	0.001	4.830	0.002	2,767,629	2,715,836	106.46%	2,946,407	-	2,946,407	Government/ Agency		
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.185	0.001	4.644	0.002	2,155,346	2,185,031	107.82%	2,323,858	-	2,323,858	Government/ Agency		
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.907	0.001	4.625	0.001	1,436,071	1,455,880	107.82%	1,548,348	-	1,548,348	Government/ Agency		
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.822	0.001	4.553	0.001	1,133,120	1,148,717	107.82%	1,221,711	-	1,221,711	Government/ Agency		
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.472	0.000	4.667	0.000	475,258	481,884	107.82%	512,415	-	512,415	Government/ Agency		
FRS484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.241	0.003	4.487	0.004	5,209,393	5,449,450	109.60%	5,709,706	-	5,709,706	Government/ Agency		
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.342	0.000	4.456	0.001	756,848	795,337	109.60%	829,536	-	829,536	Government/ Agency		
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	3.612	0.001	4.551	0.002	2,145,981	2,255,385	108.99%	2,338,938	-	2,338,938	Government/ Agency		
FRS488	3128MJVW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	3.263	0.001	4.470	0.001	1,116,555	1,174,160	109.60%	1,223,790	-	1,223,790	Government/ Agency		
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	3.537	0.001	4.713	0.001	1,781,651	1,871,514	110.07%	1,961,113	-	1,961,113	Government/ Agency		
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	3.360	0.001	4.594	0.001	1,285,053	1,351,038	109.76%	1,410,478	-	1,410,478	Government/ Agency		

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							DUR ¹	DURATION		SPRD DUR							
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	3.374	0.001	4.594	0.002	2,479,569	2,606,312	109.76%	2,721,582	-	2,721,582	Government/ Agency	
FRS492	3132QN6E2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	3.178	0.002	4.371	0.003	4,341,359	4,573,080	109.60%	4,758,305	-	4,758,305	Government/ Agency	
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	3.338	0.001	4.490	0.001	1,289,510	1,355,234	109.60%	1,413,355	-	1,413,355	Government/ Agency	
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	2.617	0.002	4.512	0.004	4,847,743	5,006,607	107.72%	5,222,211	-	5,222,211	Government/ Agency	
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	2.532	0.003	4.501	0.005	6,477,430	6,678,639	107.72%	6,977,785	-	6,977,785	Government/ Agency	
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	3.073	0.001	4.401	0.001	1,607,776	1,689,350	109.76%	1,764,700	-	1,764,700	Government/ Agency	
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	2.992	0.002	4.486	0.003	4,225,642	4,441,069	109.76%	4,638,078	-	4,638,078	Government/ Agency	
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	3.280	0.001	4.493	0.001	1,104,337	1,161,149	109.60%	1,210,398	-	1,210,398	Government/ Agency	
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.003	0.001	4.424	0.003	3,626,983	3,711,150	106.79%	3,873,376	-	3,873,376	Government/ Agency	
FRS500	3128MJVQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.038	0.001	4.184	0.003	3,753,896	3,815,855	107.32%	4,028,618	-	4,028,618	Government/ Agency	
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	3.799	0.000	4.565	0.000	363,761	387,000	109.84%	399,559	-	399,559	Government/ Agency	
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.977	0.002	4.527	0.004	4,988,235	5,100,920	107.82%	5,378,233	-	5,378,233	Government/ Agency	
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	3.361	0.001	4.311	0.001	1,607,380	1,709,825	109.84%	1,765,497	-	1,765,497	Government/ Agency	
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	3.632	0.000	4.449	0.000	295,982	313,807	111.17%	329,050	-	329,050	Government/ Agency	
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	3.796	0.000	4.343	0.000	333,588	354,952	108.87%	363,192	-	363,192	Government/ Agency	
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	1.688	0.002	4.146	0.005	7,888,606	8,106,631	107.22%	8,458,525	-	8,458,525	Government/ Agency	
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	2.158	0.003	5.296	0.007	8,402,197	8,508,871	105.55%	8,868,196	-	8,868,196	Government/ Agency	
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	2.345	0.001	5.307	0.002	1,844,331	1,867,649	105.67%	1,948,926	-	1,948,926	Government/ Agency	
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	2.809	0.001	5.435	0.002	2,429,214	2,458,817	105.76%	2,569,256	-	2,569,256	Government/ Agency	
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	1.918	0.000	4.527	0.001	1,421,857	1,458,240	105.49%	1,499,929	-	1,499,929	Government/ Agency	
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	2.044	0.000	4.430	0.001	1,460,700	1,498,210	105.74%	1,544,556	-	1,544,556	Government/ Agency	
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	1.962	0.001	4.510	0.002	2,599,609	2,666,642	105.05%	2,730,975	-	2,730,975	Government/ Agency	
FRS514	3128MJVU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	1.937	0.001	4.453	0.003	3,740,152	3,836,309	105.49%	3,945,517	-	3,945,517	Government/ Agency	
FRS515	3132WGQZ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	1.743	0.001	4.401	0.004	5,079,395	5,210,780	105.05%	5,336,073	-	5,336,073	Government/ Agency	
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	1.842	0.003	4.182	0.008	11,646,325	11,891,554	107.22%	12,487,725	-	12,487,725	Government/ Agency	
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	1.229	0.001	4.070	0.002	3,106,377	3,179,967	106.88%	3,320,121	-	3,320,121	Government/ Agency	
FRS519	3132WGF00	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	0.503	0.000	3.471	0.002	4,074,230	4,172,369	106.72%	4,348,205	-	4,348,205	Government/ Agency	
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	1.463	0.003	4.005	0.009	13,897,867	14,226,558	106.88%	14,854,157	-	14,854,157	Government/ Agency	
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	2.422	0.001	3.828	0.001	2,032,568	2,101,794	108.57%	2,206,737	-	2,206,737	Government/ Agency	
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	2.679	0.001	4.422	0.001	1,393,735	1,442,203	109.45%	1,525,412	-	1,525,412	Government/ Agency	
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	1.418	0.001	4.101	0.003	4,644,720	4,743,474	106.97%	4,968,670	-	4,968,670	Government/ Agency	
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	1.787	0.000	3.959	0.001	1,373,601	1,403,039	106.88%	1,468,116	-	1,468,116	Government/ Agency	
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	1.044	0.000	4.047	0.001	819,200	836,415	106.51%	872,496	-	872,496	Government/ Agency	
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	2.808	0.001	4.465	0.001	1,091,495	1,128,147	109.45%	1,194,617	-	1,194,617	Government/ Agency	
FRS529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	2.047	0.000	3.950	0.001	1,410,869	1,458,602	108.94%	1,537,055	-	1,537,055	Government/ Agency	
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.822	0.001	4.132	0.001	1,854,961	1,917,910	108.60%	2,014,490	-	2,014,490	Government/ Agency	
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	2.356	0.001	4.034	0.002	3,135,055	3,241,283	108.94%	3,415,451	-	3,415,451	Government/ Agency	
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	2.085	0.001	3.913	0.001	2,073,284	2,146,265	108.48%	2,248,998	-	2,248,998	Government/ Agency	
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	2.880	0.001	4.082	0.001	1,208,684	1,251,226	108.60%	1,312,633	-	1,312,633	Government/ Agency	
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	2.469	0.001	3.994	0.001	1,844,784	1,909,773	108.48%	2,001,133	-	2,001,133	Government/ Agency	
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	2.571	0.001	4.192	0.002	2,335,993	2,418,053	108.57%	2,536,162	-	2,536,162	Government/ Agency	
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	3.286	0.005	4.562	0.006	8,581,224	8,934,609	109.76%	9,418,778	-	9,418,778	Government/ Agency	
FRS537	3128MJVW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	2.739	0.005	4.253	0.007	10,711,814	11,127,115	109.45%	11,723,844	-	11,723,844	Government/ Agency	
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	2.375	0.001	4.085	0.001	1,786,291	1,848,728	108.94%	1,946,055	-	1,946,055	Government/ Agency	
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	1.383	0.001	3.670	0.001	2,281,461	2,361,592	108.54%	2,476,244	-	2,476,244	Government/ Agency	
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.828	0.000	3.732	0.001	2,266,627	2,346,235	108.32%	2,455,186	-	2,455,186	Government/ Agency	
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	0.982	0.001	3.702	0.003	4,832,466	5,001,935	108.41%	5,239,004	-	5,239,004	Government/ Agency	
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.947	0.000	3.483	0.001	978,889	1,013,315	108.41%	1,061,239	-	1,061,239	Government/ Agency	
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	2.724	0.007	4.140	0.011	15,957,204	16,620,053	109.45%	17,464,809	-	17,464,809	Government/ Agency	
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.198	0.000	3.991	0.000	10,879	11,353	108.57%	11,811	-	11,811	Government/ Agency	
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.854	0.000	3.763	0.000	17,229	17,982	108.48%	18,689	-	18,689	Government/ Agency	
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	0.718	0.000	3.266	0.000	185,267	193,428	107.26%	198,711	-	198,711	Government/ Agency	
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	2.117	0.000	4.051	0.000	313,443	327,094	108.98%	341,575	-	341,575	Government/ Agency	

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION		CONTRIB	SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR								
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	0.623	0.001	3.268	0.006		11,019,191	11,504,263	106.97%	11,787,108	-	11,787,108	Government/ Agency
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.534	0.000	0.535	0.000		75	75	102.97%	78	-	78	Government/ Agency
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.502	0.000	1.502	0.000		150	150	109.28%	164	-	164	Government/ Agency
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.330	0.000	2.326	0.000		9,251	9,121	114.25%	10,569	-	10,569	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.258	0.000	2.281	0.000		22,255	22,255	112.93%	25,133	-	25,133	Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	2.484	0.000	2.533	0.000		1,258	1,258	114.07%	1,435	-	1,435	Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	2.418	0.000	2.451	0.000		841	841	113.95%	958	-	958	Government/ Agency
FSF187	31380LKF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.606	0.000	2.662	0.000		14,510	14,512	113.46%	16,462	-	16,462	Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.640	0.000	2.705	0.000		50,007	50,028	113.74%	56,877	-	56,877	Government/ Agency
FSF191	31380FPS4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.517	0.000	0.527	0.000		3,362	3,362	101.91%	3,426	-	3,426	Government/ Agency
FSF199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	2.510	0.000	2.558	0.000		28,035	27,818	110.12%	30,873	-	30,873	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	2.556	0.000	2.613	0.000		46,216	45,875	110.27%	50,963	-	50,963	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	2.343	0.000	2.396	0.000		26,863	26,609	109.45%	29,400	-	29,400	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.402	0.000	1.403	0.000		14,535	14,563	108.35%	15,749	-	15,749	Government/ Agency
FSF217	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	1.905	0.000	1.911	0.000		52,871	53,009	110.76%	58,562	-	58,562	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	0.922	0.000	0.923	0.000		17,739	17,739	105.01%	18,628	-	18,628	Government/ Agency
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.717	0.000	2.712	0.000		7,290	6,942	117.16%	8,541	-	8,541	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	2.859	0.000	2.900	0.000		6,877	6,622	116.47%	8,010	-	8,010	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.933	0.000	2.995	0.000		219	219	116.62%	255	-	255	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.865	0.000	2.872	0.000		186	186	117.16%	218	-	218	Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.935	0.000	2.913	0.000		900	900	118.76%	1,069	-	1,069	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.099	0.000	3.165	0.000		55,808	55,891	118.15%	65,938	-	65,938	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	2.810	0.000	2.864	0.000		116,997	117,186	116.46%	136,254	-	136,254	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	1.911	0.000	1.914	0.000		34,670	35,079	111.25%	38,570	-	38,570	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	2.992	0.000	2.993	0.000		26,494	26,544	118.72%	31,453	-	31,453	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	3.293	0.000	3.389	0.000		23,237	23,269	118.80%	27,604	-	27,604	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	3.086	0.000	3.155	0.000		13,827	13,798	116.37%	16,091	-	16,091	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	3.042	0.000	3.031	0.000		64,879	65,026	119.21%	77,343	-	77,343	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	3.119	0.000	3.186	0.000		360	360	117.91%	424	-	424	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	3.018	0.000	3.077	0.000		9,226	9,236	117.51%	10,841	-	10,841	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.395	0.000	1.395	0.000		2,859	2,858	107.71%	3,080	-	3,080	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.157	0.000	3.215	0.000		76,389	76,678	118.62%	90,615	-	90,615	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.143	0.000	3.142	0.000		54,891	54,936	119.76%	65,738	-	65,738	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	3.081	0.000	3.125	0.000		22,994	23,206	118.20%	27,178	-	27,178	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	3.252	0.000	3.351	0.000		1,807	1,821	117.08%	2,116	-	2,116	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.332	0.000	2.327	0.000		29,120	29,120	111.86%	32,574	-	32,574	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.242	0.000	3.312	0.000		249,176	250,905	111.45%	277,709	-	277,709	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.507	0.000	3.617	0.000		138,375	138,415	116.64%	161,394	-	161,394	Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.270	0.000	3.595	0.000		90,758	91,154	115.48%	104,811	-	104,811	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	3.340	0.000	3.700	0.000		71,598	71,905	116.24%	83,227	-	83,227	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.488	0.000	3.608	0.000		164,936	165,921	118.82%	195,982	-	195,982	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.233	0.000	3.489	0.000		60,703	60,614	115.20%	69,931	-	69,931	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.251	0.000	3.595	0.000		334,535	332,420	113.58%	379,976	-	379,976	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.229	0.000	3.394	0.000		134,144	134,636	115.14%	154,457	-	154,457	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.579	0.000	3.762	0.000		162,379	162,983	117.05%	190,057	-	190,057	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.435	0.000	3.675	0.000		83,687	83,970	116.29%	97,321	-	97,321	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.474	0.000	3.666	0.000		96,273	96,582	116.52%	112,178	-	112,178	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.350	0.000	3.550	0.000		296,245	296,962	115.75%	342,900	-	342,900	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.599	0.000	3.772	0.000		115,390	115,667	117.11%	135,138	-	135,138	Government/ Agency
FSF580	31405QNX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.041	0.000	3.175	0.000		161,664	163,319	116.34%	188,079	-	188,079	Government/ Agency
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.315	0.000	3.512	0.000		230,444	232,648	119.01%	274,247	-	274,247	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.634	0.000	3.818	0.000		105,206	105,554	116.48%	122,544	-	122,544	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	3.273	0.000	3.393	0.000		61,209	61,753	116.94%	71,578	-	71,578	Government/ Agency

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE DUR ¹	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
								EFF DUR	DURATION	SPRD DUR							
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.670	0.000	3.832	0.000	226,870	228,393	119.28%	270,602	-	270,602	Government/ Agency	
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	3.468	0.000	3.597	0.000	10,357	10,430	118.20%	12,242	-	12,242	Government/ Agency	
FSF643	31406NKE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2035	3.703	0.000	3.822	0.000	108,999	109,295	116.66%	127,153	-	127,153	Government/ Agency	
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.616	0.000	3.936	0.000	101,369	101,363	114.78%	116,348	-	116,348	Government/ Agency	
FSF645	31407BXT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.644	0.000	3.910	0.000	186,772	186,691	115.09%	214,954	-	214,954	Government/ Agency	
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.564	0.000	3.928	0.000	312,394	312,832	116.65%	364,412	-	364,412	Government/ Agency	
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	3.592	0.000	3.866	0.000	158,474	158,612	117.02%	185,450	-	185,450	Government/ Agency	
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.420	0.000	3.737	0.000	65,561	65,913	118.97%	77,996	-	77,996	Government/ Agency	
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.657	0.000	3.771	0.000	78,442	78,874	119.34%	93,610	-	93,610	Government/ Agency	
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.644	0.000	3.872	0.000	70,460	70,554	116.78%	82,284	-	82,284	Government/ Agency	
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.696	0.000	3.902	0.000	85,890	86,441	119.08%	102,273	-	102,273	Government/ Agency	
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.508	0.000	3.643	0.000	33,773	33,768	118.45%	40,003	-	40,003	Government/ Agency	
FSF677	31407VN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	3.397	0.000	3.573	0.000	240,565	240,645	119.57%	287,637	-	287,637	Government/ Agency	
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.682	0.000	3.843	0.000	421,322	421,410	119.14%	501,970	-	501,970	Government/ Agency	
FSF681	31408BXD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	3.685	0.000	3.797	0.000	161,191	161,387	119.88%	193,236	-	193,236	Government/ Agency	
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.751	0.000	3.853	0.000	138,190	138,470	119.88%	165,663	-	165,663	Government/ Agency	
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.590	0.000	3.946	0.000	49,272	48,923	116.45%	57,379	-	57,379	Government/ Agency	
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	3.649	0.000	3.935	0.000	43,273	42,955	117.16%	50,698	-	50,698	Government/ Agency	
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.415	0.000	3.653	0.000	35,620	35,368	116.62%	41,541	-	41,541	Government/ Agency	
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	3.637	0.000	3.897	0.000	292,871	292,994	119.21%	349,138	-	349,138	Government/ Agency	
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.503	0.000	3.610	0.000	257,316	257,441	118.39%	304,628	-	304,628	Government/ Agency	
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.609	0.000	3.754	0.000	140,298	138,264	116.39%	163,288	-	163,288	Government/ Agency	
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.745	0.000	3.931	0.000	308,495	304,055	117.19%	361,536	-	361,536	Government/ Agency	
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	3.619	0.000	3.870	0.000	109,239	107,574	116.59%	127,357	-	127,357	Government/ Agency	
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	3.848	0.000	3.995	0.000	74,319	74,463	119.81%	89,043	-	89,043	Government/ Agency	
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	3.719	0.000	3.908	0.000	36,368	36,420	119.09%	43,310	-	43,310	Government/ Agency	
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.854	0.000	4.197	0.000	107,412	105,654	115.63%	124,202	-	124,202	Government/ Agency	
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.851	0.000	4.053	0.000	209,641	209,896	120.27%	252,141	-	252,141	Government/ Agency	
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.751	0.000	4.182	0.000	76,091	74,645	115.47%	87,862	-	87,862	Government/ Agency	
FSF754	31411WVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	3.691	0.000	3.916	0.000	825	830	116.40%	961	-	961	Government/ Agency	
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.796	0.000	4.078	0.000	552	555	117.31%	648	-	648	Government/ Agency	
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.741	0.000	4.128	0.000	15,518	15,597	117.31%	18,203	-	18,203	Government/ Agency	
FSF759	31413UZA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.986	0.000	4.099	0.000	7,653	7,692	117.76%	9,012	-	9,012	Government/ Agency	
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.838	0.000	4.086	0.000	317	318	117.38%	372	-	372	Government/ Agency	
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.690	0.000	3.813	0.000	7,768	7,807	116.51%	9,051	-	9,051	Government/ Agency	
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.908	0.000	4.124	0.000	7,348	7,386	117.37%	8,625	-	8,625	Government/ Agency	
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.788	0.000	4.091	0.000	13,661	13,730	117.28%	16,021	-	16,021	Government/ Agency	
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.822	0.000	4.117	0.000	11,848	11,910	117.24%	13,891	-	13,891	Government/ Agency	
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.885	0.000	4.175	0.000	162,203	163,066	117.33%	190,310	-	190,310	Government/ Agency	
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.985	0.000	4.205	0.000	87,395	87,431	117.58%	102,755	-	102,755	Government/ Agency	
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.836	0.000	4.248	0.000	42,491	41,988	115.03%	48,879	-	48,879	Government/ Agency	
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.653	0.000	4.324	0.000	26,667	26,770	112.24%	29,930	-	29,930	Government/ Agency	
FSF791	31414TE56	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2038	3.478	0.000	3.833	0.000	294,917	300,496	117.75%	347,263	-	347,263	Government/ Agency	
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.716	0.000	3.824	0.000	147,296	150,111	116.87%	172,146	-	172,146	Government/ Agency	
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	3.917	0.000	4.075	0.000	5,603	5,706	117.55%	6,586	-	6,586	Government/ Agency	
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.829	0.000	4.073	0.000	43,913	45,010	119.66%	52,548	-	52,548	Government/ Agency	
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	3.729	0.000	3.857	0.000	263,986	272,649	119.32%	314,977	-	314,977	Government/ Agency	
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	3.901	0.000	4.521	0.000	101,896	102,122	112.47%	114,598	-	114,598	Government/ Agency	
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.781	0.000	4.434	0.000	637,630	639,051	112.47%	717,112	-	717,112	Government/ Agency	
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.888	0.001	4.584	0.001	1,315,356	1,320,572	112.47%	1,479,316	-	1,479,316	Government/ Agency	
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.697	0.001	4.395	0.002	2,287,993	2,295,786	112.47%	2,573,193	-	2,573,193	Government/ Agency	
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	3.932	0.000	4.497	0.000	566,238	577,125	114.74%	649,714	-	649,714	Government/ Agency	
FSF816	31416AA4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.832	0.000	4.278	0.000	42,388	43,191	115.01%	48,749	-	48,749	Government/ Agency	

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE DUR ¹	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
								EFF DUR ¹	DURATION	SPRD DUR							
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.495	0.000	4.269	0.000	122,200	124,604	114.74%	140,214	-	140,214	Government/ Agency	
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	3.819	0.000	4.315	0.000	252,545	256,182	112.31%	283,622	-	283,622	Government/ Agency	
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.656	0.001	4.462	0.001	1,573,000	1,605,096	112.47%	1,769,076	-	1,769,076	Government/ Agency	
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.871	0.001	4.485	0.001	1,869,933	1,944,057	114.62%	2,143,264	-	2,143,264	Government/ Agency	
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.766	0.000	4.525	0.000	233,741	238,521	112.47%	262,877	-	262,877	Government/ Agency	
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	3.837	0.000	4.649	0.000	220	224	110.14%	242	-	242	Government/ Agency	
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.636	0.000	4.608	0.000	307,782	312,243	110.64%	340,532	-	340,532	Government/ Agency	
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.917	0.001	4.770	0.002	2,152,235	2,184,525	110.86%	2,385,957	-	2,385,957	Government/ Agency	
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.637	0.001	4.685	0.002	2,042,040	2,072,722	110.64%	2,259,328	-	2,259,328	Government/ Agency	
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	3.692	0.000	4.504	0.000	306,621	311,493	112.47%	344,842	-	344,842	Government/ Agency	
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	3.973	0.003	4.850	0.003	3,985,668	3,975,704	110.64%	4,409,773	-	4,409,773	Government/ Agency	
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	3.677	0.000	4.472	0.000	316,919	321,946	112.47%	356,423	-	356,423	Government/ Agency	
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	3.855	0.000	4.472	0.000	185,292	188,197	112.47%	208,389	-	208,389	Government/ Agency	
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.743	0.000	4.494	0.000	254,335	258,422	112.47%	286,038	-	286,038	Government/ Agency	
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	3.770	0.001	4.494	0.002	1,963,766	2,021,989	114.62%	2,250,744	-	2,250,744	Government/ Agency	
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.840	0.000	4.504	0.001	688,103	707,528	114.40%	787,248	-	787,248	Government/ Agency	
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	3.988	0.001	4.635	0.001	1,402,480	1,439,812	114.49%	1,605,730	-	1,605,730	Government/ Agency	
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	3.763	0.001	4.483	0.001	1,440,603	1,484,289	114.40%	1,648,027	-	1,648,027	Government/ Agency	
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	3.920	0.000	4.741	0.000	197,394	198,268	110.64%	218,398	-	218,398	Government/ Agency	
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.818	0.001	4.777	0.001	1,368,122	1,387,935	108.82%	1,488,792	-	1,488,792	Government/ Agency	
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.805	0.001	4.735	0.001	1,448,693	1,469,674	108.82%	1,576,469	-	1,576,469	Government/ Agency	
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.228	0.000	4.706	0.000	269,799	273,789	108.82%	293,595	-	293,595	Government/ Agency	
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	3.104	0.000	4.753	0.001	920,158	933,597	108.82%	1,001,317	-	1,001,317	Government/ Agency	
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.816	0.001	4.750	0.001	1,286,063	1,308,543	108.79%	1,399,092	-	1,399,092	Government/ Agency	
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	2.121	0.000	4.696	0.000	122,099	124,278	106.53%	130,075	-	130,075	Government/ Agency	
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	2.224	0.000	4.687	0.000	543,047	551,924	106.53%	578,520	-	578,520	Government/ Agency	
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.764	0.002	4.673	0.003	3,903,241	4,014,989	108.79%	4,246,290	-	4,246,290	Government/ Agency	
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.166	0.000	4.737	0.001	1,008,995	1,033,178	106.50%	1,074,590	-	1,074,590	Government/ Agency	
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.138	0.000	4.703	0.001	712,873	729,934	106.50%	759,217	-	759,217	Government/ Agency	
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	2.257	0.000	4.768	0.001	818,834	838,307	106.50%	872,066	-	872,066	Government/ Agency	
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.243	0.000	4.678	0.001	968,386	991,472	106.50%	1,031,341	-	1,031,341	Government/ Agency	
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.661	0.000	4.728	0.001	714,299	731,517	106.50%	760,736	-	760,736	Government/ Agency	
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.317	0.000	4.555	0.000	634,375	649,566	106.50%	675,616	-	675,616	Government/ Agency	
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.068	0.000	4.744	0.001	883,083	904,211	106.50%	940,492	-	940,492	Government/ Agency	
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	2.430	0.000	4.702	0.000	539,665	552,491	106.50%	574,749	-	574,749	Government/ Agency	
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	2.327	0.000	4.709	0.000	322,375	330,085	106.50%	343,333	-	343,333	Government/ Agency	
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	2.335	0.000	5.039	0.001	1,000,494	1,024,974	106.50%	1,065,536	-	1,065,536	Government/ Agency	
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.087	0.002	4.680	0.004	5,010,890	5,177,863	108.79%	5,451,289	-	5,451,289	Government/ Agency	
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	3.160	0.000	4.748	0.000	192,737	199,305	108.76%	209,616	-	209,616	Government/ Agency	
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	2.431	0.002	4.664	0.005	6,060,511	6,244,695	108.79%	6,593,159	-	6,593,159	Government/ Agency	
FSF884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	3.213	0.000	4.759	0.000	58,895	61,231	108.79%	64,071	-	64,071	Government/ Agency	
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	3.066	0.000	4.753	0.000	58,778	61,080	108.79%	63,944	-	63,944	Government/ Agency	
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.485	0.000	4.689	0.000	106,482	110,690	108.79%	115,841	-	115,841	Government/ Agency	
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.308	0.000	4.671	0.000	456,322	472,831	108.76%	496,285	-	496,285	Government/ Agency	
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.722	0.003	4.616	0.004	4,699,465	4,916,405	111.68%	5,248,544	-	5,248,544	Government/ Agency	
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.665	0.002	4.456	0.003	3,830,325	4,008,653	112.47%	4,307,779	-	4,307,779	Government/ Agency	
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	3.498	0.000	4.477	0.000	232,826	244,742	110.59%	257,482	-	257,482	Government/ Agency	
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	3.717	0.000	4.409	0.000	410,073	429,134	112.51%	461,359	-	461,359	Government/ Agency	
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	3.933	0.000	4.528	0.000	366,771	384,000	112.47%	412,489	-	412,489	Government/ Agency	
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.847	0.001	4.564	0.001	1,629,072	1,706,900	112.47%	1,832,137	-	1,832,137	Government/ Agency	
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	2.991	0.003	4.560	0.004	5,910,684	6,185,320	109.89%	6,495,295	-	6,495,295	Government/ Agency	
FSF928	3138YBYP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.442	0.000	4.517	0.000	536,611	564,539	108.97%	584,722	-	584,722	Government/ Agency	
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.452	0.001	4.647	0.001	1,396,687	1,469,607	108.97%	1,521,910	-	1,521,910	Government/ Agency	

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE DUR ¹	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
								EFF DUR	DURATION	SPRD DUR							
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.670	0.001	4.652	0.001	1,835,293	1,931,014	108.97%	1,999,841	-	1,999,841	Government/ Agency	
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	2.383	0.003	4.456	0.006	7,916,707	8,215,941	108.23%	8,567,963	-	8,567,963	Government/ Agency	
FSF932	3138YQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	2.668	0.002	4.563	0.003	3,610,119	3,724,053	106.45%	3,843,133	-	3,843,133	Government/ Agency	
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.040	0.001	4.705	0.001	800,175	848,172	110.59%	884,914	-	884,914	Government/ Agency	
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	3.551	0.001	4.474	0.001	1,268,761	1,345,322	110.40%	1,400,745	-	1,400,745	Government/ Agency	
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.674	0.002	4.743	0.007	8,520,891	8,831,780	109.66%	9,344,337	-	9,344,337	Government/ Agency	
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.088	0.001	4.750	0.005	6,119,370	6,343,243	108.90%	6,663,693	-	6,663,693	Government/ Agency	
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	1.971	0.002	4.750	0.005	6,287,187	6,481,545	105.09%	6,607,505	-	6,607,505	Government/ Agency	
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	1.782	0.001	4.548	0.002	3,242,442	3,342,523	105.09%	3,407,637	-	3,407,637	Government/ Agency	
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.303	0.005	4.646	0.010	13,555,026	13,982,629	105.09%	14,245,623	-	14,245,623	Government/ Agency	
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	0.914	0.001	3.735	0.003	5,683,536	5,927,471	108.39%	6,160,427	-	6,160,427	Government/ Agency	
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.931	0.001	4.133	0.002	2,932,875	3,058,562	108.55%	3,183,547	-	3,183,547	Government/ Agency	
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	2.786	0.004	4.230	0.007	9,784,458	10,091,503	109.23%	10,688,003	-	10,688,003	Government/ Agency	
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.874	0.001	4.366	0.003	3,610,788	3,654,346	107.13%	3,868,330	-	3,868,330	Government/ Agency	
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.776	0.002	3.670	0.007	12,171,358	12,676,132	108.42%	13,196,428	-	13,196,428	Government/ Agency	
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.320	0.002	3.896	0.007	11,074,606	11,262,000	105.79%	11,715,697	-	11,715,697	Government/ Agency	
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	1.157	0.001	4.076	0.003	3,879,105	3,948,099	106.26%	4,121,843	-	4,121,843	Government/ Agency	
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.019	0.001	4.243	0.004	5,775,891	5,878,199	106.26%	6,137,323	-	6,137,323	Government/ Agency	
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.362	0.000	4.327	0.001	2,101,636	2,139,060	106.26%	2,233,147	-	2,233,147	Government/ Agency	
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.151	0.001	3.885	0.002	3,348,686	3,408,977	106.26%	3,558,233	-	3,558,233	Government/ Agency	
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	2.647	0.002	4.314	0.003	4,316,011	4,368,938	107.20%	4,626,551	-	4,626,551	Government/ Agency	
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.422	0.000	4.342	0.001	1,214,184	1,228,600	107.38%	1,303,822	-	1,303,822	Government/ Agency	
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	1.223	0.001	4.028	0.003	4,334,289	4,455,895	106.04%	4,596,030	-	4,596,030	Government/ Agency	
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	1.159	0.000	3.890	0.001	2,416,791	2,478,929	106.16%	2,565,758	-	2,565,758	Government/ Agency	
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	1.122	0.000	3.880	0.001	2,332,917	2,392,819	106.16%	2,476,714	-	2,476,714	Government/ Agency	
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.349	0.001	3.584	0.003	5,863,670	6,015,237	106.26%	6,230,595	-	6,230,595	Government/ Agency	
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	2.613	0.002	3.567	0.003	4,552,870	4,683,071	106.04%	4,827,810	-	4,827,810	Government/ Agency	
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.418	0.000	4.291	0.001	1,937,379	1,991,327	106.26%	2,058,612	-	2,058,612	Government/ Agency	
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	1.103	0.000	3.921	0.001	1,612,632	1,657,834	106.16%	1,712,032	-	1,712,032	Government/ Agency	
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.414	0.002	3.792	0.006	9,214,943	9,650,572	108.48%	9,996,784	-	9,996,784	Government/ Agency	
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	1.359	0.002	3.641	0.005	8,815,765	9,231,198	108.05%	9,525,169	-	9,525,169	Government/ Agency	
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	1.578	0.001	4.048	0.002	2,913,034	2,984,458	106.70%	3,108,064	-	3,108,064	Government/ Agency	
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	1.560	0.001	3.708	0.001	2,473,599	2,534,351	106.70%	2,639,209	-	2,639,209	Government/ Agency	
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	1.871	0.001	3.997	0.002	2,546,860	2,609,381	106.70%	2,717,375	-	2,717,375	Government/ Agency	
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	1.342	0.001	3.830	0.002	2,729,726	2,796,587	106.48%	2,906,512	-	2,906,512	Government/ Agency	
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.111	0.001	3.923	0.003	5,025,286	5,147,570	106.26%	5,339,748	-	5,339,748	Government/ Agency	
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	0.761	0.001	3.381	0.005	9,740,373	10,049,329	107.77%	10,496,785	-	10,496,785	Government/ Agency	
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	1.160	0.002	3.942	0.007	11,338,390	11,429,459	106.01%	12,019,555	-	12,019,555	Government/ Agency	
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	2.932	0.001	4.002	0.001	1,645,282	1,701,009	109.09%	1,794,840	-	1,794,840	Government/ Agency	
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	1.034	0.000	2.902	0.000	868,269	897,894	108.43%	941,498	-	941,498	Government/ Agency	
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	0.867	0.001	3.177	0.003	6,134,520	6,343,175	108.65%	6,665,315	-	6,665,315	Government/ Agency	
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.652	0.000	2.747	0.001	1,240,962	1,283,385	108.13%	1,341,900	-	1,341,900	Government/ Agency	
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.982	0.001	2.844	0.003	7,563,724	7,837,575	108.13%	8,178,946	-	8,178,946	Government/ Agency	
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.921	0.001	2.754	0.004	9,248,897	9,563,745	108.25%	10,011,593	-	10,011,593	Government/ Agency	
FSF977	31418CCP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	0.647	0.000	2.728	0.000	139,336	144,081	108.25%	150,826	-	150,826	Government/ Agency	
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	1.084	0.000	3.034	0.000	372,159	384,800	108.43%	403,547	-	403,547	Government/ Agency	
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	-0.036	0.000	2.880	0.004	8,647,449	8,646,827	106.62%	9,219,542	-	9,219,542	Government/ Agency	
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	0.472	0.000	2.568	0.001	2,549,538	2,635,522	108.09%	2,755,798	-	2,755,798	Government/ Agency	
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	0.679	0.001	2.597	0.003	7,213,639	7,456,584	108.10%	7,797,681	-	7,797,681	Government/ Agency	
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	1.127	0.001	3.194	0.002	4,678,754	4,793,992	105.32%	4,927,668	-	4,927,668	Government/ Agency	
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	2.757	0.000	4.781	0.000	192,418	195,274	105.15%	202,327	-	202,327	Government/ Agency	
FSF984	3133A0FB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	0.724	0.003	4.482	0.017	23,088,131	23,526,665	107.29%	24,770,553	-	24,770,553	Government/ Agency	
FSF985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	2.290	0.007	4.007	0.012	19,635,609	20,906,420	105.88%	20,790,692	-	20,790,692	Government/ Agency	

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							DUR	EFF DUR ¹	DURATION	SPRD DUR							
FSF986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	3.650	0.015	6.149	0.025	26,084,944	27,137,241	104.88%	27,359,055	-	27,359,055	Government/ Agency	
FSF987	3140X6R52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	3.027	0.011	5.186	0.019	22,676,172	23,878,097	105.52%	23,927,845	-	23,927,845	Government/ Agency	
FSF988	3140KFYU3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	4.484	0.011	6.510	0.015	15,111,926	15,678,568	105.24%	15,904,372	-	15,904,372	Government/ Agency	
FSF989	3140QEAF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	4.238	0.020	6.389	0.030	29,679,157	30,877,656	105.24%	31,235,487	-	31,235,487	Government/ Agency	
FSF990	3133A5B93	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	4.136	0.007	6.179	0.011	11,402,908	11,868,653	105.07%	11,981,261	-	11,981,261	Government/ Agency	
FSF991	3133A6EC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	4.382	0.008	6.372	0.011	11,091,342	11,544,349	105.07%	11,653,891	-	11,653,891	Government/ Agency	
FSF992	3140X7D22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.459	0.022	6.148	0.038	39,263,335	41,128,715	105.82%	41,548,009	-	41,548,009	Government/ Agency	
FSF993	3140QEBS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.502	0.014	6.095	0.024	24,729,019	25,934,117	105.43%	26,072,139	-	26,072,139	Government/ Agency	
FSF994	3133A7E70	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.00%	7/1/2050	4.780	0.028	6.831	0.039	37,204,193	38,454,797	103.44%	38,484,601	-	38,484,601	Government/ Agency	
FSF995	3133KGK23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	2.358	0.007	4.038	0.012	18,379,963	19,592,052	105.60%	19,409,488	-	19,409,488	Government/ Agency	
FSF996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	3.945	0.006	6.281	0.010	9,969,532	10,533,576	104.99%	10,467,395	-	10,467,395	Government/ Agency	
FSF997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	3.790	0.009	6.186	0.014	14,737,223	15,504,019	104.99%	15,473,178	-	15,473,178	Government/ Agency	
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.396	0.000	1.396	0.000	2,250	2,250	109.61%	2,466	-	2,466	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	1,861	1,861	110.13%	2,049	-	2,049	Government/ Agency	
GSF044	36225AFS4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2021	0.271	0.000	0.271	0.000	22	22	101.71%	23	-	23	Government/ Agency	
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.521	0.000	0.521	0.000	6,583	6,584	103.24%	6,797	-	6,797	Government/ Agency	
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	1.844	0.000	1.858	0.000	3,009	3,009	110.39%	3,322	-	3,322	Government/ Agency	
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	1.817	0.000	1.832	0.000	14,718	14,732	110.24%	16,225	-	16,225	Government/ Agency	
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.684	0.000	0.684	0.000	2,673	2,668	104.58%	2,795	-	2,795	Government/ Agency	
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.452	0.000	0.452	0.000	16,247	16,245	102.76%	16,696	-	16,696	Government/ Agency	
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.622	0.000	0.622	0.000	8,436	8,436	103.95%	8,769	-	8,769	Government/ Agency	
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	1.907	0.000	1.935	0.000	25,333	25,100	110.10%	27,892	-	27,892	Government/ Agency	
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	2.338	0.000	2.360	0.000	14,914	14,930	113.14%	16,873	-	16,873	Government/ Agency	
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	2.264	0.000	2.287	0.000	101,353	101,567	112.65%	114,172	-	114,172	Government/ Agency	
GSF089	36206MDT1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2026	1.919	0.000	1.918	0.000	7,713	7,748	111.35%	8,588	-	8,588	Government/ Agency	
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.796	0.000	1.793	0.000	18,672	18,728	110.75%	20,680	-	20,680	Government/ Agency	
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.021	0.000	2.038	0.000	35,426	35,507	111.35%	39,445	-	39,445	Government/ Agency	
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	1.820	0.000	1.824	0.000	26,268	26,344	110.83%	29,112	-	29,112	Government/ Agency	
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	2.139	0.000	2.158	0.000	31,686	31,868	112.01%	35,491	-	35,491	Government/ Agency	
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	2.060	0.000	2.076	0.000	4,405	4,405	111.61%	4,916	-	4,916	Government/ Agency	
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	2.010	0.000	2.005	0.000	2,525	2,533	112.01%	2,828	-	2,828	Government/ Agency	
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.905	0.000	1.902	0.000	2,291	2,308	111.35%	2,551	-	2,551	Government/ Agency	
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.750	0.000	1.748	0.000	7,495	7,542	110.46%	8,279	-	8,279	Government/ Agency	
GSF102	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	2.342	0.000	2.366	0.000	5,891	5,939	113.14%	6,665	-	6,665	Government/ Agency	
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.963	0.000	1.994	0.000	20,066	20,175	111.07%	22,288	-	22,288	Government/ Agency	
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.476	0.000	2.480	0.000	54,807	55,262	114.73%	62,877	-	62,877	Government/ Agency	
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.204	0.000	2.197	0.000	4,002	4,045	113.80%	4,554	-	4,554	Government/ Agency	
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	2.333	0.000	2.328	0.000	3,745	3,745	113.96%	4,267	-	4,267	Government/ Agency	
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.425	0.000	1.424	0.000	9,419	9,480	108.77%	10,245	-	10,245	Government/ Agency	
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.319	0.000	2.316	0.000	6,031	6,080	114.27%	6,892	-	6,892	Government/ Agency	
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.010	0.000	2.007	0.000	4,544	4,544	112.42%	5,108	-	5,108	Government/ Agency	
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	2.321	0.000	2.318	0.000	44,249	44,346	114.27%	50,564	-	50,564	Government/ Agency	
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.347	0.000	2.339	0.000	4,758	4,758	114.73%	5,458	-	5,458	Government/ Agency	
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.379	0.000	2.374	0.000	18,915	18,915	114.73%	21,700	-	21,700	Government/ Agency	
GSF175	36208WMS9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.399	0.000	1.399	0.000	6,063	6,082	108.60%	6,584	-	6,584	Government/ Agency	
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.247	0.000	2.255	0.000	20,473	20,528	112.31%	22,994	-	22,994	Government/ Agency	
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.472	0.000	2.513	0.000	106,981	107,427	113.10%	120,996	-	120,996	Government/ Agency	
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.438	0.000	2.472	0.000	8,014	8,033	112.99%	9,055	-	9,055	Government/ Agency	
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.652	0.000	2.726	0.000	44,340	44,340	112.79%	50,013	-	50,013	Government/ Agency	
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	2.388	0.000	2.432	0.000	1,468	1,468	112.75%	1,655	-	1,655	Government/ Agency	
GSF198	36209SVA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.311	0.000	2.306	0.000	17,906	18,072	112.88%	20,213	-	20,213	Government/ Agency	
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.507	0.000	2.500	0.000	33,853	33,905	114.05%	38,609	-	38,609	Government/ Agency	
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.594	0.000	2.639	0.000	50,958	51,243	113.74%	57,960	-	57,960	Government/ Agency	

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR	DURATION	SPRD DUR									
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	2.027	0.000	2.024	0.000	20,252	20,631	112.56%	22,794	-	22,794	Government/ Agency				
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.508	0.000	1.510	0.000	54,215	54,339	109.53%	59,380	-	59,380	Government/ Agency				
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.814	0.000	2.813	0.000	9,959	9,959	117.02%	11,654	-	11,654	Government/ Agency				
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.238	0.000	2.235	0.000	23,142	23,299	115.03%	26,620	-	26,620	Government/ Agency				
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.019	0.000	2.016	0.000	810	810	113.67%	920	-	920	Government/ Agency				
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.649	0.000	2.639	0.000	37,039	37,531	116.57%	43,177	-	43,177	Government/ Agency				
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.776	0.000	1.783	0.000	10,625	10,678	110.37%	11,727	-	11,727	Government/ Agency				
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	2.455	0.000	2.543	0.000	18,417	18,485	113.10%	20,829	-	20,829	Government/ Agency				
GSF239	36208YLVW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	2.555	0.000	2.599	0.000	77,676	77,812	113.53%	88,185	-	88,185	Government/ Agency				
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	2.115	0.000	2.126	0.000	16,575	16,643	111.48%	18,479	-	18,479	Government/ Agency				
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.632	0.000	2.679	0.000	130,640	130,918	113.95%	148,858	-	148,858	Government/ Agency				
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.533	0.000	2.604	0.000	83,075	83,139	113.84%	94,574	-	94,574	Government/ Agency				
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	2.803	0.000	2.853	0.000	6,018	6,137	116.32%	7,000	-	7,000	Government/ Agency				
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	2.700	0.000	2.756	0.000	16,390	16,665	115.46%	18,924	-	18,924	Government/ Agency				
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	2.851	0.000	2.841	0.000	2,693	2,815	117.71%	3,169	-	3,169	Government/ Agency				
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	3.228	0.000	3.554	0.000	98,607	98,810	113.91%	112,322	-	112,322	Government/ Agency				
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	3.177	0.000	3.416	0.000	106,516	107,710	115.22%	122,727	-	122,727	Government/ Agency				
GSF274	36202SVK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	3.383	0.000	3.723	0.000	546,686	547,907	114.61%	626,576	-	626,576	Government/ Agency				
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.218	0.000	3.458	0.000	73,043	73,646	115.44%	84,323	-	84,323	Government/ Agency				
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.217	0.000	3.365	0.000	52,156	52,601	115.66%	60,326	-	60,326	Government/ Agency				
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	3.371	0.000	3.635	0.000	16,769	16,934	116.30%	19,502	-	19,502	Government/ Agency				
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	3.268	0.000	3.442	0.000	93,615	94,503	115.88%	108,480	-	108,480	Government/ Agency				
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.005	0.000	4.134	0.000	6,811	6,775	118.47%	8,069	-	8,069	Government/ Agency				
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.002	0.000	4.133	0.000	56,901	56,616	118.39%	67,365	-	67,365	Government/ Agency				
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.971	0.000	4.284	0.000	502,314	499,786	118.03%	592,893	-	592,893	Government/ Agency				
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.916	0.000	4.321	0.000	311,591	309,651	116.85%	364,108	-	364,108	Government/ Agency				
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.464	0.000	3.985	0.000	303,774	301,910	116.26%	353,179	-	353,179	Government/ Agency				
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.494	0.000	3.793	0.000	27,757	27,581	117.17%	32,522	-	32,522	Government/ Agency				
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.861	0.000	4.249	0.000	72,222	71,776	116.61%	84,217	-	84,217	Government/ Agency				
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.417	0.000	4.919	0.000	626,559	632,396	110.52%	692,460	-	692,460	Government/ Agency				
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.088	0.001	4.854	0.001	984,741	994,046	110.74%	1,090,502	-	1,090,502	Government/ Agency				
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.207	0.000	4.877	0.000	533,499	538,520	110.59%	589,988	-	589,988	Government/ Agency				
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	3.669	0.001	4.437	0.001	1,137,895	1,157,847	112.76%	1,283,123	-	1,283,123	Government/ Agency				
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	2.367	0.000	2.384	0.000	57,754	57,754	104.71%	60,474	-	60,474	Government/ Agency				
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	2.806	0.000	2.887	0.000	1,307	1,307	114.23%	1,493	-	1,493	Government/ Agency				
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.653	0.000	2.660	0.000	69,931	69,931	105.38%	73,691	-	73,691	Government/ Agency				
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	2.954	0.000	2.984	0.000	171	171	117.10%	200	-	200	Government/ Agency				
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	2.790	0.000	2.778	0.000	38,232	38,788	101.45%	38,787	-	38,787	Government/ Agency				
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	1.707	0.000	1.706	0.000	148	148	110.93%	164	-	164	Government/ Agency				
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	3.290	0.000	3.313	0.000	137,055	136,959	112.00%	153,496	-	153,496	Government/ Agency				
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	2.166	0.000	2.218	0.000	94,606	94,806	107.92%	102,096	-	102,096	Government/ Agency				
CMB038	233050AC7	DBUBS 2011-LC1A A3	AAA PRIVATE-LABEL CMBS	5.00%	11/10/2046	0.158	0.000	0.158	0.000	5,774,631	5,894,711	100.13%	5,782,326	-	5,782,326	AAA				
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	0.873	0.001	0.873	0.001	9,317,049	9,683,841	102.11%	9,513,710	-	9,513,710	AAA				
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	2.081	0.003	2.081	0.003	10,000,000	10,138,242	103.08%	10,307,710	-	10,307,710	AAA				
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	2.199	0.007	2.199	0.007	20,000,000	20,331,009	104.35%	20,870,872	-	20,870,872	AAA				
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	2.997	0.003	2.996	0.003	7,000,000	7,157,376	109.73%	7,681,256	-	7,681,256	AAA				
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	3.128	0.003	3.126	0.003	5,000,000	5,113,461	108.94%	5,447,218	-	5,447,218	AAA				
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	3.163	0.010	3.162	0.010	20,000,000	20,455,568	108.66%	21,731,780	-	21,731,780	AAA				
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	3.239	0.003	3.237	0.003	5,000,000	5,114,051	109.36%	5,467,810	-	5,467,810	AAA				
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	3.363	0.003	3.360	0.003	5,000,000	5,118,595	108.70%	5,434,928	-	5,434,928	AAA				
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	3.410	0.001	3.407	0.001	2,250,000	2,301,081	109.13%	2,455,383	-	2,455,383	AAA				
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	3.142	0.004	3.141	0.004	6,825,000	7,124,686	109.40%	7,466,677	-	7,466,677	AAA				
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	3.548	0.005	3.544	0.005	8,000,000	8,181,290	108.65%	8,692,260	-	8,692,260	AAA				

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE CONTRIB		SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							EFF DUR ¹	DURATION	SPRD DUR	CONTRIB							
GCL142	36196PN32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15%	9/15/2051	0.081	0.000	0.081	0.000	17,411,698	17,473,741	100.52%	17,504,568	454,802	17,959,370	Government/ Agency	
GCL152	3617H3XQ1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.20%	8/15/2060	4.211	0.033	4.202	0.033	45,546,990	46,505,639	115.62%	53,004,732	2,212,210	55,216,942	Government/ Agency	
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	4.173	0.026	4.165	0.026	36,886,925	37,190,611	113.04%	42,093,478	3,052,575	45,146,053	Government/ Agency	
GCL156	3617HVYW5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.40%	9/15/2060	3.872	0.005	3.866	0.005	7,110,143	7,320,113	116.68%	8,644,896	2,089,857	10,734,753	Government/ Agency	
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	4.720	0.001	4.705	0.001	1,487,460	1,530,541	116.59%	1,869,115	812,540	2,681,655	Government/ Agency	
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	3.190	0.003	3.188	0.003	5,884,495	6,102,329	117.45%	7,126,934	1,234,805	8,361,739	Government/ Agency	
GCL160	3617AU3E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	3.263	0.004	3.261	0.004	7,796,200	8,034,696	117.45%	9,156,769	-	9,156,769	Government/ Agency	
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	5/15/2061	5.513	0.009	5.487	0.009	9,426,702	9,690,916	113.29%	16,327,815	42,513,698	58,841,513	Government/ Agency	
GCL164	3617JMZN2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	11/15/2060	4.355	0.009	4.345	0.009	11,789,261	12,226,148	113.39%	13,731,959	2,719,639	16,451,598	Government/ Agency	
GCL165	3617JMZL6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	4/15/2061	6.211	0.019	6.174	0.019	18,166,218	19,364,365	112.84%	22,555,700	16,018,982	38,574,682	Government/ Agency	
GCL166	3617JMZV4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41%	9/15/2061	6.762	0.014	6.715	0.014	11,891,646	13,583,647	111.13%	16,599,195	30,393,754	46,992,949	Government/ Agency	
GCL167	3617JMZT9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.43%	11/15/2061	6.684	0.016	6.640	0.016	14,771,381	16,578,012	112.31%	21,358,275	38,718,419	60,076,694	Government/ Agency	
GCL168	3617NM4N1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.67%	3/15/2062	9.456	0.009	9.324	0.009	5,924,376	6,798,934	106.66%	8,255,911	29,057,924	37,313,835	Government/ Agency	
GMF218	36181RSZ4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	2.685	0.014	2.685	0.014	32,873,710	33,023,241	107.78%	35,430,561	-	35,430,561	Government/ Agency	
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	1.416	0.004	1.416	0.004	17,745,000	17,739,690	103.40%	18,348,188	-	18,348,188	Government/ Agency	
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	3.619	0.002	3.614	0.002	2,518,760	2,424,342	112.32%	2,829,195	-	2,829,195	Government/ Agency	
GMF230	36195CUT7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.70%	10/15/2056	4.289	0.002	4.279	0.002	3,283,192	3,442,350	112.53%	3,694,651	-	3,694,651	Government/ Agency	
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	4.270	0.003	4.260	0.003	3,895,564	4,224,923	112.32%	4,375,599	-	4,375,599	Government/ Agency	
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	4.400	0.011	4.393	0.011	14,678,371	15,162,234	110.20%	16,175,242	-	16,175,242	Government/ Agency	
GMF240	36176WXL0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.50%	5/15/2038	2.431	0.007	2.431	0.007	17,461,933	18,699,450	106.91%	18,668,727	-	18,668,727	Government/ Agency	
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	4.128	0.029	4.118	0.029	43,215,661	45,707,182	110.45%	47,732,822	-	47,732,822	Government/ Agency	
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	5.129	0.025	5.109	0.025	28,846,268	29,366,250	110.55%	31,888,136	-	31,888,136	Government/ Agency	
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	4.868	0.011	4.852	0.011	13,793,581	14,292,005	111.64%	15,399,044	-	15,399,044	Government/ Agency	
GMF253	36186PST2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	3/15/2057	5.623	0.021	5.594	0.021	22,357,263	23,174,498	111.87%	25,011,182	-	25,011,182	Government/ Agency	
GMF256	36183YAA6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.55%	4/15/2057	0.081	0.001	0.081	0.001	41,617,666	42,664,701	101.41%	42,203,559	-	42,203,559	Government/ Agency	
GMF257	36189YWX6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	4/15/2057	4.816	0.020	4.800	0.020	24,537,070	25,212,898	111.58%	27,379,468	-	27,379,468	Government/ Agency	
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	4.444	0.012	4.431	0.012	16,762,163	17,309,127	111.57%	18,701,461	-	18,701,461	Government/ Agency	
GMF262	36195P2T9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.40%	3/15/2057	6.354	0.005	6.314	0.005	5,005,943	5,045,051	110.54%	5,533,655	-	5,533,655	Government/ Agency	
GMF264	36197F6Y4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.49%	8/15/2058	5.218	0.010	5.196	0.010	11,059,876	11,323,952	110.87%	12,262,405	-	12,262,405	Government/ Agency	
GMF268	36195P2Z5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.35%	8/15/2059	5.316	0.006	5.294	0.006	6,604,319	6,799,688	113.51%	7,496,562	-	7,496,562	Government/ Agency	
GMF269	3617G0QY9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.48%	5/15/2059	5.615	0.010	5.588	0.010	10,986,850	11,211,595	113.00%	12,414,844	-	12,414,844	Government/ Agency	
GMF270	3617MRWK6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.51%	3/15/2053	5.593	0.044	5.565	0.044	46,305,152	50,023,989	112.98%	52,313,755	-	52,313,755	Government/ Agency	
GMF271	3617BWEK7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	7.369	0.053	7.311	0.053	44,139,393	45,006,306	110.44%	48,746,972	-	48,746,972	Government/ Agency	
GMF273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	6.252	0.063	6.214	0.062	59,964,475	59,974,372	110.94%	66,526,388	-	66,526,388	Government/ Agency	
GMF274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	5.086	0.009	5.067	0.009	10,376,874	10,536,863	112.69%	11,693,481	-	11,693,481	Government/ Agency	
GMF276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	5.872	0.031	5.840	0.031	31,342,952	33,506,171	110.01%	34,480,068	-	34,480,068	Government/ Agency	
GMF277	3617ATHZ9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.25%	6/15/2059	5.948	0.031	5.914	0.031	31,038,351	31,651,926	111.39%	34,575,108	-	34,575,108	Government/ Agency	
GMF278	3617G6TG2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.57%	11/15/2059	5.918	0.049	5.885	0.049	49,165,574	49,892,880	113.90%	56,001,752	-	56,001,752	Government/ Agency	
GMF279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	5.766	0.015	5.736	0.015	15,755,848	16,066,651	114.09%	17,975,233	-	17,975,233	Government/ Agency	
GMF280	3617G0QU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	5.384	0.016	5.360	0.016	17,328,483	17,670,554	112.10%	19,425,905	-	19,425,905	Government/ Agency	
GMF282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	5.431	0.013	5.407	0.013	14,409,927	14,699,562	111.87%	16,120,602	-	16,120,602	Government/ Agency	
GMF283	3617ATH97	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	5.442	0.032	5.418	0.032	35,098,193	35,971,677	112.41%	39,453,282	-	39,453,282	Government/ Agency	
GMF284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	8.341	0.037	8.265	0.037	27,755,000	29,347,418	108.07%	29,995,217	-	29,995,217	Government/ Agency	
GMF285	3617H4U82	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.19%	5/15/2060	4.780	0.023	4.764	0.023	28,500,918	28,884,851	113.75%	32,420,107	-	32,420,107	Government/ Agency	
GMF286	HITGMF286	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.99%	7/15/2048	6.239	0.009	6.200	0.009	8,416,026	9,173,468	109.64%	9,227,634	-	9,227,634	Government/ Agency	
GMF287	HITGMF287	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.20%	5/15/2042	7.430	0.013	7.367	0.013	11,050,627	11,492,652	105.02%	11,605,910	-	11,605,910	Government/ Agency	
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	11.956	0.003	11.582	0.003	1,500,000	1,466,427	100.30%	1,504,560	-	1,504,560	Government/ Agency	
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	14.229	0.002	13.633	0.002	1,000,000	991,441	100.33%	1,003,300	-	1,003,300	Government/ Agency	
CON128	51899AJT2	FHA MF CON/ PC	MULTIFAMILY CONSTRUCTION	4.10%	10/1/2060	6.239	0.023	6.200	0.023	22,000,000	22,009,355	109.87%	24,172,236	-	24,172,236	Government/ Agency	
PMB159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.084	0.000	0.084	0.000	2,186,621	2,189,642	100.60%	2,199,767	-	2,199,767	Government/ Agency	
PMB166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.083	0.000	0.083	0.000	1,662,804	1,661,777	100.65%	1,673,529	-	1,673,529	Government/ Agency	
PMB170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	0.795	0.000	0.795	0.000	3,608,456	3,610,235	103.25%	3,725,811	-	3,725,811	Government/ Agency	
PMB172	999628456	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.55%	8/1/2042	0.084	0.000	0.084	0.000	7,319,984	7,322,106	100.59%	7,363,399	-	7,363,399	Government/ Agency	

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE CONTRIB		SPREAD CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							EFF DUR ¹	DURATION	SPRD DUR	SPRD DUR							
PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.084	0.000	0.084	0.000	0.000	6,910,608	6,919,893	100.56%	6,949,356	-	6,949,356	Government/ Agency
PMB174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.084	0.000	0.084	0.000	0.000	4,116,954	4,120,693	100.65%	4,143,640	-	4,143,640	Government/ Agency
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	3.188	0.002	3.186	0.002	0.002	3,236,976	3,259,477	114.98%	3,721,745	-	3,721,745	Government/ Agency
PMB178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	3.123	0.001	3.121	0.001	0.001	1,971,424	1,980,061	116.04%	2,287,579	-	2,287,579	Government/ Agency
PMB179	57568Z9J1	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.20%	4/1/2052	2.497	0.005	2.497	0.005	0.005	11,143,032	11,139,223	115.30%	12,847,414	-	12,847,414	Government/ Agency
PMB180	60416SBF6	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.75%	8/1/2048	1.729	0.001	1.729	0.001	0.001	3,750,000	3,746,027	101.75%	3,815,756	-	3,815,756	Government/ Agency
PMB181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	5.579	0.057	5.550	0.057	0.057	62,125,000	62,100,878	109.77%	68,196,911	-	68,196,911	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	1.898	0.002	1.898	0.002	0.002	8,315,787	8,459,216	103.50%	8,607,048	-	8,607,048	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	3.630	0.005	3.625	0.005	0.005	7,654,685	8,185,415	110.93%	8,491,144	-	8,491,144	Government/ Agency
PMB186	FWDPMB186	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	9.156	0.000	9.035	0.000	0.000	-	-	106.83%	305,158	4,470,000	4,775,158	Government/ Agency
PMB187	FWDPMB187	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	8.987	0.000	8.869	0.000	0.000	-	-	108.11%	250,692	3,090,000	3,340,692	Government/ Agency
PMB188	FWDPMB188	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	9/1/2063	10.476	0.000	10.288	0.000	0.000	-	-	99.23%	(44,088)	5,702,000	5,657,912	Government/ Agency
FNC200	603767PD0	FNMA MF DUS	MULTIFAMILY CONSTRUCTION	2.46%	1/1/2038	13.189	0.042	12.787	0.041	0.041	20,950,000	20,950,000	102.00%	21,368,372	-	21,368,372	Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.082	0.000	0.082	0.000	0.000	155,467	155,284	102.68%	159,630	-	159,630	Government/ Agency
FXF031	31377NR76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.75%	12/1/2024	0.081	0.000	0.081	0.000	0.000	784,061	784,061	102.51%	803,773	-	803,773	Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	1.488	0.000	1.488	0.000	0.000	740,805	740,994	101.53%	752,127	-	752,127	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.081	0.000	0.081	0.000	0.000	273,743	274,160	100.45%	274,984	-	274,984	Government/ Agency
FXF176	31409KV79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.38%	7/1/2021	0.250	0.000	0.250	0.000	0.000	4,566,936	4,566,936	101.92%	4,654,549	-	4,654,549	Government/ Agency
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	0.960	0.001	0.960	0.001	0.001	4,713,076	4,713,076	104.23%	4,912,303	-	4,912,303	Government/ Agency
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	1.388	0.000	1.388	0.000	0.000	1,666,628	1,689,991	105.80%	1,763,235	-	1,763,235	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.081	0.000	0.081	0.000	0.000	3,289,708	3,289,698	102.01%	3,355,846	-	3,355,846	Government/ Agency
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	3.315	0.013	3.312	0.013	0.013	22,439,266	22,468,076	112.05%	25,143,810	-	25,143,810	Government/ Agency
FXF244	31381QK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.33%	3/1/2021	0.082	0.000	0.082	0.000	0.000	2,932,805	2,932,805	100.21%	2,939,014	-	2,939,014	Government/ Agency
FXF245	31381QUS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71%	3/1/2021	0.087	0.000	0.087	0.000	0.000	5,285,706	5,285,706	100.24%	5,298,161	-	5,298,161	Government/ Agency
FXF246	31381QBH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	2/1/2021	0.081	0.000	0.081	0.000	0.000	1,394,532	1,394,532	101.13%	1,410,289	-	1,410,289	Government/ Agency
FXF250	31381RDX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	5/1/2021	0.087	0.000	0.087	0.000	0.000	3,771,047	3,771,047	100.28%	3,781,484	-	3,781,484	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	3.593	0.003	3.588	0.003	0.003	4,407,980	4,508,431	120.83%	5,326,117	-	5,326,117	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.411	0.001	3.407	0.001	0.001	2,139,298	2,195,543	121.12%	2,591,075	-	2,591,075	Government/ Agency
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.491	0.000	0.491	0.000	0.000	3,794,611	3,794,611	101.28%	3,843,174	-	3,843,174	Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.491	0.000	0.491	0.000	0.000	2,901,458	2,901,458	101.28%	2,938,590	-	2,938,590	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	3.586	0.000	3.580	0.000	0.000	579,150	592,348	113.90%	659,643	-	659,643	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.362	0.003	3.356	0.003	0.003	4,610,303	4,569,374	117.00%	5,394,053	-	5,394,053	Government/ Agency
FXF264	3138L0UE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	2.039	0.002	2.039	0.002	0.002	5,960,717	5,962,448	103.33%	6,159,184	-	6,159,184	Government/ Agency
FXF268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	4.244	0.002	4.234	0.002	0.002	2,650,594	2,653,858	109.23%	2,895,171	-	2,895,171	Government/ Agency
FXF270	3138L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	2.984	0.002	2.983	0.002	0.002	3,410,265	3,412,286	108.03%	3,684,077	-	3,684,077	Government/ Agency
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	2.807	0.002	2.807	0.002	0.002	4,521,949	4,530,905	107.38%	4,855,563	-	4,855,563	Government/ Agency
FXF272	3138L4VV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	2.609	0.005	2.609	0.005	0.005	11,678,460	11,697,077	106.85%	12,478,820	-	12,478,820	Government/ Agency
FXF273	3138L4Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	2.734	0.001	2.734	0.001	0.001	2,382,300	2,391,609	107.20%	2,553,846	-	2,553,846	Government/ Agency
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	2.786	0.003	2.786	0.003	0.003	6,165,304	6,175,064	107.35%	6,618,191	-	6,618,191	Government/ Agency
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	4.922	0.009	4.904	0.009	0.009	11,125,373	11,129,793	116.07%	12,913,288	-	12,913,288	Government/ Agency
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	4.113	0.002	4.104	0.002	0.002	2,875,690	2,884,809	113.13%	3,253,377	-	3,253,377	Government/ Agency
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	5.177	0.022	5.157	0.022	0.022	25,100,000	25,172,424	114.31%	28,690,628	-	28,690,628	Government/ Agency
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	4.846	0.004	4.829	0.004	0.004	5,244,122	5,317,623	115.79%	6,071,996	-	6,071,996	Government/ Agency
FXF285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	5.663	0.026	5.634	0.026	0.026	26,994,813	27,020,854	113.63%	30,673,725	-	30,673,725	Government/ Agency
FXF286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	5.657	0.013	5.628	0.012	0.012	13,199,230	13,202,892	112.46%	14,844,380	-	14,844,380	Government/ Agency
FXF287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	5.225	0.006	5.202	0.006	0.006	6,776,801	6,864,732	113.12%	7,665,921	-	7,665,921	Government/ Agency
FXF288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	5.484	0.009	5.454	0.009	0.009	10,264,652	10,398,527	112.32%	11,529,266	-	11,529,266	Government/ Agency
FXF289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	4.536	0.003	4.524	0.003	0.003	3,792,996	3,800,824	112.29%	4,259,102	-	4,259,102	Government/ Agency
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	5.069	0.019	5.049	0.019	0.019	21,939,175	21,968,470	114.25%	25,065,507	-	25,065,507	Government/ Agency
FXF291	3138LCC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	4.597	0.008	4.583	0.008	0.008	10,117,256	10,158,400	113.91%	11,524,377	-	11,524,377	Government/ Agency
FXF293	3138LCAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	4.540	0.008	4.527	0.008	0.008	10,126,192	10,166,884	113.49%	11,491,935	-	11,491,935	Government/ Agency
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	4.435	0.012	4.424	0.012	0.012	15,603,134	15,712,896	113.86%	17,765,022	-	17,765,022	Government/ Agency
FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	4.553	0.011	4.540	0.011	0.011	15,139,081	15,147,672	108.73%	16,460,533	-	16,460,533	Government/ Agency

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE DUR ¹	CONTRIB DURATION	SPREAD SPRD DUR	CONTRIB CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	4.012	0.005	4.005	0.005	7,296,605	7,312,093	112.28%	8,192,553	-	8,192,553	Government/ Agency
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	5.027	0.008	5.009	0.008	9,360,000	9,364,407	112.20%	10,502,077	-	10,502,077	Government/ Agency
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	4.984	0.013	4.967	0.013	15,950,000	16,018,722	112.47%	17,939,410	-	17,939,410	Government/ Agency
FXF308	3138L9TZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	4.059	0.010	4.051	0.010	15,285,749	15,366,913	107.28%	16,398,083	-	16,398,083	Government/ Agency
FXF309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	6.030	0.025	5.998	0.025	25,000,000	25,153,185	113.11%	28,277,073	-	28,277,073	Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	5.369	0.053	5.348	0.053	60,000,000	60,000,000	108.28%	64,968,906	-	64,968,906	Government/ Agency
FXF311	3138LEAF8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.44%	8/1/2026	5.227	0.019	5.206	0.019	21,989,934	21,990,025	108.58%	23,876,897	-	23,876,897	Government/ Agency
FXF312	3138LEHW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	7/1/2028	4.678	0.012	4.664	0.012	15,197,578	15,316,864	111.83%	16,995,791	-	16,995,791	Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	4.691	0.028	4.678	0.028	36,400,000	36,660,629	111.60%	40,623,925	-	40,623,925	Government/ Agency
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	5.228	0.032	5.207	0.032	37,680,000	37,722,696	107.67%	40,571,552	-	40,571,552	Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	5.511	0.023	5.488	0.023	25,830,000	25,835,012	107.72%	27,824,466	-	27,824,466	Government/ Agency
FXF316	3138LEC33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.38%	7/1/2026	5.264	0.019	5.243	0.019	21,840,000	21,859,033	108.20%	23,630,386	-	23,630,386	Government/ Agency
FXF317	3138LE6Q9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	9/1/2028	4.906	0.033	4.890	0.032	40,100,000	40,452,949	110.70%	44,389,112	-	44,389,112	Government/ Agency
FXF318	3138LFEG9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34%	9/1/2026	5.302	0.024	5.280	0.024	28,008,900	28,086,340	108.15%	30,290,746	-	30,290,746	Government/ Agency
FXF319	3138LFND6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48%	10/1/2028	5.297	0.021	5.274	0.021	24,596,575	24,658,560	110.41%	27,157,664	-	27,157,664	Government/ Agency
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	5.412	0.014	5.388	0.014	15,910,764	15,934,017	109.28%	17,386,487	-	17,386,487	Government/ Agency
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	5/1/2026	3.904	0.006	3.897	0.006	9,420,234	9,576,114	109.44%	10,309,467	-	10,309,467	Government/ Agency
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	4.407	0.014	4.396	0.014	19,729,450	19,749,421	109.78%	21,658,242	-	21,658,242	Government/ Agency
FXF325	3138LHCUC6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	4.627	0.015	4.613	0.015	19,190,457	19,387,715	115.76%	22,214,704	-	22,214,704	Government/ Agency
FXF326	3138LHVA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	4/1/2029	4.815	0.016	4.799	0.016	19,593,706	19,802,131	116.32%	22,791,338	-	22,791,338	Government/ Agency
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	4.864	0.006	4.848	0.006	7,840,331	7,857,179	114.30%	8,961,243	-	8,961,243	Government/ Agency
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	4.694	0.016	4.681	0.016	20,080,000	20,158,903	114.45%	22,982,160	-	22,982,160	Government/ Agency
FXF329	3138LHHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.60%	5/1/2027	1.896	0.005	1.896	0.005	16,840,000	16,841,245	100.00%	16,840,601	-	16,840,601	Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	4.481	0.022	4.470	0.022	28,887,251	28,919,882	111.90%	32,324,063	-	32,324,063	Government/ Agency
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	4.255	0.049	4.246	0.049	68,433,486	68,507,368	111.80%	76,510,779	-	76,510,779	Government/ Agency
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	7.349	0.029	7.293	0.029	25,350,000	25,481,717	107.09%	27,147,710	-	27,147,710	Government/ Agency
FXF336	3138LKDVB6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	4.984	0.012	4.968	0.012	13,862,000	13,906,898	113.50%	15,733,678	-	15,733,678	Government/ Agency
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	4.544	0.005	4.532	0.005	6,527,851	6,543,515	111.15%	7,255,964	-	7,255,964	Government/ Agency
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027	6.090	0.009	6.054	0.009	9,425,000	9,495,063	109.83%	10,351,390	-	10,351,390	Government/ Agency
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	4.431	0.009	4.421	0.009	12,400,000	12,460,235	111.65%	13,844,134	-	13,844,134	Government/ Agency
FXF340	3138LKQW0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.10%	9/1/2029	7.695	0.010	7.634	0.010	8,515,000	8,547,239	103.86%	8,843,862	-	8,843,862	Government/ Agency
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	6.117	0.020	6.083	0.020	19,070,000	19,118,428	114.27%	21,791,354	-	21,791,354	Government/ Agency
FXF344	3138LK7F8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2027	6.439	0.016	6.400	0.016	15,340,000	15,359,705	106.79%	16,381,881	-	16,381,881	Government/ Agency
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	12/1/2027	4.516	0.018	4.504	0.018	23,590,000	23,632,499	111.90%	26,396,547	-	26,396,547	Government/ Agency
FXF348	3138LLTS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.51%	12/1/2027	2.011	0.004	2.034	0.015	13,950,000	13,952,399	99.99%	13,948,987	-	13,948,987	Government/ Agency
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.51%	12/1/2027	1.971	0.005	1.971	0.018	18,100,000	18,101,553	99.99%	18,098,695	-	18,098,695	Government/ Agency
FXF350	3138LL2L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	3/1/2025	1.357	0.003	1.357	0.003	12,595,486	12,668,599	102.81%	12,949,653	-	12,949,653	Government/ Agency
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.50%	1/1/2028	2.010	0.007	1.989	0.023	22,425,000	22,428,946	99.74%	22,366,596	-	22,366,596	Government/ Agency
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.45%	2/1/2028	1.983	0.009	1.983	0.031	30,420,000	30,425,479	99.76%	30,345,699	-	30,345,699	Government/ Agency
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.47%	3/1/2028	1.981	0.011	1.981	0.040	38,275,000	38,285,419	99.83%	38,211,460	-	38,211,460	Government/ Agency
FXF360	3140HRA9Y	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.56%	9/1/2028	1.988	0.008	1.988	0.029	26,082,000	26,084,682	99.81%	26,032,778	-	26,032,778	Government/ Agency
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	9.659	0.117	9.488	0.115	75,058,000	75,325,998	106.56%	79,978,555	-	79,978,555	Government/ Agency
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	4.019	0.007	4.012	0.007	10,845,018	10,879,703	111.07%	12,045,597	-	12,045,597	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	4.727	0.010	4.714	0.010	12,746,000	12,831,339	115.89%	14,771,179	-	14,771,179	Government/ Agency
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	4.727	0.018	4.714	0.018	22,345,000	22,483,833	115.00%	25,697,217	-	25,697,217	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.74%	5/1/2029	1.974	0.007	1.974	0.030	25,000,000	25,011,975	100.10%	25,025,470	-	25,025,470	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.74%	6/1/2029	2.148	0.013	2.148	0.049	41,302,000	41,340,232	100.10%	41,345,004	-	41,345,004	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	4.423	0.018	4.413	0.018	23,197,000	24,376,816	114.73%	26,614,985	-	26,614,985	Government/ Agency
FXF370	3140HVB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	5.453	0.013	5.430	0.013	14,210,000	14,216,392	108.16%	15,369,766	-	15,369,766	Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	5.117	0.032	5.099	0.032	37,700,000	38,131,249	110.43%	41,633,422	-	41,633,422	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	4.260	0.009	4.251	0.009	12,011,000	12,701,713	114.15%	13,710,363	-	13,710,363	Government/ Agency
FXF373	3140HVD9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	5.859	0.009	5.831	0.009	8,760,000	8,819,624	111.74%	9,788,186	-	9,788,186	Government/ Agency
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	5.061	0.011	5.042	0.011	12,807,008	12,992,329	109.06%	13,967,730	-	13,967,730	Government/ Agency

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE CONTRIB		SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							EFF DUR ¹	DURATION	SPRD DUR	CONTRIB							
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	5.475	0.012	5.450	0.012	13,609,983	13,858,107	112.33%	15,287,973	-	15,287,973	Government/ Agency	
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	6.227	0.021	6.192	0.021	20,000,000	20,876,530	114.13%	22,826,996	-	22,826,996	Government/ Agency	
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	5.647	0.009	5.621	0.009	9,800,000	9,895,258	108.95%	10,677,115	-	10,677,115	Government/ Agency	
FXF379	3140HWCD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	6.145	0.010	6.111	0.010	10,189,000	10,370,258	112.43%	11,455,714	-	11,455,714	Government/ Agency	
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	8.528	0.008	8.454	0.008	5,955,000	5,958,114	108.68%	6,471,803	-	6,471,803	Government/ Agency	
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	6.479	0.020	6.440	0.020	18,655,000	18,665,178	109.15%	20,361,274	-	20,361,274	Government/ Agency	
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	7.780	0.016	7.718	0.016	12,300,000	12,363,269	108.66%	13,365,184	-	13,365,184	Government/ Agency	
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	6.746	0.013	6.703	0.013	11,975,000	12,033,918	111.11%	13,305,036	-	13,305,036	Government/ Agency	
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	8.387	0.028	8.314	0.028	20,550,000	20,741,572	109.64%	22,531,735	-	22,531,735	Government/ Agency	
FXF385	3140HXP4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	8.307	0.070	8.236	0.069	51,656,000	52,057,575	108.63%	56,112,869	-	56,112,869	Government/ Agency	
FXF386	3140HXXN5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.19%	3/1/2027	5.816	0.007	5.787	0.007	7,150,000	7,247,323	107.59%	7,692,516	-	7,692,516	Government/ Agency	
FXF387	3140HYCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	11.851	0.012	11.583	0.012	6,400,000	6,525,426	105.82%	6,772,160	-	6,772,160	Government/ Agency	
FXF388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	10.095	0.022	9.950	0.021	13,400,000	13,525,096	108.01%	14,472,725	-	14,472,725	Government/ Agency	
FXF389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	11.060	0.017	10.828	0.017	9,500,000	9,612,632	110.15%	10,464,134	-	10,464,134	Government/ Agency	
FXF390	3140J0CH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.82%	7/1/2035	11.630	0.009	11.356	0.008	4,738,459	4,786,848	104.30%	4,942,188	-	4,942,188	Government/ Agency	
FXF391	3140J0FZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	8.179	0.010	8.107	0.010	7,798,654	7,952,084	103.57%	8,077,007	-	8,077,007	Government/ Agency	
FXF392	3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	8.273	0.004	8.200	0.004	3,389,633	3,439,865	103.14%	3,495,904	-	3,495,904	Government/ Agency	
FXF393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	9.194	0.020	9.108	0.020	14,235,000	14,380,874	101.83%	14,495,213	-	14,495,213	Government/ Agency	
FXF394	3140J0JC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	9.291	0.053	9.203	0.053	37,950,000	38,132,799	101.23%	38,417,965	-	38,417,965	Government/ Agency	
FXF395	3140J0KT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	10.144	0.032	9.994	0.032	20,500,000	20,911,292	103.11%	21,137,944	-	21,137,944	Government/ Agency	
FXF396	3140J0K74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	8.230	0.002	8.157	0.002	1,296,218	1,340,865	105.15%	1,362,995	-	1,362,995	Government/ Agency	
FXF397	3140J0K66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	9.202	0.004	9.116	0.004	3,025,000	3,085,381	103.27%	3,123,871	-	3,123,871	Government/ Agency	
FXF398	3140J0LU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	10.528	0.027	10.366	0.026	16,530,000	16,718,646	102.79%	16,991,630	-	16,991,630	Government/ Agency	
FXF399	3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	9.051	0.035	8.968	0.035	25,610,000	25,733,890	101.41%	25,969,833	-	25,969,833	Government/ Agency	
FXF400	3140J0NB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	10.340	0.017	10.186	0.016	10,500,000	10,710,761	102.91%	10,805,838	-	10,805,838	Government/ Agency	
FXF401	3140J0N30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	8.179	0.009	8.107	0.009	7,584,750	7,589,362	101.27%	7,681,074	-	7,681,074	Government/ Agency	
FXF402	3140J0PH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	19.809	0.025	18.816	0.024	8,392,000	8,563,360	101.49%	8,516,630	-	8,516,630	Government/ Agency	
FXF403	3140J0PT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	9.149	0.015	9.064	0.015	10,500,000	10,706,409	102.79%	10,792,945	-	10,792,945	Government/ Agency	
FXF404	3140J0QJ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2035	12.478	0.018	12.177	0.017	9,100,000	9,150,668	102.54%	9,331,499	-	9,331,499	Government/ Agency	
FXF405	3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	9.085	0.029	9.001	0.029	21,000,000	21,399,627	102.72%	21,571,822	-	21,571,822	Government/ Agency	
FXF406	3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	8.741	0.006	8.661	0.006	4,495,951	4,587,044	101.87%	4,580,168	-	4,580,168	Government/ Agency	
FXF407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	8.323	0.002	8.249	0.002	1,198,217	1,240,129	103.88%	1,244,678	-	1,244,678	Government/ Agency	
FXF408	3140J0Q37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	12.637	0.092	12.271	0.090	48,916,388	49,181,261	100.34%	49,081,036	-	49,081,036	Government/ Agency	
FXF409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	21.340	0.046	20.198	0.043	14,200,000	14,377,468	102.50%	14,555,011	-	14,555,011	Government/ Agency	
FXF410	3140J1FB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.68%	9/1/2032	9.571	0.019	9.428	0.019	13,200,000	13,492,751	102.37%	13,513,408	-	13,513,408	Government/ Agency	
FXF411	3140J1K80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	9/1/2035	13.185	0.033	12.849	0.032	16,305,000	16,641,180	103.21%	16,828,193	-	16,828,193	Government/ Agency	
FXF412	3140J1K98	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.77%	9/1/2035	13.143	0.007	12.808	0.006	3,270,000	3,353,766	103.66%	3,389,583	-	3,389,583	Government/ Agency	
FXF413	HITFNP413	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/25/2030	9.630	0.039	9.532	0.039	27,329,000	27,329,000	100.03%	27,336,789	-	27,336,789	Government/ Agency	
FRM004	3132WVYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	5.149	0.014	5.129	0.014	16,397,475	16,637,685	114.16%	18,718,806	-	18,718,806	Government/ Agency	
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	4.798	0.012	4.783	0.012	14,226,828	14,520,784	115.41%	16,419,612	-	16,419,612	Government/ Agency	
FRM006	3132WVYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	5.340	0.023	5.316	0.023	25,377,037	26,228,623	116.53%	29,570,639	-	29,570,639	Government/ Agency	
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	4.980	0.016	4.963	0.016	18,574,617	19,072,778	116.41%	21,622,065	-	21,622,065	Government/ Agency	
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	4.473	0.007	4.462	0.007	9,654,651	9,829,495	114.83%	11,086,502	-	11,086,502	Government/ Agency	
FRM009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	9.197	0.011	9.093	0.011	7,444,000	7,563,896	110.83%	8,250,356	-	8,250,356	Government/ Agency	
FRM010	3132XHKZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	9.193	0.018	9.090	0.018	11,732,000	11,933,144	110.93%	13,013,926	-	13,013,926	Government/ Agency	
FRM011	3132XHKZ9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	9.190	0.018	9.086	0.018	11,768,000	11,980,836	111.02%	13,064,975	-	13,064,975	Government/ Agency	
FRM012	3132WVWAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	14.660	0.045	14.066	0.044	20,890,433	21,445,324	100.41%	20,975,079	-	20,975,079	Government/ Agency	
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.86%	9/25/2022	0.652	0.000	1.464	0.000	1,042,029	1,041,838	100.26%	1,044,769	-	1,044,769	Government/ Agency	
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.81%	1/25/2023	0.787	0.000	1.799	0.001	1,917,438	1,917,438	100.35%	1,924,077	-	1,924,077	Government/ Agency	
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.58%	5/25/2027	1.818	0.002	6.197	0.006	6,391,271	6,391,271	100.52%	6,424,568	-	6,424,568	Government/ Agency	
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	8.745	0.051	8.638	0.050	33,450,000	33,289,651	115.78%	38,729,377	-	38,729,377	Government/ Agency	
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	4.756	0.014	4.742	0.014	18,000,000	18,103,648	109.33%	19,679,675	-	19,679,675	Government/ Agency	
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	4.628	0.008	4.616	0.008	10,000,000	10,141,544	109.64%	10,964,273	-	10,964,273	Government/ Agency	

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							DUR	EFF DUR ¹	DURATION	SPRD DUR							
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.01%	1/25/2023	1.002	0.001	2.229	0.003	7,853,612	7,852,795	100.84%	7,919,495	-	7,919,495	Government/ Agency	
FNA047	3136ATS55	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	7.931	0.007	7.821	0.007	5,506,707	5,569,361	103.19%	5,682,207	-	5,682,207	Government/ Agency	
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.04%	9/25/2027	6.269	0.032	6.234	0.032	30,000,000	30,139,890	112.68%	33,803,259	-	33,803,259	Government/ Agency	
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	4.622	0.004	4.566	0.004	5,031,749	5,245,599	113.93%	5,732,637	-	5,732,637	Government/ Agency	
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	6.647	0.000	6.647	0.000	2,553,403	2,524,980	102.49%	2,616,861	-	2,616,861	Government/ Agency	
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.43%	5/16/2042	3.207	0.005	3.204	0.005	10,000,000	10,138,281	106.48%	10,647,922	-	10,647,922	Government/ Agency	
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	3.344	0.008	3.334	0.008	14,758,799	14,780,588	104.86%	15,475,654	-	15,475,654	Government/ Agency	
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	12/16/2046	1.974	0.006	1.973	0.006	19,029,538	19,253,264	103.10%	19,620,279	-	19,620,279	Government/ Agency	
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	2.380	0.012	2.378	0.012	31,968,690	32,155,519	102.88%	32,889,704	-	32,889,704	Government/ Agency	
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	1.943	0.000	1.942	0.000	429,605	440,518	102.96%	442,302	-	442,302	Government/ Agency	
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.47%	2/16/2044	1.281	0.001	1.281	0.001	3,115,281	3,253,852	102.31%	3,187,147	-	3,187,147	Government/ Agency	
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.51%	1/16/2053	5.420	0.043	5.387	0.043	51,015,000	51,386,729	103.80%	52,952,187	-	52,952,187	Government/ Agency	
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2049	4.568	0.012	4.555	0.012	17,025,000	17,613,140	105.86%	18,022,200	-	18,022,200	Government/ Agency	
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	6.692	0.007	6.644	0.007	7,076,000	7,076,008	103.91%	7,352,763	-	7,352,763	Government/ Agency	
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	4.635	0.001	4.620	0.001	1,500,000	1,529,064	104.82%	1,572,285	-	1,572,285	Government/ Agency	
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2046	4.710	0.006	4.696	0.006	7,760,000	7,979,115	106.47%	8,261,845	-	8,261,845	Government/ Agency	
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.66%	12/16/2045	4.303	0.006	4.293	0.006	8,583,000	8,248,433	107.40%	9,218,281	-	9,218,281	Government/ Agency	
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	2.511	0.004	2.509	0.004	10,000,000	9,879,482	101.68%	10,168,030	-	10,168,030	Government/ Agency	
GNR108	38378NPO0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	6.354	0.010	6.315	0.010	10,000,000	9,587,335	109.37%	10,936,728	-	10,936,728	Government/ Agency	
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	1.963	0.004	1.962	0.004	14,028,726	13,994,151	102.95%	14,442,568	-	14,442,568	Government/ Agency	
GNR110	38378NJ79	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.77%	6/16/2045	0.650	0.000	0.650	0.000	2,884,086	2,916,959	101.06%	2,914,566	-	2,914,566	Government/ Agency	
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.46%	2/16/2051	2.233	0.003	2.231	0.003	9,204,804	9,151,792	103.57%	9,533,143	-	9,533,143	Government/ Agency	
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	3.657	0.004	3.643	0.004	6,556,583	6,571,659	107.18%	7,027,310	-	7,027,310	Government/ Agency	
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	2.435	0.007	2.432	0.007	19,587,286	19,492,987	103.96%	20,363,905	-	20,363,905	Government/ Agency	
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	2.954	0.002	2.953	0.002	5,000,000	5,029,613	104.25%	5,212,531	-	5,212,531	Government/ Agency	
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	5.394	0.030	5.367	0.030	35,000,000	34,702,224	107.55%	37,641,167	-	37,641,167	Government/ Agency	
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30%	5/16/2055	8.108	0.013	8.011	0.013	10,000,000	9,490,537	109.72%	10,971,663	-	10,971,663	Government/ Agency	
GNR118	38378XST9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2044	0.805	0.002	0.805	0.002	16,134,563	16,334,734	100.99%	16,294,577	-	16,294,577	Government/ Agency	
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	4.318	0.014	4.305	0.014	20,000,000	20,088,654	105.16%	21,031,224	-	21,031,224	Government/ Agency	
GNR122	38379KHR2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	7/16/2045	1.725	0.001	1.724	0.001	3,193,356	3,241,947	101.55%	3,242,961	-	3,242,961	Government/ Agency	
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	7/16/2038	0.257	0.000	0.257	0.000	1,829,270	1,847,172	100.24%	1,833,684	-	1,833,684	Government/ Agency	
GNR124	38378BUJ6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.73%	5/16/2042	0.323	0.000	0.323	0.000	328,633	329,132	100.07%	328,853	-	328,853	Government/ Agency	
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	7.124	0.013	7.072	0.013	11,545,000	11,596,294	108.20%	12,491,124	-	12,491,124	Government/ Agency	
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.57%	9/16/2052	4.760	0.005	4.738	0.005	6,500,000	6,727,310	110.01%	7,150,908	-	7,150,908	Government/ Agency	
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	3.428	0.003	3.417	0.003	5,751,850	5,706,750	102.59%	5,900,929	-	5,900,929	Government/ Agency	
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	3.460	0.003	3.448	0.003	6,506,145	6,515,444	103.04%	6,703,987	-	6,703,987	Government/ Agency	
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	1.151	0.000	1.151	0.000	1,451,370	1,473,846	100.91%	1,464,550	-	1,464,550	Government/ Agency	
GNR130	38376G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	1.471	0.003	1.471	0.003	11,602,023	11,937,376	103.04%	11,955,302	-	11,955,302	Government/ Agency	
GNR133	38376GB41	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.46%	4/16/2051	0.920	0.000	0.920	0.000	1,701,606	1,755,862	101.92%	1,734,310	-	1,734,310	Government/ Agency	
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	3.261	0.009	3.252	0.009	18,225,725	18,481,984	103.57%	18,876,407	-	18,876,407	Government/ Agency	
GNR135	38379KU97	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2056	3.589	0.003	3.576	0.003	6,008,865	6,071,769	103.59%	6,224,871	-	6,224,871	Government/ Agency	
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	2.423	0.005	2.420	0.005	12,530,472	12,670,808	102.26%	12,813,429	-	12,813,429	Government/ Agency	
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	5.439	0.008	5.384	0.008	9,387,485	9,374,651	104.00%	9,762,815	-	9,762,815	Government/ Agency	
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	4.808	0.011	4.769	0.011	15,134,637	15,276,553	105.02%	15,894,424	-	15,894,424	Government/ Agency	
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	4.349	0.006	4.322	0.006	8,965,748	8,999,414	103.91%	9,315,930	-	9,315,930	Government/ Agency	
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	2.968	0.004	2.961	0.004	9,503,720	9,436,864	102.36%	9,728,015	-	9,728,015	Government/ Agency	
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	2.547	0.002	2.544	0.002	4,457,964	4,433,679	101.90%	4,542,672	-	4,542,672	Government/ Agency	
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	2.929	0.006	2.923	0.006	13,413,788	13,488,842	103.09%	13,828,557	-	13,828,557	Government/ Agency	
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	2.777	0.004	2.772	0.004	9,839,783	9,885,975	102.71%	10,106,028	-	10,106,028	Government/ Agency	
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	3.119	0.002	3.111	0.002	4,825,985	4,816,936	101.97%	4,921,045	-	4,921,045	Government/ Agency	
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	3.472	0.003	3.460	0.003	5,276,785	5,265,242	102.48%	5,407,577	-	5,407,577	Government/ Agency	
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	3.670	0.008	3.656	0.008	13,406,337	13,420,164	102.79%	13,780,613	-	13,780,613	Government/ Agency	
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	4.625	0.008	4.591	0.008	11,346,125	11,348,744	103.29%	11,719,269	-	11,719,269	Government/ Agency	

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION		CONTRIB	SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR								
GNR150	38379JGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	4.324	0.011	4.297	0.011		16,632,892	16,457,375	102.83%	17,103,573	-	17,103,573	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	5.709	0.010	5.646	0.010		11,427,766	11,389,660	103.50%	11,828,158	-	11,828,158	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.950	0.033	5.882	0.032		34,688,912	34,096,492	104.31%	36,184,521	-	36,184,521	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	11.885	0.114	11.627	0.111		60,000,000	57,087,430	107.68%	64,608,252	-	64,608,252	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	9.409	0.070	9.285	0.069		45,000,000	43,176,947	111.01%	49,952,358	-	49,952,358	Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	2.045	0.007	2.044	0.007		23,465,435	23,357,825	103.09%	24,191,352	-	24,191,352	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	3.094	0.009	3.086	0.009		18,193,655	17,941,087	103.74%	18,874,903	-	18,874,903	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	3.987	0.009	3.966	0.009		13,841,265	13,743,661	104.27%	14,432,487	-	14,432,487	Government/ Agency
GNR159	38380NWPO	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.225	0.007	3.215	0.007		14,342,198	14,382,266	104.31%	14,960,962	-	14,960,962	Government/ Agency
GNR160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	4.845	0.083	4.807	0.082		103,637,222	112,474,121	108.80%	112,758,520	-	112,758,520	Government/ Agency
CLP059	64966TCZ5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.78%	8/1/2026	3.293	0.006	3.288	0.006		12,500,000	12,500,204	101.19%	12,648,750	-	12,648,750	AA
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	8.116	0.002	7.989	0.002		1,305,000	1,305,000	102.57%	1,338,578	-	1,338,578	AA
CLP069	64972BXB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	11.046	0.002	10.743	0.002		1,190,000	1,190,000	102.53%	1,220,143	-	1,220,143	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	13.120	0.002	12.658	0.002		1,120,000	1,120,000	102.51%	1,148,123	-	1,148,123	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	14.479	0.001	13.889	0.001		455,000	455,000	102.47%	466,248	-	466,248	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	5.287	0.004	5.285	0.004		5,000,000	5,103,050	106.70%	5,334,800	-	5,334,800	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	9.868	0.008	9.644	0.008		5,000,000	5,000,000	104.97%	5,248,550	-	5,248,550	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	12.858	0.017	12.418	0.016		8,305,000	8,305,000	104.96%	8,716,845	-	8,716,845	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.433	0.118	15.629	0.112		45,000,000	45,000,000	104.72%	47,125,800	-	47,125,800	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	9.677	0.007	9.473	0.007		4,405,000	4,405,000	104.06%	4,583,975	-	4,583,975	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	5.136	0.004	5.120	0.004		5,000,000	5,000,000	108.98%	5,449,100	-	5,449,100	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	4.636	0.007	4.623	0.007		9,790,000	9,787,363	102.39%	10,024,275	-	10,024,275	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	12.885	0.025	12.378	0.024		12,415,000	12,302,053	102.22%	12,691,072	-	12,691,072	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	11/15/2020	0.124	0.000	0.124	0.000		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	2.062	0.007	2.062	0.007		23,973,100	23,973,100	99.92%	23,952,962	-	23,952,962	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	11.628	0.050	11.295	0.049		25,000,000	25,000,000	114.82%	28,705,500	-	28,705,500	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	14.707	0.036	14.111	0.035		15,000,000	15,000,207	108.42%	16,263,000	-	16,263,000	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	16.769	0.027	15.962	0.026		10,000,000	10,000,139	107.69%	10,768,700	-	10,768,700	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.342	0.030	17.362	0.028		10,000,000	10,000,139	107.85%	10,784,600	-	10,784,600	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.521	0.035	17.570	0.033		12,000,000	12,000,000	103.75%	12,450,360	-	12,450,360	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.303	0.064	19.165	0.060		20,000,000	20,000,000	103.74%	20,747,400	-	20,747,400	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.533	0.068	20.308	0.064		20,000,000	20,000,000	104.27%	20,853,400	-	20,853,400	AA
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	1.921	0.000	1.921	0.000		50,001	50,519	102.40%	375,233	13,519,999	13,895,232	AA
CLP106	55299AWR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	0.972	0.004	0.972	0.004		25,633,666	25,634,645	102.23%	26,298,352	4,206,334	30,504,686	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.642	0.030	21.334	0.028		8,340,000	8,345,465	104.74%	8,735,316	-	8,735,316	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	2.121	0.003	2.121	0.003		8,750,000	8,754,204	101.05%	8,841,613	-	8,841,613	AA
CLP109	45203LDB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.33%	8/1/2023	1.827	0.005	1.827	0.005		20,000,000	20,000,000	99.97%	19,994,800	-	19,994,800	AA
CLP110	FWDCLP110	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	2.811	0.000	2.811	0.000		1,024,761	1,024,761	99.84%	972,367	31,257,239	32,229,606	AA
CLP111	FWDCLP111	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	2.811	0.000	2.811	0.000		-	-	99.78%	(9,984)	4,465,000	4,455,016	AA
CLP112	57587GAA3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	NA	6/1/2063	26.944	0.105	25.309	0.099		26,410,000	26,410,000	98.47%	26,005,399	-	26,005,399	AA
CLP113	57587GAB1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.50%	12/1/2023	3.139	0.005	3.139	0.005		10,020,000	10,020,000	99.95%	10,014,990	-	10,014,990	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.084	0.000	0.084	0.000		2,957,739	2,966,430	100.03%	2,958,715	-	2,958,715	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.084	0.000	0.084	0.000		897,985	907,609	100.06%	898,566	-	898,566	AA
CLM014	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	7/25/2039	7.124	0.011	7.072	0.011		9,285,827	9,160,062	111.31%	10,812,731	4,214,173	15,026,904	not rated
CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.50%	9/1/2021	0.879	0.000	0.879	0.000		1,522,032	1,350,927	99.78%	1,484,363	15,615,468	17,099,832	not rated
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	2.35%	12/19/2024	-0.012	0.000	3.959	0.002		2,839,456	2,788,969	97.75%	2,452,480	14,382,449	16,834,929	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	2.35%	12/19/2024	-0.012	0.000	3.959	0.014		23,315,320	22,999,102	97.75%	21,455,296	59,462,775	80,918,071	not rated
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	7.192	0.013	0.000	0.000		10,000,000	9,846,701	118.13%	11,812,581	-	11,812,581	Government/ Agency
TNT123	9128285M8	US Treasury	US Treasury	3.13%	11/15/2028	7.301	0.027	0.000	0.000		20,000,000	20,413,271	120.50%	24,100,286	-	24,100,286	Government/ Agency
TNT127	9128286B1	US Treasury	US Treasury	2.63%	2/15/2029	7.669	0.034	0.000	0.000		25,000,000	26,209,029	116.88%	29,219,310	-	29,219,310	Government/ Agency
TNT129	912828YB0	US Treasury	US Treasury	1.63%	8/15/2029	8.367	0.061	0.000	0.000		45,000,000	44,753,154	108.91%	49,009,482	-	49,009,482	Government/ Agency
TNT130	912810SJ8	US Treasury	US Treasury	2.25%	8/15/2049	23.125	0.062	0.000	0.000		15,000,000	15,653,489	119.22%	17,882,781	-	17,882,781	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	8.517	0.042	0.000	0.000		30,000,000	30,034,736	110.15%	33,045,957	-	33,045,957	Government/ Agency

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION		CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	SPREAD	CONTRIB							
TNT133	912810SL3	US Treasury	US Treasury	2.00%	2/15/2050	23.961	0.306	0.000	0.000	75,000,000	83,329,017	113.41%	85,053,953	-	85,053,953	Government/ Agency
TNT134	912828Z94	US Treasury	US Treasury	1.50%	2/15/2030	8.856	0.050	0.000	0.000	35,000,000	36,712,009	107.94%	37,778,622	-	37,778,622	Government/ Agency
TNT135	912810SR0	US Treasury	US Treasury	1.13%	5/15/2040	18.278	0.073	0.000	0.000	27,000,000	26,830,361	98.64%	26,633,459	-	26,633,459	Government/ Agency
TNT136	912828ZQ6	US Treasury	US Treasury	0.63%	5/15/2030	9.401	0.089	0.000	0.000	63,000,000	62,331,398	99.72%	62,825,320	-	62,825,320	Government/ Agency
TNT137	91282CAE1	US Treasury	US Treasury	0.63%	8/15/2030	9.657	0.043	0.000	0.000	30,000,000	29,760,624	99.50%	29,851,131	-	29,851,131	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	89,882	-	89,882	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	150,069,923	150,069,923	100.00%	150,069,923	-	150,069,923	Government/ Agency

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