

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.60%	7/1/2033	0.512	0.000	3.675	0.000	691,151	692,742	104.91%	725,115	-	725,115	Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	3.61%	5/1/2033	0.562	0.000	3.785	0.000	271,976	272,655	105.42%	286,727	-	286,727	Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.49%	8/1/2033	0.683	0.000	3.842	0.000	261,827	261,634	104.90%	274,647	-	274,647	Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.79%	8/1/2033	0.614	0.000	4.063	0.000	585,113	584,509	104.84%	613,412	-	613,412	Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.74%	11/1/2033	0.369	0.000	4.056	0.001	1,097,904	1,098,270	102.57%	1,126,093	-	1,126,093	Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.35%	7/1/2033	0.645	0.000	4.154	0.000	150,706	150,225	103.55%	156,055	-	156,055	Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.48%	8/1/2033	0.354	0.000	3.852	0.000	132,591	132,414	102.85%	136,368	-	136,368	Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	0.40%	3/25/2037	1.204	0.000	4.427	0.000	178,774	177,363	100.29%	179,300	-	179,300	Government/ Agency
AFN021	31404KR66	FNMA Single Family MBS	SINGLE FAMILY ARM	3.36%	4/1/2034	0.574	0.000	3.706	0.000	586,333	596,320	104.50%	612,695	-	612,695	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	3.68%	11/1/2034	0.332	0.000	4.047	0.000	323,795	329,523	103.35%	334,651	-	334,651	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.55%	4/25/2037	1.129	0.000	4.006	0.000	411,848	410,676	100.89%	415,497	-	415,497	Government/ Agency
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.70%	3/25/2042	1.024	0.001	4.462	0.003	4,711,377	4,718,291	101.74%	4,793,215	-	4,793,215	Government/ Agency
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.65%	6/25/2042	0.837	0.001	4.320	0.004	5,585,461	5,589,817	101.16%	5,650,053	-	5,650,053	Government/ Agency
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	0.61%	10/25/2042	0.821	0.000	4.298	0.002	3,199,680	3,211,836	101.38%	3,243,815	-	3,243,815	Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.75%	10/25/2043	0.684	0.001	4.828	0.005	6,459,643	6,488,068	102.02%	6,590,201	-	6,590,201	Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	0.47%	6/25/2037	1.179	0.000	4.309	0.001	994,331	994,529	100.57%	1,000,048	-	1,000,048	Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.42%	10/1/2042	0.555	0.000	4.500	0.002	3,132,466	3,194,371	103.76%	3,250,320	-	3,250,320	Government/ Agency
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	2.79%	2/1/2045	0.350	0.000	3.779	0.002	3,671,039	3,736,149	103.76%	3,808,968	-	3,808,968	Government/ Agency
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.72%	6/1/2033	0.569	0.000	4.103	0.000	99,112	99,249	104.95%	104,162	-	104,162	Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.51%	10/1/2033	0.760	0.000	4.074	0.000	251,561	250,241	104.79%	263,601	-	263,601	Government/ Agency
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.52%	7/1/2035	0.695	0.000	3.958	0.000	109,884	109,687	104.66%	115,003	-	115,003	Government/ Agency
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.45%	2/15/2036	0.912	0.000	2.928	0.000	557,840	557,840	100.30%	559,488	-	559,488	Government/ Agency
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.50%	4/15/2036	1.119	0.000	4.051	0.000	398,310	398,038	100.68%	401,037	-	401,037	Government/ Agency
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.65%	11/15/2040	1.076	0.001	4.146	0.003	4,333,627	4,314,691	101.24%	4,387,510	-	4,387,510	Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.50%	1/15/2043	0.837	0.000	4.582	0.002	3,094,719	3,098,414	100.54%	3,111,550	-	3,111,550	Government/ Agency
AFR018	3137GAP18	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.65%	10/15/2040	1.067	0.000	4.161	0.001	1,846,281	1,850,852	101.57%	1,875,215	-	1,875,215	Government/ Agency
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.55%	8/15/2043	0.880	0.000	4.002	0.002	3,339,352	3,337,896	100.83%	3,366,992	-	3,366,992	Government/ Agency
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.63%	10/15/2040	1.096	0.000	4.503	0.002	2,610,468	2,608,658	101.14%	2,640,279	-	2,640,279	Government/ Agency
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.65%	6/15/2044	1.060	0.001	4.553	0.003	4,783,997	4,802,497	101.53%	4,857,283	-	4,857,283	Government/ Agency
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.65%	12/15/2043	1.008	0.000	4.256	0.001	1,745,669	1,752,202	101.19%	1,766,404	-	1,766,404	Government/ Agency
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.82%	8/15/2037	1.124	0.000	4.045	0.002	2,794,598	2,822,079	101.78%	2,844,386	-	2,844,386	Government/ Agency
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.70%	11/15/2040	0.580	0.000	3.665	0.002	2,861,018	2,883,453	101.28%	2,897,775	-	2,897,775	Government/ Agency
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.48%	5/15/2037	1.133	0.000	4.136	0.000	75,223	75,207	100.41%	75,529	-	75,529	Government/ Agency
FRS317	3128PEK80	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	6.00%	7/1/2021	0.339	0.000	0.341	0.000	7,526	7,526	101.53%	7,641	-	7,641	Government/ Agency
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.551	0.000	0.585	0.000	48,826	48,812	102.05%	49,829	-	49,829	Government/ Agency
FRS344	3128MBGS0	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.643	0.000	0.682	0.000	15,806	15,810	102.46%	16,195	-	16,195	Government/ Agency
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.578	0.000	0.616	0.000	4,276	4,278	102.19%	4,370	-	4,370	Government/ Agency
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.014	0.000	1.383	0.000	28,265	28,288	106.10%	29,989	-	29,989	Government/ Agency
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.033	0.000	1.404	0.000	14,558	14,570	106.11%	15,447	-	15,447	Government/ Agency
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	0.995	0.000	1.343	0.000	7,675	7,681	106.10%	8,143	-	8,143	Government/ Agency
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.062	0.000	1.354	0.000	299,035	300,792	106.10%	317,277	-	317,277	Government/ Agency
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.083	0.000	1.458	0.000	46,782	47,108	106.10%	49,636	-	49,636	Government/ Agency
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.990	0.000	1.380	0.000	22,377	22,520	106.10%	23,742	-	23,742	Government/ Agency
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.171	0.000	1.592	0.000	2,220	2,236	106.10%	2,356	-	2,356	Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.012	0.000	1.412	0.000	1,308	1,317	106.10%	1,388	-	1,388	Government/ Agency
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.926	0.000	1.262	0.000	4,120	4,145	106.10%	4,371	-	4,371	Government/ Agency
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.990	0.000	1.316	0.000	26,189	26,359	106.10%	27,787	-	27,787	Government/ Agency
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.090	0.000	1.501	0.000	87,702	88,314	106.10%	93,053	-	93,053	Government/ Agency
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.220	0.000	1.719	0.000	2,637	2,658	106.20%	2,801	-	2,801	Government/ Agency
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.223	0.000	1.740	0.000	26,423	26,626	106.19%	28,060	-	28,060	Government/ Agency
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.183	0.000	1.705	0.000	17,918	18,060	106.19%	19,028	-	19,028	Government/ Agency
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.204	0.000	1.699	0.000	72,127	72,749	106.19%	76,595	-	76,595	Government/ Agency
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.234	0.000	1.588	0.000	40,239	40,569	106.20%	42,735	-	42,735	Government/ Agency

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							DUR	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FRS417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.043	0.000	1.658	0.000	20,110	20,278	106.19%	21,356	-	21,356	Government/ Agency	
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.959	0.000	1.028	0.000	357,757	362,858	103.95%	371,885	-	371,885	Government/ Agency	
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.616	0.000	2.113	0.000	358,101	361,662	106.44%	381,178	-	381,178	Government/ Agency	
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.121	0.000	1.686	0.000	13,270	13,368	106.04%	14,071	-	14,071	Government/ Agency	
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	1.708	0.000	2.146	0.000	100,371	101,397	107.48%	107,875	-	107,875	Government/ Agency	
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.423	0.000	1.935	0.000	234,152	236,466	106.69%	249,827	-	249,827	Government/ Agency	
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.582	0.000	2.033	0.000	211,942	214,080	107.48%	227,786	-	227,786	Government/ Agency	
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	1.264	0.001	1.742	0.001	3,158,609	3,183,342	106.04%	3,349,326	-	3,349,326	Government/ Agency	
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.423	0.000	1.883	0.000	153,722	155,339	106.44%	163,628	-	163,628	Government/ Agency	
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	1.532	0.000	2.280	0.000	710,453	718,896	106.85%	759,123	-	759,123	Government/ Agency	
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.933	0.000	1.002	0.000	83,655	84,779	103.83%	86,860	-	86,860	Government/ Agency	
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.061	0.000	1.643	0.000	196,603	198,772	106.19%	208,781	-	208,781	Government/ Agency	
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.153	0.000	1.556	0.000	1,444,831	1,464,975	106.10%	1,532,973	-	1,532,973	Government/ Agency	
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.256	0.000	1.500	0.000	419,611	420,088	106.09%	445,145	-	445,145	Government/ Agency	
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.243	0.000	1.460	0.000	817	818	106.09%	867	-	867	Government/ Agency	
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.405	0.000	1.613	0.000	16,405	16,430	106.09%	17,403	-	17,403	Government/ Agency	
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.408	0.000	1.594	0.000	9,874	9,884	106.09%	10,475	-	10,475	Government/ Agency	
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.377	0.000	1.588	0.000	36,529	36,570	106.09%	38,751	-	38,751	Government/ Agency	
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.190	0.000	1.423	0.000	26,399	26,423	106.09%	28,005	-	28,005	Government/ Agency	
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.305	0.000	1.502	0.000	19,760	19,780	106.09%	20,962	-	20,962	Government/ Agency	
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.430	0.000	1.620	0.000	692	693	106.09%	734	-	734	Government/ Agency	
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	1.234	0.000	1.401	0.000	2,008	2,009	106.09%	2,130	-	2,130	Government/ Agency	
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.388	0.000	1.670	0.000	10,545	10,553	106.09%	11,186	-	11,186	Government/ Agency	
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.299	0.000	1.516	0.000	613,234	613,954	106.09%	650,551	-	650,551	Government/ Agency	
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.401	0.000	1.551	0.000	662,425	663,936	105.22%	697,023	-	697,023	Government/ Agency	
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.456	0.000	1.600	0.000	608,778	610,783	105.41%	641,707	-	641,707	Government/ Agency	
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.258	0.000	1.428	0.000	429,687	431,147	104.94%	450,926	-	450,926	Government/ Agency	
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.268	0.000	1.400	0.000	9,279	9,299	104.75%	9,720	-	9,720	Government/ Agency	
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.438	0.000	1.581	0.000	249,295	249,935	105.40%	262,770	-	262,770	Government/ Agency	
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.444	0.000	1.591	0.000	4,676	4,688	105.49%	4,933	-	4,933	Government/ Agency	
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.471	0.000	1.615	0.000	137,573	137,672	105.41%	145,011	-	145,011	Government/ Agency	
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	1.187	0.000	1.280	0.000	141,396	141,908	104.26%	147,419	-	147,419	Government/ Agency	
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.563	0.000	1.946	0.000	180,426	182,347	106.01%	191,265	-	191,265	Government/ Agency	
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	1.170	0.000	1.353	0.000	51,919	52,256	106.09%	55,078	-	55,078	Government/ Agency	
FSF906	31416BQM3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.289	0.000	0.297	0.000	2	2	100.22%	2	-	2	Government/ Agency	
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.448	0.000	1.705	0.000	12,455	12,583	106.09%	13,213	-	13,213	Government/ Agency	
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.522	0.000	1.847	0.000	6,183	6,250	106.18%	6,565	-	6,565	Government/ Agency	
FRS938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.675	0.003	3.236	0.003	6,021,344	6,156,859	106.11%	6,389,396	-	6,389,396	Government/ Agency	
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.489	0.000	1.488	0.000	21,471	21,471	109.74%	23,563	-	23,563	Government/ Agency	
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	0.839	0.000	0.839	0.000	7,955	7,955	105.42%	8,387	-	8,387	Government/ Agency	
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	0.838	0.000	0.838	0.000	7,964	7,964	105.42%	8,395	-	8,395	Government/ Agency	
FRS057	31356NL85	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	3/1/2025	1.645	0.000	1.644	0.000	23,089	23,089	110.83%	25,589	-	25,589	Government/ Agency	
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	2.539	0.000	2.551	0.000	1,085	1,085	113.64%	1,233	-	1,233	Government/ Agency	
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	2.538	0.000	2.554	0.000	596	596	112.47%	670	-	670	Government/ Agency	
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.908	0.000	2.913	0.000	16,215	15,824	115.66%	18,754	-	18,754	Government/ Agency	
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	2.867	0.000	2.874	0.000	2,533	2,533	115.47%	2,925	-	2,925	Government/ Agency	
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.755	0.000	2.757	0.000	1,447	1,447	115.24%	1,667	-	1,667	Government/ Agency	
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	3.018	0.000	3.022	0.000	3,758	3,668	116.19%	4,366	-	4,366	Government/ Agency	
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	3.188	0.000	3.194	0.000	13,560	12,674	117.11%	15,880	-	15,880	Government/ Agency	
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	2.402	0.000	2.401	0.000	5,476	5,279	113.76%	6,229	-	6,229	Government/ Agency	
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.870	0.000	2.866	0.000	575	575	116.13%	668	-	668	Government/ Agency	
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	2.499	0.000	2.493	0.000	16,332	16,157	114.66%	18,727	-	18,727	Government/ Agency	
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	3.198	0.000	3.198	0.000	644	644	117.09%	754	-	754	Government/ Agency	

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	3.195	0.000	3.195	0.000	644	644	117.26%	755	-	755	Government/ Agency
FRS183	31292HJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.594	0.000	2.593	0.000	286	286	114.55%	327	-	327	Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	3.174	0.000	3.182	0.000	12,197	12,199	115.64%	14,104	-	14,104	Government/ Agency
FRS208	31292HVV5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.170	0.000	3.433	0.000	27	144	115.01%	31	-	31	Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	3.216	0.000	3.273	0.000	5,755	5,800	117.47%	6,760	-	6,760	Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	3.122	0.000	3.171	0.000	8,793	8,868	116.78%	10,269	-	10,269	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.315	0.000	3.402	0.000	132,825	134,042	117.88%	156,570	-	156,570	Government/ Agency
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.363	0.000	3.533	0.000	350,284	353,703	117.15%	410,351	-	410,351	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.482	0.000	3.619	0.000	4,797	4,836	117.93%	5,657	-	5,657	Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.505	0.000	3.663	0.000	642,537	648,397	117.98%	758,082	-	758,082	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.444	0.000	3.542	0.000	154,739	156,127	118.24%	182,965	-	182,965	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.471	0.000	3.555	0.000	108,139	109,249	118.38%	128,019	-	128,019	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.190	0.000	3.332	0.000	54,610	55,160	118.36%	64,634	-	64,634	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.288	0.000	3.448	0.000	20,163	20,345	118.18%	23,829	-	23,829	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.839	0.000	3.007	0.000	118,020	118,437	114.14%	134,708	-	134,708	Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.458	0.000	3.544	0.000	48,218	48,648	118.33%	57,055	-	57,055	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.561	0.000	3.623	0.000	33,699	34,045	118.61%	39,971	-	39,971	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.362	0.000	3.499	0.000	136,323	137,094	116.18%	158,379	-	158,379	Government/ Agency
FRS269	31297HYE6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	3.272	0.000	3.367	0.000	298,254	298,254	117.15%	345,846	-	345,846	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.349	0.000	3.551	0.000	356,480	358,295	116.17%	414,116	-	414,116	Government/ Agency
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.106	0.000	3.280	0.000	174,534	175,424	115.04%	200,784	-	200,784	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.414	0.000	3.595	0.000	204,532	205,569	115.99%	237,245	-	237,245	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.654	0.000	2.824	0.000	269,457	270,832	113.59%	306,067	-	306,067	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.428	0.000	3.522	0.000	258,181	260,218	117.97%	304,582	-	304,582	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.331	0.000	3.439	0.000	273,870	276,018	117.51%	321,833	-	321,833	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.553	0.000	3.666	0.000	296,856	299,383	118.71%	352,408	-	352,408	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.546	0.000	3.679	0.000	429,478	433,125	118.40%	508,481	-	508,481	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.224	0.000	3.603	0.000	132,628	132,550	114.70%	152,127	-	152,127	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.548	0.000	3.637	0.000	87,214	87,851	118.82%	103,626	-	103,626	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.545	0.000	3.609	0.000	135,427	136,535	119.48%	161,808	-	161,808	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.377	0.000	3.426	0.000	48,875	49,311	117.99%	57,668	-	57,668	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	2.963	0.000	3.550	0.000	48,214	47,160	114.69%	55,296	-	55,296	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	3.382	0.000	3.595	0.000	7,242	7,107	116.87%	8,463	-	8,463	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.399	0.000	3.616	0.000	372,220	368,740	116.86%	434,992	-	434,992	Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.462	0.000	3.667	0.000	217,554	215,499	116.52%	253,485	-	253,485	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.611	0.000	3.874	0.000	70,272	69,019	115.08%	80,868	-	80,868	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	3.725	0.000	3.776	0.000	77,781	78,228	119.97%	93,312	-	93,312	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.493	0.000	3.826	0.000	346,664	340,431	114.72%	397,694	-	397,694	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.415	0.000	3.764	0.000	75,364	74,021	114.51%	86,298	-	86,298	Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.649	0.000	3.828	0.000	40,459	40,286	116.90%	47,294	-	47,294	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.778	0.000	3.848	0.000	134,770	133,551	117.05%	157,750	-	157,750	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.742	0.000	3.947	0.000	67,713	67,083	116.81%	79,095	-	79,095	Government/ Agency
FRS334	3128KLN37	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.193	0.000	3.418	0.000	76,404	75,691	116.89%	89,305	-	89,305	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.625	0.000	3.913	0.000	76,315	73,974	115.17%	87,893	-	87,893	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.310	0.000	3.819	0.000	295,320	286,336	115.19%	340,166	-	340,166	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.630	0.000	3.945	0.000	135,348	131,176	115.31%	156,066	-	156,066	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	3.370	0.000	3.791	0.000	92,691	89,872	115.06%	106,651	-	106,651	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	4.284	0.000	4.277	0.000	265,544	267,589	120.25%	319,327	-	319,327	Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.813	0.000	4.009	0.000	131,288	130,626	116.93%	153,510	-	153,510	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.831	0.000	3.952	0.000	278,720	280,279	119.30%	332,514	-	332,514	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.867	0.000	4.013	0.000	10,732	10,776	119.23%	12,795	-	12,795	Government/ Agency
FRS358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	3.595	0.000	3.933	0.000	201,868	198,321	117.32%	236,822	-	236,822	Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.284	0.000	3.730	0.000	26,596	26,371	114.73%	30,514	-	30,514	Government/ Agency

**AFL-CIO Housing Investment Trust**  
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**October 31, 2020**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	3.558	0.000	4.080	0.000	439,169	440,980	114.96%	504,886	-	504,886	Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	1.962	0.000	3.594	0.000	168,631	168,938	110.43%	186,221	-	186,221	Government/ Agency
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.545	0.000	3.616	0.000	4,281	4,429	120.16%	5,144	-	5,144	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.228	0.000	3.817	0.000	13,715	13,720	111.93%	15,351	-	15,351	Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.466	0.000	4.023	0.000	418,571	418,828	111.93%	468,501	-	468,501	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	3.232	0.001	4.011	0.001	1,056,513	1,068,319	114.90%	1,213,957	-	1,213,957	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	1.694	0.000	3.455	0.000	396,262	400,616	110.42%	437,558	-	437,558	Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	2.002	0.000	3.675	0.000	178,050	180,008	110.88%	197,422	-	197,422	Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.105	0.001	3.906	0.001	1,257,818	1,273,158	111.93%	1,407,859	-	1,407,859	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.542	0.000	3.914	0.000	312,694	321,404	113.70%	355,520	-	355,520	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	2.185	0.001	4.229	0.002	3,175,997	3,196,692	108.82%	3,456,074	-	3,456,074	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	1.951	0.000	3.817	0.000	23,526	24,043	110.96%	26,103	-	26,103	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.109	0.001	4.119	0.003	4,156,882	4,204,887	108.66%	4,516,964	-	4,516,964	Government/ Agency
FRS427	3132GK43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	1.943	0.001	3.877	0.001	2,019,876	2,042,833	108.82%	2,198,000	-	2,198,000	Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	2.576	0.002	4.501	0.004	4,915,154	4,975,756	106.29%	5,224,238	-	5,224,238	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.573	0.003	4.539	0.005	7,440,865	7,515,574	106.29%	7,908,776	-	7,908,776	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	2.491	0.000	4.522	0.000	634,258	645,239	106.29%	674,143	-	674,143	Government/ Agency
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	2.607	0.002	4.572	0.003	3,828,734	3,935,952	106.29%	4,069,500	-	4,069,500	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	2.652	0.003	4.730	0.005	6,050,781	6,217,091	106.29%	6,431,278	-	6,431,278	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	2.959	0.002	4.825	0.003	3,685,392	3,788,154	106.29%	3,917,144	-	3,917,144	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	2.727	0.002	5.053	0.004	5,252,944	5,389,086	108.26%	5,686,687	-	5,686,687	Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	1.426	0.001	3.593	0.002	3,449,248	3,572,018	108.47%	3,741,565	-	3,741,565	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.206	0.002	4.140	0.004	6,226,808	6,409,240	108.66%	6,766,194	-	6,766,194	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.030	0.002	3.959	0.004	5,507,060	5,707,234	108.66%	5,984,099	-	5,984,099	Government/ Agency
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	1.970	0.002	4.132	0.003	4,755,905	4,888,771	108.66%	5,167,877	-	5,167,877	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.217	0.001	3.947	0.001	2,069,977	2,147,034	112.01%	2,318,634	-	2,318,634	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	1.055	0.000	3.142	0.000	776,488	806,718	111.62%	866,686	-	866,686	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.630	0.001	4.332	0.001	976,500	1,014,966	112.05%	1,094,205	-	1,094,205	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	3.486	0.000	3.948	0.000	509,549	528,360	111.56%	568,467	-	568,467	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	3.279	0.000	3.627	0.000	375,338	388,715	110.98%	416,568	-	416,568	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	3.119	0.001	4.042	0.001	1,808,267	1,891,991	111.93%	2,023,970	-	2,023,970	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	3.133	0.001	4.015	0.002	2,389,140	2,496,494	111.93%	2,674,133	-	2,674,133	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	1.558	0.000	3.244	0.001	1,697,227	1,772,721	111.84%	1,898,212	-	1,898,212	Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.360	0.001	3.954	0.001	983,619	1,027,699	111.93%	1,100,952	-	1,100,952	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	1.005	0.000	3.252	0.000	442,211	441,952	111.62%	471,256	-	471,256	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	3.112	0.000	4.076	0.000	353,392	369,652	111.77%	394,995	-	394,995	Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	0.974	0.000	3.172	0.001	970,083	1,015,108	111.62%	1,082,769	-	1,082,769	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	3.465	0.002	4.261	0.003	3,530,124	3,708,320	110.37%	3,896,063	-	3,896,063	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	1.523	0.000	3.314	0.000	757,446	791,381	111.93%	847,800	-	847,800	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	1.850	0.000	3.225	0.000	302,382	316,235	111.77%	337,980	-	337,980	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	3.586	0.001	4.212	0.001	1,153,629	1,210,321	110.55%	1,275,380	-	1,275,380	Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	2.713	0.001	4.701	0.002	2,633,515	2,584,501	106.29%	2,799,121	-	2,799,121	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.363	0.001	3.988	0.001	2,075,220	2,103,659	107.94%	2,240,066	-	2,240,066	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.499	0.001	4.168	0.001	1,378,189	1,397,103	107.94%	1,487,666	-	1,487,666	Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.436	0.000	3.981	0.001	1,005,860	1,019,636	107.94%	1,085,761	-	1,085,761	Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.643	0.000	4.160	0.000	473,277	479,842	107.94%	510,872	-	510,872	Government/ Agency
FRS484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.676	0.001	3.538	0.003	4,990,021	5,218,866	109.27%	5,452,475	-	5,452,475	Government/ Agency
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.141	0.000	3.616	0.000	616,599	647,805	109.30%	673,936	-	673,936	Government/ Agency
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.887	0.001	3.418	0.001	1,944,421	2,043,075	108.74%	2,114,414	-	2,114,414	Government/ Agency
FRS488	3128MJVW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	1.694	0.000	3.523	0.001	1,078,238	1,133,599	109.27%	1,178,164	-	1,178,164	Government/ Agency
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	1.886	0.001	3.652	0.001	1,700,269	1,785,581	109.86%	1,867,938	-	1,867,938	Government/ Agency
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	1.743	0.000	3.598	0.001	1,282,154	1,347,667	109.30%	1,401,379	-	1,401,379	Government/ Agency
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	1.601	0.001	3.458	0.001	2,319,127	2,437,080	109.42%	2,537,677	-	2,537,677	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							DUR	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	1.658	0.001	3.435	0.002		4,133,968	4,353,570	109.27%	4,517,087	-	4,517,087	Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.847	0.000	3.553	0.001		1,240,981	1,303,926	109.27%	1,355,990	-	1,355,990	Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	2.242	0.002	3.996	0.003		4,584,558	4,734,049	107.88%	4,945,871	-	4,945,871	Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	2.202	0.002	4.000	0.004		6,125,361	6,314,687	107.88%	6,608,105	-	6,608,105	Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	1.366	0.000	3.364	0.001		1,428,639	1,500,765	109.30%	1,561,486	-	1,561,486	Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	1.380	0.001	3.514	0.002		4,087,555	4,294,930	109.30%	4,467,650	-	4,467,650	Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	1.892	0.000	3.626	0.001		1,073,294	1,128,247	109.27%	1,172,763	-	1,172,763	Government/ Agency
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.022	0.001	4.042	0.002		3,340,224	3,417,360	106.94%	3,572,051	-	3,572,051	Government/ Agency
FRS500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.332	0.001	3.906	0.002		3,557,103	3,615,529	107.57%	3,826,325	-	3,826,325	Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	3.777	0.000	4.359	0.000		355,135	377,717	109.96%	390,506	-	390,506	Government/ Agency
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.404	0.002	3.945	0.003		4,698,171	4,803,769	108.01%	5,074,309	-	5,074,309	Government/ Agency
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	3.356	0.001	4.089	0.001		1,603,406	1,705,121	109.96%	1,763,041	-	1,763,041	Government/ Agency
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	0.920	0.000	2.951	0.000		295,241	312,917	111.62%	329,537	-	329,537	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	3.826	0.000	4.182	0.000		332,499	353,695	108.89%	362,070	-	362,070	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	2.114	0.003	3.916	0.005		7,439,875	7,644,521	107.25%	7,979,427	-	7,979,427	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	2.111	0.003	4.762	0.006		7,935,986	8,036,098	104.98%	8,330,825	-	8,330,825	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	2.576	0.001	4.858	0.001		1,713,119	1,734,637	104.98%	1,798,352	-	1,798,352	Government/ Agency
FRS509	3128MJUJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	3.069	0.001	5.228	0.002		2,290,035	2,317,774	105.14%	2,407,638	-	2,407,638	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	2.201	0.000	4.435	0.001		1,379,733	1,414,859	105.51%	1,455,717	-	1,455,717	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	2.445	0.001	4.142	0.001		1,382,187	1,417,498	105.54%	1,458,738	-	1,458,738	Government/ Agency
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	1.957	0.001	4.011	0.002		2,459,660	2,522,737	105.41%	2,592,716	-	2,592,716	Government/ Agency
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	2.241	0.001	4.151	0.002		3,555,659	3,646,611	105.51%	3,751,474	-	3,751,474	Government/ Agency
FRS515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	1.731	0.001	3.917	0.003		4,924,571	5,051,345	105.41%	5,190,966	-	5,190,966	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	2.155	0.004	3.915	0.007		11,026,627	11,257,708	107.25%	11,826,296	-	11,826,296	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	1.587	0.001	3.808	0.002		2,937,253	3,006,516	107.19%	3,148,432	-	3,148,432	Government/ Agency
FRS519	3132WGF00	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	1.364	0.001	3.281	0.002		3,126,463	3,201,435	106.94%	3,343,429	-	3,343,429	Government/ Agency
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	1.706	0.004	3.687	0.008		13,207,904	13,518,844	107.19%	14,157,507	-	14,157,507	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.815	0.001	3.152	0.001		1,877,279	1,940,939	108.73%	2,041,211	-	2,041,211	Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	1.714	0.000	3.729	0.001		1,390,923	1,439,056	109.17%	1,518,524	-	1,518,524	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	1.667	0.001	3.825	0.003		4,392,325	4,485,280	107.19%	4,708,118	-	4,708,118	Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	2.068	0.000	3.675	0.001		1,301,103	1,328,860	107.06%	1,393,022	-	1,393,022	Government/ Agency
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	0.795	0.000	3.499	0.000		817,675	834,763	106.94%	874,419	-	874,419	Government/ Agency
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	2.033	0.000	3.758	0.001		961,456	993,591	109.17%	1,049,659	-	1,049,659	Government/ Agency
FRS529	3132QVPV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.753	0.000	3.332	0.001		1,218,711	1,259,758	108.98%	1,328,181	-	1,328,181	Government/ Agency
FRS530	3132QJWS7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.206	0.001	3.446	0.001		1,662,080	1,718,234	108.83%	1,808,778	-	1,808,778	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.782	0.001	3.419	0.002		2,985,560	3,086,268	108.98%	3,253,736	-	3,253,736	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	1.847	0.001	3.488	0.001		2,005,988	2,076,289	108.79%	2,182,414	-	2,182,414	Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	2.487	0.000	3.535	0.001		973,161	1,007,262	108.83%	1,059,054	-	1,059,054	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	1.903	0.001	3.367	0.001		1,693,247	1,752,636	108.64%	1,839,521	-	1,839,521	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	2.072	0.001	3.701	0.001		2,331,675	2,413,212	108.79%	2,536,744	-	2,536,744	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	1.715	0.002	3.602	0.005		8,213,986	8,550,585	109.30%	8,977,791	-	8,977,791	Government/ Agency
FRS537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	1.729	0.003	3.531	0.006		10,281,302	10,678,064	109.17%	11,224,491	-	11,224,491	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	1.907	0.001	3.513	0.001		1,712,514	1,772,100	108.98%	1,866,340	-	1,866,340	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	1.630	0.001	3.432	0.001		2,271,252	2,350,677	108.64%	2,467,458	-	2,467,458	Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.158	0.000	3.491	0.001		2,261,102	2,340,168	108.42%	2,451,486	-	2,451,486	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.017	0.001	3.347	0.003		4,637,635	4,799,561	108.51%	5,032,468	-	5,032,468	Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.071	0.000	3.168	0.001		976,321	1,010,508	108.51%	1,059,442	-	1,059,442	Government/ Agency
FRS543	3132Q54X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	1.751	0.004	3.362	0.008		14,680,785	15,287,809	109.17%	16,027,575	-	16,027,575	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.893	0.000	3.490	0.000		10,454	10,908	108.79%	11,374	-	11,374	Government/ Agency
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.868	0.000	3.440	0.000		15,657	16,338	108.79%	17,034	-	17,034	Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	1.308	0.000	3.158	0.000		175,076	182,755	107.45%	188,121	-	188,121	Government/ Agency
FRS548	3132QJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.823	0.000	3.512	0.000		284,787	297,134	109.14%	310,813	-	310,813	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	1.107	0.002	3.118	0.005		10,395,528	10,851,229	107.13%	11,136,332	-	11,136,332	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	DURATION	SPRD DUR									
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.503	0.000	0.503	0.000			69	69	102.78%	71	-	71	Government/ Agency		
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.529	0.000	1.529	0.000			147	147	109.23%	160	-	160	Government/ Agency		
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.482	0.000	2.475	0.000			9,168	9,042	114.01%	10,452	-	10,452	Government/ Agency		
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.387	0.000	2.391	0.000			22,016	22,016	112.71%	24,815	-	24,815	Government/ Agency		
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	2.626	0.000	2.637	0.000			1,172	1,172	113.72%	1,333	-	1,333	Government/ Agency		
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	2.573	0.000	2.579	0.000			830	830	113.72%	943	-	943	Government/ Agency		
FSF187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.793	0.000	2.807	0.000			14,382	14,384	113.39%	16,308	-	16,308	Government/ Agency		
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.667	0.000	2.711	0.000			49,603	49,623	113.67%	56,383	-	56,383	Government/ Agency		
FSF191	31380FPS4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.479	0.000	0.487	0.000			3,008	3,008	101.76%	3,061	-	3,061	Government/ Agency		
FSF199	31371H DU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	2.551	0.000	2.584	0.000			27,665	27,454	110.30%	30,513	-	30,513	Government/ Agency		
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	2.570	0.000	2.608	0.000			41,253	40,953	110.37%	45,530	-	45,530	Government/ Agency		
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	2.349	0.000	2.388	0.000			26,469	26,223	109.53%	28,991	-	28,991	Government/ Agency		
FSF210	31378UH X3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.425	0.000	1.425	0.000			14,231	14,257	108.15%	15,391	-	15,391	Government/ Agency		
FSF217	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	1.988	0.000	1.988	0.000			52,151	52,285	110.78%	57,774	-	57,774	Government/ Agency		
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	0.909	0.000	0.909	0.000			17,073	17,073	104.91%	17,911	-	17,911	Government/ Agency		
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.949	0.000	2.937	0.000			7,244	6,904	116.92%	8,469	-	8,469	Government/ Agency		
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	3.113	0.000	3.116	0.000			6,824	6,575	116.34%	7,939	-	7,939	Government/ Agency		
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.203	0.000	3.212	0.000			213	213	116.45%	248	-	248	Government/ Agency		
FSF264	31371J3V2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	3.129	0.000	3.119	0.000			184	184	117.12%	216	-	216	Government/ Agency		
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.190	0.000	3.168	0.000			895	895	118.42%	1,060	-	1,060	Government/ Agency		
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.393	0.000	3.401	0.000			55,479	55,561	117.83%	65,373	-	65,373	Government/ Agency		
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	3.040	0.000	3.049	0.000			116,029	116,215	116.20%	134,821	-	134,821	Government/ Agency		
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	1.980	0.000	1.979	0.000			34,193	34,591	111.04%	37,970	-	37,970	Government/ Agency		
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	3.276	0.000	3.261	0.000			26,355	26,404	118.38%	31,199	-	31,199	Government/ Agency		
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	3.627	0.000	3.641	0.000			23,021	23,053	118.45%	27,269	-	27,269	Government/ Agency		
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	3.140	0.000	3.182	0.000			13,745	13,716	116.25%	15,979	-	15,979	Government/ Agency		
FSF315	31389FR8R	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	3.389	0.000	3.369	0.000			64,595	64,739	118.84%	76,768	-	76,768	Government/ Agency		
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	3.439	0.000	3.446	0.000			356	356	117.69%	419	-	419	Government/ Agency		
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	3.290	0.000	3.297	0.000			9,168	9,177	117.21%	10,746	-	10,746	Government/ Agency		
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.401	0.000	1.401	0.000			2,796	2,795	107.51%	3,006	-	3,006	Government/ Agency		
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.466	0.000	3.469	0.000			75,964	76,249	118.29%	89,856	-	89,856	Government/ Agency		
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.462	0.000	3.443	0.000			54,644	54,688	119.38%	65,233	-	65,233	Government/ Agency		
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	3.373	0.000	3.373	0.000			22,809	23,017	117.88%	26,886	-	26,886	Government/ Agency		
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	3.324	0.000	3.383	0.000			1,795	1,808	116.94%	2,099	-	2,099	Government/ Agency		
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.482	0.000	2.475	0.000			28,854	28,854	111.95%	32,301	-	32,301	Government/ Agency		
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.277	0.000	3.322	0.000			247,709	249,408	111.58%	276,406	-	276,406	Government/ Agency		
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.490	0.000	3.567	0.000			137,805	137,844	116.15%	160,055	-	160,055	Government/ Agency		
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.237	0.000	3.508	0.000			90,209	90,598	115.08%	103,808	-	103,808	Government/ Agency		
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	3.295	0.000	3.598	0.000			71,272	71,574	115.78%	82,520	-	82,520	Government/ Agency		
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.479	0.000	3.562	0.000			164,300	165,272	118.29%	194,345	-	194,345	Government/ Agency		
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.254	0.000	3.447	0.000			60,287	60,199	114.81%	69,217	-	69,217	Government/ Agency		
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.250	0.000	3.529	0.000			332,418	330,338	113.25%	376,461	-	376,461	Government/ Agency		
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.239	0.000	3.358	0.000			133,199	133,682	114.76%	152,854	-	152,854	Government/ Agency		
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.582	0.000	3.713	0.000			161,743	162,338	116.53%	188,472	-	188,472	Government/ Agency		
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.450	0.000	3.629	0.000			83,109	83,387	115.83%	96,265	-	96,265	Government/ Agency		
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.409	0.000	3.564	0.000			95,794	96,099	116.04%	111,161	-	111,161	Government/ Agency		
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.383	0.000	3.527	0.000			293,400	294,103	115.38%	338,534	-	338,534	Government/ Agency		
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.609	0.000	3.730	0.000			114,943	115,216	116.59%	134,011	-	134,011	Government/ Agency		
FSF580	31405QNX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.011	0.000	3.111	0.000			160,287	161,912	115.88%	185,748	-	185,748	Government/ Agency		
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.275	0.000	3.422	0.000			229,590	231,764	118.46%	271,968	-	271,968	Government/ Agency		
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.642	0.000	3.772	0.000			104,814	105,158	116.09%	121,679	-	121,679	Government/ Agency		
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	3.303	0.000	3.380	0.000			60,841	61,378	116.53%	70,897	-	70,897	Government/ Agency		
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.734	0.000	3.836	0.000			226,066	227,570	118.71%	268,354	-	268,354	Government/ Agency		

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**October 31, 2020**

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						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR								
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	3.514	0.000	3.594	0.000	0.000	10,308	10,380	117.70%	12,133	-	12,133	Government/ Agency
FSF643	31406NKE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2035	3.747	0.000	3.820	0.000	0.000	108,610	108,903	116.25%	126,261	-	126,261	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.540	0.000	3.824	0.000	0.000	100,941	100,936	114.45%	115,532	-	115,532	Government/ Agency
FSF645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.685	0.000	3.881	0.000	0.000	181,260	181,183	114.63%	207,784	-	207,784	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.490	0.000	3.801	0.000	0.000	311,265	311,698	116.25%	361,841	-	361,841	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	3.617	0.000	3.822	0.000	0.000	157,539	157,676	116.50%	183,540	-	183,540	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.422	0.000	3.666	0.000	0.000	65,311	65,658	118.42%	77,341	-	77,341	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.681	0.000	3.752	0.000	0.000	78,166	78,593	118.76%	92,832	-	92,832	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.558	0.000	3.743	0.000	0.000	70,209	70,302	116.37%	81,702	-	81,702	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.790	0.000	3.921	0.000	0.000	85,448	85,992	118.52%	101,273	-	101,273	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.553	0.000	3.637	0.000	0.000	33,591	33,587	117.94%	39,617	-	39,617	Government/ Agency
FSF677	31407VN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	3.370	0.000	3.500	0.000	0.000	239,747	239,825	118.97%	285,237	-	285,237	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.767	0.000	3.866	0.000	0.000	419,512	419,599	118.58%	497,463	-	497,463	Government/ Agency
FSF681	31408BXD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	3.681	0.000	3.755	0.000	0.000	160,673	160,867	119.26%	191,622	-	191,622	Government/ Agency
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.749	0.000	3.814	0.000	0.000	137,745	138,022	119.26%	164,278	-	164,278	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.576	0.000	3.862	0.000	0.000	49,066	48,722	116.07%	56,949	-	56,949	Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	3.705	0.000	3.911	0.000	0.000	41,738	41,433	116.63%	48,678	-	48,678	Government/ Agency
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.341	0.000	3.541	0.000	0.000	35,437	35,189	116.13%	41,155	-	41,155	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	3.645	0.000	3.839	0.000	0.000	291,732	291,854	118.65%	346,131	-	346,131	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.509	0.000	3.581	0.000	0.000	256,166	256,290	117.88%	301,970	-	301,970	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.574	0.000	3.682	0.000	0.000	139,768	137,759	116.00%	162,134	-	162,134	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.686	0.000	3.831	0.000	0.000	307,492	303,103	116.75%	358,995	-	358,995	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	3.625	0.000	3.817	0.000	0.000	108,759	107,115	116.19%	126,364	-	126,364	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	3.966	0.000	4.049	0.000	0.000	74,088	74,231	119.59%	88,603	-	88,603	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	3.814	0.000	3.931	0.000	0.000	36,142	36,193	118.53%	42,840	-	42,840	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.793	0.000	4.081	0.000	0.000	107,041	105,302	115.24%	123,351	-	123,351	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.881	0.000	4.025	0.000	0.000	208,817	209,070	119.62%	249,797	-	249,797	Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.723	0.000	4.059	0.000	0.000	66,731	65,472	115.05%	76,777	-	76,777	Government/ Agency
FSF754	31411WVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	3.751	0.000	3.911	0.000	0.000	820	824	116.02%	951	-	951	Government/ Agency
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.783	0.000	4.007	0.000	0.000	551	553	116.89%	644	-	644	Government/ Agency
FSF757	31413HJ76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.659	0.000	3.989	0.000	0.000	15,465	15,543	116.85%	18,072	-	18,072	Government/ Agency
FSF759	31413UZA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.953	0.000	4.028	0.000	0.000	7,632	7,671	117.30%	8,953	-	8,953	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.897	0.000	4.069	0.000	0.000	316	317	116.92%	369	-	369	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.684	0.000	3.769	0.000	0.000	7,732	7,771	116.12%	8,979	-	8,979	Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.899	0.000	4.074	0.000	0.000	7,325	7,363	116.94%	8,566	-	8,566	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.732	0.000	3.985	0.000	0.000	13,616	13,685	116.82%	15,906	-	15,906	Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.818	0.000	4.047	0.000	0.000	11,808	11,868	116.79%	13,790	-	13,790	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.953	0.000	4.156	0.000	0.000	161,697	162,551	116.91%	189,035	-	189,035	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	4.043	0.000	4.192	0.000	0.000	86,985	87,020	117.13%	101,889	-	101,889	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.730	0.000	4.100	0.000	0.000	41,939	41,446	114.68%	48,094	-	48,094	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.312	0.000	4.038	0.000	0.000	26,575	26,677	111.66%	29,674	-	29,674	Government/ Agency
FSF791	31414TE56	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2038	3.380	0.000	3.668	0.000	0.000	294,089	299,612	117.29%	344,948	-	344,948	Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.701	0.000	3.774	0.000	0.000	146,425	149,203	116.45%	170,513	-	170,513	Government/ Agency
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	3.855	0.000	3.970	0.000	0.000	5,587	5,689	117.11%	6,543	-	6,543	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.834	0.000	4.013	0.000	0.000	43,775	44,861	119.08%	52,126	-	52,126	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	3.839	0.000	3.913	0.000	0.000	257,901	266,303	119.12%	307,201	-	307,201	Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	3.719	0.000	4.322	0.000	0.000	101,567	101,791	111.90%	113,652	-	113,652	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.615	0.000	4.218	0.000	0.000	597,611	598,934	111.90%	668,719	-	668,719	Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.694	0.001	4.370	0.001	0.001	1,311,059	1,316,225	111.90%	1,467,058	-	1,467,058	Government/ Agency
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	2.267	0.001	3.622	0.001	0.001	2,276,633	2,284,337	112.18%	2,553,926	-	2,553,926	Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	3.843	0.000	4.389	0.000	0.000	560,123	570,828	114.99%	644,100	-	644,100	Government/ Agency
FSF816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.741	0.000	4.134	0.000	0.000	42,250	43,046	114.65%	48,441	-	48,441	Government/ Agency
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.333	0.000	4.090	0.000	0.000	102,858	104,869	114.99%	118,279	-	118,279	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							DUR	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	3.588	0.000	4.065	0.000	250,891	254,480	111.72%	280,296	-	280,296	Government/ Agency	
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.260	0.001	4.123	0.001	1,504,357	1,534,866	111.90%	1,683,357	-	1,683,357	Government/ Agency	
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.675	0.001	4.271	0.001	1,813,148	1,884,597	114.87%	2,082,722	-	2,082,722	Government/ Agency	
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.392	0.000	4.220	0.000	227,206	231,824	111.90%	254,240	-	254,240	Government/ Agency	
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	2.256	0.000	3.811	0.000	212	216	110.46%	234	-	234	Government/ Agency	
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	1.926	0.000	3.643	0.000	290,855	295,045	110.93%	322,644	-	322,644	Government/ Agency	
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	2.691	0.001	4.123	0.001	2,096,002	2,127,255	111.59%	2,338,840	-	2,338,840	Government/ Agency	
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	2.061	0.001	3.890	0.001	1,938,163	1,967,105	110.93%	2,149,995	-	2,149,995	Government/ Agency	
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	1.671	0.000	3.451	0.000	271,418	275,704	111.90%	303,713	-	303,713	Government/ Agency	
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	2.699	0.002	4.162	0.003	3,926,167	3,916,351	110.93%	4,355,277	-	4,355,277	Government/ Agency	
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	3.313	0.000	4.148	0.000	306,203	311,030	111.90%	342,638	-	342,638	Government/ Agency	
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	3.546	0.000	4.192	0.000	176,932	179,687	111.90%	197,984	-	197,984	Government/ Agency	
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.433	0.000	4.179	0.000	241,790	245,653	111.90%	270,560	-	270,560	Government/ Agency	
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	3.527	0.001	4.244	0.001	1,896,157	1,952,108	114.87%	2,178,073	-	2,178,073	Government/ Agency	
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.591	0.000	4.271	0.001	685,173	704,337	114.74%	786,186	-	786,186	Government/ Agency	
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	3.918	0.001	4.488	0.001	1,361,621	1,397,660	114.74%	1,562,361	-	1,562,361	Government/ Agency	
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	3.531	0.001	4.252	0.001	1,437,037	1,480,368	114.65%	1,647,549	-	1,647,549	Government/ Agency	
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	2.371	0.000	3.926	0.000	196,329	197,193	110.93%	217,786	-	217,786	Government/ Agency	
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.533	0.001	4.460	0.001	1,298,902	1,317,601	108.63%	1,411,015	-	1,411,015	Government/ Agency	
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.523	0.001	4.390	0.001	1,344,138	1,363,490	108.63%	1,460,155	-	1,460,155	Government/ Agency	
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.367	0.000	4.215	0.000	264,604	268,495	108.63%	287,443	-	287,443	Government/ Agency	
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	2.479	0.000	4.334	0.001	906,516	919,677	108.79%	986,178	-	986,178	Government/ Agency	
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.594	0.001	4.437	0.001	1,230,819	1,252,209	108.63%	1,337,056	-	1,337,056	Government/ Agency	
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	2.727	0.000	4.625	0.000	113,079	115,084	106.29%	120,195	-	120,195	Government/ Agency	
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	2.714	0.000	4.561	0.000	506,027	514,248	106.29%	537,874	-	537,874	Government/ Agency	
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.473	0.002	4.310	0.003	3,733,831	3,840,107	108.51%	4,051,445	-	4,051,445	Government/ Agency	
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.568	0.000	4.636	0.001	1,005,410	1,029,363	106.26%	1,068,372	-	1,068,372	Government/ Agency	
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.495	0.000	4.573	0.001	694,258	710,773	106.26%	737,734	-	737,734	Government/ Agency	
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	2.672	0.000	4.628	0.001	746,321	763,962	106.26%	793,058	-	793,058	Government/ Agency	
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.663	0.000	4.577	0.001	963,730	986,565	106.26%	1,024,081	-	1,024,081	Government/ Agency	
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.960	0.000	4.586	0.001	690,666	707,214	106.26%	733,917	-	733,917	Government/ Agency	
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.803	0.000	4.368	0.000	569,065	582,610	106.26%	604,701	-	604,701	Government/ Agency	
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.611	0.000	4.662	0.001	846,898	867,039	106.26%	899,933	-	899,933	Government/ Agency	
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	2.871	0.000	4.610	0.000	537,659	550,355	106.26%	571,328	-	571,328	Government/ Agency	
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	2.794	0.000	4.579	0.000	306,738	314,030	106.26%	325,946	-	325,946	Government/ Agency	
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	2.894	0.000	4.996	0.001	967,075	990,597	106.26%	1,027,635	-	1,027,635	Government/ Agency	
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.204	0.002	4.466	0.003	4,757,904	4,915,533	108.51%	5,162,630	-	5,162,630	Government/ Agency	
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	2.282	0.000	4.200	0.000	185,052	191,323	108.44%	200,678	-	200,678	Government/ Agency	
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	2.157	0.002	4.363	0.004	5,900,142	6,078,418	108.51%	6,402,031	-	6,402,031	Government/ Agency	
FSF884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	2.462	0.000	4.266	0.000	56,899	59,143	108.51%	61,739	-	61,739	Government/ Agency	
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.577	0.000	4.330	0.000	56,565	58,767	108.63%	61,447	-	61,447	Government/ Agency	
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.334	0.000	4.388	0.000	102,740	106,777	108.51%	111,480	-	111,480	Government/ Agency	
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.328	0.000	4.469	0.000	445,578	461,606	108.51%	483,481	-	483,481	Government/ Agency	
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.323	0.003	4.277	0.003	4,581,464	4,791,785	111.49%	5,107,987	-	5,107,987	Government/ Agency	
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.274	0.002	4.144	0.003	3,716,886	3,888,821	111.90%	4,159,148	-	4,159,148	Government/ Agency	
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	3.377	0.000	4.276	0.000	232,202	244,026	110.74%	257,146	-	257,146	Government/ Agency	
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	1.911	0.000	3.350	0.000	385,870	403,686	111.90%	431,774	-	431,774	Government/ Agency	
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	3.709	0.000	4.313	0.000	365,080	382,119	111.90%	408,520	-	408,520	Government/ Agency	
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.497	0.001	4.274	0.001	1,575,387	1,650,188	111.90%	1,762,837	-	1,762,837	Government/ Agency	
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	1.754	0.002	3.751	0.003	5,381,093	5,629,870	109.40%	5,886,821	-	5,886,821	Government/ Agency	
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.778	0.000	3.991	0.000	535,413	563,137	108.72%	582,085	-	582,085	Government/ Agency	
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.465	0.001	3.997	0.001	1,384,205	1,456,118	108.72%	1,504,866	-	1,504,866	Government/ Agency	
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.820	0.001	4.174	0.001	1,831,568	1,926,635	108.72%	1,991,226	-	1,991,226	Government/ Agency	



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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	2.154	0.003	4.074	0.005	7,543,082	7,826,782	108.48%	8,182,368	-	8,182,368	Government/ Agency
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	2.681	0.002	4.285	0.002	3,460,490	3,569,169	106.60%	3,688,724	-	3,688,724	Government/ Agency
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.108	0.001	4.627	0.001	794,437	841,854	110.52%	878,041	-	878,041	Government/ Agency
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	3.613	0.001	4.366	0.001	1,240,730	1,315,238	110.34%	1,368,974	-	1,368,974	Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.666	0.002	4.569	0.006	8,259,889	8,559,819	109.54%	9,047,687	-	9,047,687	Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.434	0.001	4.631	0.005	5,839,309	6,051,928	108.83%	6,354,910	-	6,354,910	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.028	0.002	4.467	0.004	6,271,709	6,464,531	105.39%	6,609,584	-	6,609,584	Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	1.899	0.001	4.216	0.002	2,857,539	2,945,313	105.39%	3,011,483	-	3,011,483	Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.491	0.005	4.377	0.009	13,167,911	13,581,305	105.39%	13,877,304	-	13,877,304	Government/ Agency
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	0.939	0.001	3.484	0.003	5,439,751	5,672,196	108.49%	5,901,694	-	5,901,694	Government/ Agency
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.247	0.001	3.596	0.002	2,780,952	2,899,593	108.96%	3,030,146	-	3,030,146	Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	2.208	0.003	3.700	0.006	9,108,329	9,392,851	109.15%	9,941,581	-	9,941,581	Government/ Agency
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.757	0.001	4.006	0.002	3,404,881	3,445,762	107.23%	3,650,888	-	3,650,888	Government/ Agency
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.591	0.001	3.318	0.006	11,890,441	12,381,425	108.52%	12,903,891	-	12,903,891	Government/ Agency
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.317	0.002	3.539	0.006	10,572,997	10,751,147	105.94%	11,201,443	-	11,201,443	Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	1.091	0.001	3.685	0.002	3,480,030	3,541,649	106.69%	3,712,979	-	3,712,979	Government/ Agency
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	0.974	0.001	3.941	0.004	5,765,172	5,866,735	106.69%	6,151,085	-	6,151,085	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.451	0.000	4.043	0.001	2,001,596	2,037,077	106.69%	2,135,580	-	2,135,580	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	0.979	0.001	3.483	0.002	3,342,190	3,402,095	106.44%	3,557,556	-	3,557,556	Government/ Agency
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	2.464	0.002	3.911	0.002	3,826,118	3,872,816	107.35%	4,107,343	-	4,107,343	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.500	0.000	4.059	0.001	1,135,895	1,149,315	107.54%	1,221,514	-	1,221,514	Government/ Agency
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	0.914	0.001	3.530	0.002	4,055,559	4,168,846	106.23%	4,308,022	-	4,308,022	Government/ Agency
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	0.952	0.000	3.424	0.001	2,235,893	2,293,126	106.29%	2,376,478	-	2,376,478	Government/ Agency
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	0.926	0.000	3.419	0.001	2,155,590	2,210,694	106.29%	2,291,125	-	2,291,125	Government/ Agency
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.526	0.001	3.347	0.003	5,476,013	5,616,878	106.44%	5,828,880	-	5,828,880	Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	2.580	0.002	3.361	0.002	4,545,752	4,675,201	106.23%	4,828,731	-	4,828,731	Government/ Agency
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.406	0.000	3.944	0.001	1,845,366	1,896,519	106.44%	1,964,279	-	1,964,279	Government/ Agency
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	0.939	0.000	3.508	0.001	1,511,190	1,553,360	106.44%	1,608,569	-	1,608,569	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.327	0.002	3.494	0.005	8,888,767	9,307,132	108.59%	9,651,933	-	9,651,933	Government/ Agency
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	1.281	0.002	3.342	0.004	8,262,520	8,650,268	108.24%	8,943,517	-	8,943,517	Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	1.660	0.001	3.763	0.002	2,794,946	2,863,165	106.91%	2,988,150	-	2,988,150	Government/ Agency
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	1.568	0.001	3.419	0.001	2,364,145	2,421,947	106.91%	2,527,570	-	2,527,570	Government/ Agency
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	1.805	0.001	3.665	0.001	2,413,006	2,471,973	107.04%	2,582,825	-	2,582,825	Government/ Agency
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	1.112	0.000	3.447	0.002	2,724,047	2,790,466	106.91%	2,912,350	-	2,912,350	Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	0.926	0.001	3.473	0.003	4,729,729	4,844,308	106.44%	5,034,507	-	5,034,507	Government/ Agency
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	0.771	0.001	3.127	0.005	9,275,416	9,568,377	108.02%	10,019,605	-	10,019,605	Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	0.820	0.001	3.479	0.006	10,584,141	10,668,639	106.04%	11,223,172	-	11,223,172	Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	3.255	0.001	3.991	0.001	1,641,815	1,697,196	109.02%	1,789,968	-	1,789,968	Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	2.170	0.000	3.127	0.000	629,318	650,708	108.59%	683,352	-	683,352	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	0.898	0.001	2.897	0.003	5,857,651	6,056,100	108.96%	6,382,568	-	6,382,568	Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	1.546	0.000	2.866	0.001	1,239,136	1,281,336	108.04%	1,338,793	-	1,338,793	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	1.774	0.002	2.953	0.003	7,190,411	7,449,764	108.04%	7,768,697	-	7,768,697	Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	1.831	0.003	2.924	0.004	8,910,752	9,212,951	108.34%	9,653,572	-	9,653,572	Government/ Agency
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	1.514	0.000	2.848	0.000	131,305	135,759	108.12%	141,963	-	141,963	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	1.962	0.000	3.171	0.000	354,906	366,914	108.34%	384,491	-	384,491	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	-0.042	0.000	2.646	0.003	8,045,421	8,044,845	106.80%	8,592,871	-	8,592,871	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	1.215	0.000	2.635	0.001	2,373,315	2,453,066	108.05%	2,564,485	-	2,564,485	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	1.622	0.002	2.783	0.003	6,820,148	7,048,992	108.02%	7,366,952	-	7,366,952	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	0.706	0.000	2.723	0.002	4,367,720	4,474,876	105.44%	4,605,493	-	4,605,493	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	2.433	0.000	4.256	0.000	180,727	183,396	104.94%	189,662	-	189,662	Government/ Agency
FSF984	3133A0FB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	-0.443	-0.002	3.921	0.014	22,321,641	22,743,616	107.23%	23,934,819	-	23,934,819	Government/ Agency
FSF985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	2.023	0.006	3.548	0.011	18,759,965	19,969,118	105.82%	19,851,584	-	19,851,584	Government/ Agency
FSF986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	3.368	0.014	5.580	0.023	25,913,361	26,953,971	104.15%	26,988,348	-	26,988,348	Government/ Agency

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

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						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	DURATION	SPRD DUR									
FSF987	3140X6R52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	2.674	0.010	4.772	0.017			22,304,234	23,481,434	105.42%	23,512,099	-	23,512,099	Government/ Agency		
FSF988	3140KFYU3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	4.425	0.011	6.077	0.014			15,085,589	15,648,646	104.59%	15,777,397	-	15,777,397	Government/ Agency		
FSF989	3140QFAF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	4.246	0.020	5.970	0.028			29,474,718	30,659,543	104.59%	30,826,396	-	30,826,396	Government/ Agency		
FSF990	3133A5B93	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	4.193	0.008	5.775	0.010			11,384,428	11,847,301	104.55%	11,902,948	-	11,902,948	Government/ Agency		
FSF991	3133A6EC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	4.389	0.007	5.973	0.010			10,693,429	11,128,209	104.55%	11,180,477	-	11,180,477	Government/ Agency		
FSF992	3140X7D22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.140	0.020	5.589	0.035			39,191,557	41,045,132	105.17%	41,219,701	-	41,219,701	Government/ Agency		
FSF993	3140QEB50	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.232	0.013	5.509	0.021			24,541,662	25,732,243	104.68%	25,690,124	-	25,690,124	Government/ Agency		
FSF994	3133A7E70	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.00%	7/1/2050	4.395	0.025	6.299	0.036			37,123,743	38,365,610	103.19%	38,308,617	-	38,308,617	Government/ Agency		
FSF995	3133K6K23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	2.192	0.006	3.638	0.010			17,752,278	18,918,356	105.66%	18,757,524	-	18,757,524	Government/ Agency		
FSF996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	3.577	0.006	5.687	0.009			9,864,041	10,419,649	104.25%	10,283,258	-	10,283,258	Government/ Agency		
FSF997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	3.530	0.008	5.630	0.013			14,446,697	15,196,429	104.25%	15,060,674	-	15,060,674	Government/ Agency		
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.398	0.000	1.398	0.000			2,207	2,207	109.56%	2,418	-	2,418	Government/ Agency		
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.541	0.000	1.541	0.000			1,806	1,806	110.10%	1,988	-	1,988	Government/ Agency		
GSF044	36225AF54	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2021	0.273	0.000	0.273	0.000			17	17	101.74%	17	-	17	Government/ Agency		
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.523	0.000	0.523	0.000			5,946	5,947	103.30%	6,143	-	6,143	Government/ Agency		
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	1.860	0.000	1.860	0.000			2,905	2,905	110.19%	3,202	-	3,202	Government/ Agency		
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	1.831	0.000	1.832	0.000			14,252	14,265	110.04%	15,683	-	15,683	Government/ Agency		
GSF060	36225AL21	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.687	0.000	0.687	0.000			2,457	2,452	104.65%	2,571	-	2,571	Government/ Agency		
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.418	0.000	0.418	0.000			14,696	14,692	102.56%	15,072	-	15,072	Government/ Agency		
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.591	0.000	0.591	0.000			7,840	7,840	103.78%	8,137	-	8,137	Government/ Agency		
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	1.930	0.000	1.933	0.000			24,892	24,668	109.91%	27,360	-	27,360	Government/ Agency		
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	2.279	0.000	2.279	0.000			14,762	14,778	113.21%	16,713	-	16,713	Government/ Agency		
GSF088	36208HS74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	2.230	0.000	2.231	0.000			99,654	99,859	112.83%	112,444	-	112,444	Government/ Agency		
GSF089	36206MDT1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2026	1.856	0.000	1.854	0.000			7,617	7,650	111.35%	8,482	-	8,482	Government/ Agency		
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.736	0.000	1.734	0.000			18,415	18,468	110.74%	20,393	-	20,393	Government/ Agency		
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.970	0.000	1.971	0.000			34,950	35,027	111.35%	38,917	-	38,917	Government/ Agency		
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	1.767	0.000	1.766	0.000			25,795	25,868	110.83%	28,588	-	28,588	Government/ Agency		
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	2.085	0.000	2.086	0.000			31,254	31,429	112.04%	35,017	-	35,017	Government/ Agency		
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	2.007	0.000	2.008	0.000			4,341	4,341	111.63%	4,846	-	4,846	Government/ Agency		
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	1.941	0.000	1.938	0.000			2,496	2,504	112.04%	2,796	-	2,796	Government/ Agency		
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.841	0.000	1.839	0.000			2,262	2,279	111.35%	2,519	-	2,519	Government/ Agency		
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.692	0.000	1.691	0.000			7,379	7,424	110.44%	8,149	-	8,149	Government/ Agency		
GSF102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	2.284	0.000	2.284	0.000			5,827	5,874	113.21%	6,597	-	6,597	Government/ Agency		
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.975	0.000	1.978	0.000			19,765	19,870	111.21%	21,981	-	21,981	Government/ Agency		
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.408	0.000	2.403	0.000			54,354	54,796	114.80%	62,396	-	62,396	Government/ Agency		
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.134	0.000	2.129	0.000			3,964	4,006	113.86%	4,514	-	4,514	Government/ Agency		
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	2.249	0.000	2.244	0.000			3,712	3,712	114.07%	4,234	-	4,234	Government/ Agency		
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.381	0.000	1.381	0.000			9,234	9,292	108.73%	10,040	-	10,040	Government/ Agency		
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.248	0.000	2.243	0.000			5,978	6,025	114.34%	6,835	-	6,835	Government/ Agency		
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.970	0.000	1.967	0.000			4,418	4,418	112.59%	4,974	-	4,974	Government/ Agency		
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	2.250	0.000	2.245	0.000			43,858	43,953	114.34%	50,146	-	50,146	Government/ Agency		
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.266	0.000	2.260	0.000			4,719	4,719	114.80%	5,417	-	5,417	Government/ Agency		
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.304	0.000	2.298	0.000			18,759	18,759	114.80%	21,535	-	21,535	Government/ Agency		
GSF175	36208WM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.356	0.000	1.356	0.000			5,917	5,935	108.56%	6,423	-	6,423	Government/ Agency		
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.167	0.000	2.165	0.000			20,258	20,311	112.19%	22,728	-	22,728	Government/ Agency		
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.406	0.000	2.410	0.000			105,834	106,265	112.98%	119,566	-	119,566	Government/ Agency		
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.324	0.000	2.327	0.000			6,392	6,407	112.64%	7,200	-	7,200	Government/ Agency		
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.384	0.000	2.421	0.000			43,984	43,984	113.44%	49,897	-	49,897	Government/ Agency		
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	2.465	0.000	2.468	0.000			1,431	1,431	112.66%	1,612	-	1,612	Government/ Agency		
GSF198	36209SWA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.216	0.000	2.211	0.000			17,733	17,893	112.76%	19,995	-	19,995	Government/ Agency		
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.398	0.000	2.390	0.000			33,540	33,590	113.92%	38,209	-	38,209	Government/ Agency		
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.524	0.000	2.528	0.000			50,538	50,814	113.61%	57,418	-	57,418	Government/ Agency		
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	1.965	0.000	1.963	0.000			20,025	20,391	112.59%	22,546	-	22,546	Government/ Agency		

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.467	0.000	1.467	0.000	53,171	53,286	109.47%	58,209	-	58,209	Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.724	0.000	2.714	0.000	9,899	9,899	117.13%	11,595	-	11,595	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.178	0.000	2.174	0.000	22,928	23,080	115.08%	26,385	-	26,385	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.965	0.000	1.962	0.000	800	800	113.69%	910	-	910	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.557	0.000	2.547	0.000	36,804	37,285	116.67%	42,939	-	42,939	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.756	0.000	1.756	0.000	10,428	10,478	110.52%	11,525	-	11,525	Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	2.485	0.000	2.500	0.000	18,200	18,266	113.08%	20,581	-	20,581	Government/ Agency
GSF239	36208YLLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	2.487	0.000	2.491	0.000	76,993	77,124	113.40%	87,313	-	87,313	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	2.045	0.000	2.044	0.000	16,388	16,453	111.36%	18,250	-	18,250	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.579	0.000	2.584	0.000	129,407	129,677	113.92%	147,421	-	147,421	Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.532	0.000	2.542	0.000	81,957	82,019	113.72%	93,199	-	93,199	Government/ Agency
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	2.804	0.000	2.803	0.000	5,975	6,091	116.53%	6,962	-	6,962	Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	2.704	0.000	2.706	0.000	16,225	16,492	115.64%	18,762	-	18,762	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	2.750	0.000	2.738	0.000	2,678	2,798	117.81%	3,155	-	3,155	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.792	0.000	2.991	0.000	97,926	98,125	113.58%	111,221	-	111,221	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	2.826	0.000	2.970	0.000	105,799	106,969	114.90%	121,564	-	121,564	Government/ Agency
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.893	0.000	3.099	0.000	544,003	545,203	114.24%	621,456	-	621,456	Government/ Agency
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.853	0.000	2.997	0.000	72,480	73,071	115.12%	83,435	-	83,435	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.795	0.000	2.883	0.000	51,751	52,188	115.32%	59,682	-	59,682	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.974	0.000	3.129	0.000	16,650	16,812	115.92%	19,301	-	19,301	Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.840	0.000	2.940	0.000	93,057	93,930	115.53%	107,507	-	107,507	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.287	0.000	3.357	0.000	6,792	6,757	117.93%	8,010	-	8,010	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.281	0.000	3.354	0.000	56,744	56,462	117.86%	66,877	-	66,877	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.376	0.000	3.554	0.000	500,348	497,849	117.53%	588,046	-	588,046	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.181	0.000	3.346	0.000	219,710	218,349	116.20%	255,293	-	255,293	Government/ Agency
GSF287	36241KLCQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	2.911	0.000	3.203	0.000	299,342	297,519	115.73%	346,415	-	346,415	Government/ Agency
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	2.804	0.000	2.981	0.000	27,674	27,500	116.59%	32,265	-	32,265	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.195	0.000	3.431	0.000	71,978	71,537	116.08%	83,553	-	83,553	Government/ Agency
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	2.134	0.000	2.781	0.000	540,081	545,072	109.98%	593,964	-	593,964	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	1.256	0.000	2.554	0.000	958,130	967,122	110.21%	1,055,985	-	1,055,985	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	1.625	0.000	2.690	0.000	531,646	536,616	110.08%	585,257	-	585,257	Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	1.152	0.000	2.254	0.000	1,098,365	1,117,500	112.94%	1,240,488	-	1,240,488	Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	2.382	0.000	2.393	0.000	57,205	57,205	104.69%	59,891	-	59,891	Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	2.832	0.000	2.887	0.000	1,298	1,298	113.93%	1,479	-	1,479	Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.823	0.000	2.817	0.000	69,279	69,279	105.35%	72,983	-	72,983	Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	3.208	0.000	3.204	0.000	170	170	116.86%	198	-	198	Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	3.061	0.000	3.045	0.000	38,026	38,572	101.45%	38,577	-	38,577	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	1.753	0.000	1.752	0.000	146	146	110.91%	161	-	161	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	3.206	0.000	3.216	0.000	136,396	136,301	112.12%	152,933	-	152,933	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	2.023	0.000	2.079	0.000	92,474	92,667	107.92%	99,796	-	99,796	Government/ Agency
CMB038	233050AC7	DBUBS 2011-LC1A A3	AAA PRIVATE-LABEL CMBS	5.00%	11/10/2046	0.134	0.000	0.134	0.000	4,930,428	5,032,560	100.12%	4,936,478	-	4,936,478	AAA
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	0.805	0.001	0.805	0.001	9,278,529	9,642,096	101.82%	9,447,801	-	9,447,801	AAA
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	2.004	0.003	2.004	0.003	10,000,000	10,137,574	103.16%	10,316,313	-	10,316,313	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	2.123	0.007	2.123	0.007	20,000,000	20,329,444	104.22%	20,843,374	-	20,843,374	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	2.924	0.003	2.924	0.003	7,000,000	7,156,722	109.18%	7,642,840	-	7,642,840	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	3.053	0.003	3.052	0.003	5,000,000	5,112,991	108.76%	5,438,235	-	5,438,235	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	3.084	0.010	3.083	0.010	20,000,000	20,453,697	107.86%	21,571,176	-	21,571,176	AAA
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	3.164	0.003	3.162	0.003	5,000,000	5,113,574	108.69%	5,434,556	-	5,434,556	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	3.291	0.003	3.288	0.003	5,000,000	5,118,178	107.85%	5,392,252	-	5,392,252	AAA
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	3.347	0.001	3.344	0.001	2,250,000	2,300,867	108.38%	2,438,465	-	2,438,465	AAA
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	3.067	0.003	3.066	0.003	6,825,000	7,123,389	108.68%	7,417,474	-	7,417,474	AAA
CMB050	17322VAT3	CGMCT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	3.472	0.005	3.468	0.005	8,000,000	8,180,522	108.06%	8,645,064	-	8,645,064	AAA
GCL152	3617H3XQ1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.20%	8/15/2060	4.147	0.033	4.136	0.033	45,546,990	46,505,639	114.73%	52,579,867	2,212,210	54,792,077	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	5.221	0.033	5.192	0.033	37,034,368	37,338,054	111.95%	41,805,581	2,905,132	44,710,713	Government/ Agency
GCL156	3617HVYYW5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.40%	9/15/2060	4.780	0.007	4.760	0.007	8,440,656	8,650,626	114.07%	9,735,289	759,344	10,494,633	Government/ Agency
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	4.200	0.001	4.188	0.001	1,580,574	1,623,655	113.94%	1,901,240	719,426	2,620,666	Government/ Agency
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	4.525	0.005	4.509	0.005	6,252,657	6,470,491	114.81%	7,307,082	866,643	8,173,725	Government/ Agency
GCL160	3617AU3E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	4.907	0.007	4.883	0.007	7,796,200	8,034,696	114.81%	8,950,880	-	8,950,880	Government/ Agency
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	5/15/2061	5.511	0.011	5.475	0.011	12,118,558	12,382,772	113.11%	18,929,035	39,821,842	58,750,877	Government/ Agency
GCL164	3617JMZN2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	11/15/2060	5.407	0.012	5.374	0.012	13,258,953	13,695,840	112.46%	15,066,864	1,249,947	16,316,811	Government/ Agency
GCL165	3617JMZL6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	4/15/2061	6.404	0.020	6.347	0.020	18,166,218	19,364,365	112.00%	22,269,331	16,018,982	38,288,313	Government/ Agency
GCL166	3617JMZV4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41%	9/15/2061	6.870	0.014	6.801	0.014	11,891,646	13,583,647	111.91%	16,929,148	30,393,754	47,322,902	Government/ Agency
GCL167	3617JMZT9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.43%	11/15/2061	6.872	0.021	6.803	0.021	18,455,871	20,262,502	110.97%	24,325,681	35,033,929	59,359,610	Government/ Agency
GCL168	3617NM4N1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.67%	3/15/2062	9.463	0.011	9.297	0.011	7,375,636	8,250,194	106.07%	9,498,152	27,606,664	37,104,816	Government/ Agency
GCL169	FWDGCL169	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.45%	11/15/2062	9.992	0.000	9.802	0.000	-	316,590	101.44%	227,976	15,829,500	16,057,476	Government/ Agency
GCL170	FWDGCL170	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.55%	3/15/2063	10.187	0.000	9.985	0.000	-	1,086,875	102.70%	1,000,184	37,000,000	38,000,184	Government/ Agency
GCL171	FWDGCL171	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.62%	3/15/2063	10.240	0.000	10.037	0.000	-	517,500	105.09%	702,641	13,800,000	14,502,641	Government/ Agency
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	2.619	0.014	2.619	0.014	32,774,654	32,922,600	107.61%	35,270,247	-	35,270,247	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.465	0.001	0.465	0.001	17,420,000	17,414,804	103.06%	17,953,174	-	17,953,174	Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	3.551	0.001	3.546	0.001	2,516,409	2,422,313	111.90%	2,815,964	-	2,815,964	Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	4.204	0.003	4.192	0.003	3,890,498	4,218,179	112.31%	4,369,325	-	4,369,325	Government/ Agency
GMF238	3617AMZT1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	4.353	0.010	4.335	0.010	14,619,352	15,096,454	109.75%	16,044,300	-	16,044,300	Government/ Agency
GMF240	36176WXL0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.50%	5/15/2038	2.363	0.007	2.363	0.007	17,410,393	18,634,652	106.66%	18,570,012	-	18,570,012	Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	4.069	0.029	4.058	0.029	43,090,286	45,556,188	110.12%	47,450,420	-	47,450,420	Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	5.001	0.024	4.976	0.024	28,817,355	29,335,181	110.85%	31,944,759	-	31,944,759	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	4.996	0.011	4.971	0.011	14,275,714	15,279,336	110.83%	15,270,977	-	15,270,977	Government/ Agency
GMF253	36186PST2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	3/15/2057	5.565	0.021	5.527	0.020	22,333,353	23,147,138	111.22%	24,839,244	-	24,839,244	Government/ Agency
GMF256	36183YAA6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.55%	4/15/2057	0.081	0.001	0.081	0.001	41,573,834	42,616,432	101.15%	42,052,099	-	42,052,099	Government/ Agency
GMF257	36189YWX6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	4/15/2057	5.624	0.023	5.584	0.023	24,510,938	25,183,893	110.75%	27,145,668	-	27,145,668	Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	5.442	0.015	5.403	0.015	16,720,198	17,262,347	110.93%	18,548,401	-	18,548,401	Government/ Agency
GMF262	36195P2T9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.40%	3/15/2057	6.304	0.005	6.247	0.005	4,999,574	5,038,481	109.38%	5,468,374	-	5,468,374	Government/ Agency
GMF264	36197F6Y4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.49%	8/15/2058	5.281	0.010	5.250	0.010	11,045,713	11,308,655	109.04%	12,043,781	-	12,043,781	Government/ Agency
GMF268	36195P2Z5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.35%	8/15/2059	5.697	0.006	5.656	0.006	6,597,824	6,792,437	112.26%	7,406,770	-	7,406,770	Government/ Agency
GMF269	3617GQQY9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.48%	5/15/2059	5.866	0.011	5.821	0.011	10,976,247	11,200,119	111.91%	12,283,693	-	12,283,693	Government/ Agency
GMF270	3617MRWK6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.51%	3/15/2053	5.421	0.043	5.386	0.042	46,244,382	49,944,853	112.52%	52,031,959	-	52,031,959	Government/ Agency
GMF271	3617BWEK7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	7.326	0.053	7.241	0.052	44,096,501	44,960,025	109.43%	48,254,580	-	48,254,580	Government/ Agency
GMF273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	6.317	0.063	6.261	0.063	59,908,721	59,918,298	110.12%	65,969,747	-	65,969,747	Government/ Agency
GMF274	36196BL50	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	5.278	0.009	5.248	0.009	10,366,970	10,526,327	111.92%	11,602,247	-	11,602,247	Government/ Agency
GMF276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	5.998	0.031	5.950	0.031	31,296,544	33,449,188	110.29%	34,518,398	-	34,518,398	Government/ Agency
GMF277	3617ATHZ9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.25%	6/15/2059	5.950	0.031	5.903	0.031	31,006,851	31,617,943	110.56%	34,282,198	-	34,282,198	Government/ Agency
GMF278	3617G6TG2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.57%	11/15/2059	5.552	0.046	5.515	0.046	49,105,045	49,829,337	113.07%	55,521,946	-	55,521,946	Government/ Agency
GMF279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	4.895	0.013	4.872	0.013	15,741,737	16,051,397	113.64%	17,888,469	-	17,888,469	Government/ Agency
GMF280	3617G0UJ7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	5.699	0.017	5.659	0.016	17,308,333	17,648,997	111.28%	19,260,298	-	19,260,298	Government/ Agency
GMF282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	5.806	0.014	5.763	0.014	14,395,549	14,684,028	111.00%	15,978,930	-	15,978,930	Government/ Agency
GMF283	3617ATH97	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	6.008	0.036	5.960	0.035	35,063,924	35,934,044	111.53%	39,107,601	-	39,107,601	Government/ Agency
GMF284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	8.271	0.037	8.157	0.036	27,721,837	29,307,359	106.68%	29,572,546	-	29,572,546	Government/ Agency
GMF285	3617H4U82	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.19%	5/15/2060	5.044	0.025	5.018	0.025	28,478,941	28,861,587	112.60%	32,066,918	-	32,066,918	Government/ Agency
GMF286	3617QCRW0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.99%	7/15/2048	7.718	0.011	7.616	0.011	8,416,026	9,172,070	109.38%	9,205,592	-	9,205,592	Government/ Agency
GMF287	3617MRXA7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.20%	5/15/2042	7.352	0.013	7.259	0.013	11,050,627	11,491,404	103.66%	11,455,279	-	11,455,279	Government/ Agency
GMF288	36196PN40	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.15%	9/15/2051	0.081	0.000	0.081	0.000	17,426,678	17,487,276	100.50%	17,514,073	-	17,514,073	Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	11.875	0.003	11.501	0.003	1,500,000	1,466,538	100.28%	1,504,170	-	1,504,170	Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	14.151	0.002	13.550	0.002	1,000,000	991,458	100.30%	1,003,000	-	1,003,000	Government/ Agency
PMB159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.086	0.000	0.086	0.000	2,180,604	2,183,594	100.60%	2,193,777	-	2,193,777	Government/ Agency
PMB166	81299H9Z7	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.080	0.000	0.080	0.000	1,660,109	1,659,088	100.65%	1,670,865	-	1,670,865	Government/ Agency
PMB170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	0.719	0.000	0.719	0.000	3,603,906	3,605,676	102.93%	3,709,428	-	3,709,428	Government/ Agency
PMB172	999628456	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.55%	8/1/2042	0.080	0.000	0.080	0.000	7,305,482	7,307,589	100.60%	7,349,023	-	7,349,023	Government/ Agency

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

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PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.080	0.000	0.080	0.000	6,900,717	6,909,988	100.56%	6,939,609	-	6,939,609	Government/ Agency
PMB174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.080	0.000	0.080	0.000	4,105,788	4,109,491	100.65%	4,132,521	-	4,132,521	Government/ Agency
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	3.127	0.002	3.124	0.002	3,233,955	3,256,305	114.57%	3,705,104	-	3,705,104	Government/ Agency
PMB178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	3.058	0.001	3.056	0.001	1,969,689	1,978,297	115.16%	2,268,308	-	2,268,308	Government/ Agency
PMB179	5756829J1	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.20%	4/1/2052	3.027	0.006	3.025	0.006	11,133,460	11,129,665	115.11%	12,815,458	-	12,815,458	Government/ Agency
PMB180	60416SBF6	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.75%	8/1/2048	1.648	0.001	1.648	0.001	3,750,000	3,746,027	101.89%	3,820,913	-	3,820,913	Government/ Agency
PMB181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	5.501	0.056	5.462	0.056	62,125,000	62,100,878	108.65%	67,497,322	-	67,497,322	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	1.829	0.002	1.829	0.002	8,286,884	8,428,600	103.36%	8,565,356	-	8,565,356	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	3.566	0.005	3.560	0.005	7,645,425	8,173,669	110.53%	8,450,610	-	8,450,610	Government/ Agency
PMB186	FWDPMB186	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	9.108	0.000	8.954	0.000	-	-	105.58%	249,569	4,470,000	4,719,569	Government/ Agency
PMB187	FWDPMB187	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	8.937	0.000	8.787	0.000	-	-	106.84%	211,458	3,090,000	3,301,458	Government/ Agency
PMB188	FWDPMB188	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	9/1/2063	10.408	0.000	10.193	0.000	-	-	97.83%	(123,682)	5,702,000	5,578,318	Government/ Agency
PMB189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	6.235	0.023	6.180	0.023	22,000,000	22,009,320	109.69%	24,131,360	-	24,131,360	Government/ Agency
FNC200	603767PD0	FNMA MF DUS	MULTIFAMILY CONSTRUCTION	2.46%	1/1/2038	13.101	0.042	12.701	0.041	20,950,000	20,950,000	101.06%	21,171,023	-	21,171,023	Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.079	0.000	0.079	0.000	151,463	151,300	102.75%	155,630	-	155,630	Government/ Agency
FXF031	31377NR76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.75%	12/1/2024	0.081	0.000	0.081	0.000	771,285	771,285	102.54%	790,883	-	790,883	Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	1.439	0.000	1.439	0.000	711,048	711,190	101.56%	722,173	-	722,173	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.081	0.000	0.081	0.000	271,710	272,115	100.15%	272,129	-	272,129	Government/ Agency
FXF176	31409KV79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.38%	7/1/2021	0.170	0.000	0.170	0.000	4,553,671	4,553,671	101.72%	4,631,889	-	4,631,889	Government/ Agency
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	0.884	0.001	0.884	0.001	4,704,090	4,704,090	103.94%	4,889,297	-	4,889,297	Government/ Agency
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	1.317	0.000	1.317	0.000	1,661,765	1,684,880	105.50%	1,753,168	-	1,753,168	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.081	0.000	0.081	0.000	3,282,047	3,282,039	101.99%	3,347,286	-	3,347,286	Government/ Agency
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	3.120	0.012	3.117	0.012	22,389,152	22,416,714	111.51%	24,965,183	-	24,965,183	Government/ Agency
FXF244	31381QK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.33%	3/1/2021	0.081	0.000	0.081	0.000	2,926,699	2,926,699	100.13%	2,930,434	-	2,930,434	Government/ Agency
FXF245	31381QUS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71%	3/1/2021	0.081	0.000	0.081	0.000	5,274,852	5,274,852	100.14%	5,282,364	-	5,282,364	Government/ Agency
FXF246	31381QBH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	2/1/2021	0.081	0.000	0.081	0.000	1,391,798	1,391,798	100.84%	1,403,424	-	1,403,424	Government/ Agency
FXF250	31381RD9X	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	5/1/2021	0.087	0.000	0.087	0.000	3,763,456	3,763,456	100.21%	3,771,547	-	3,771,547	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	3.530	0.003	3.524	0.003	4,400,446	4,500,201	120.28%	5,292,749	-	5,292,749	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.032	0.001	3.020	0.001	2,135,688	2,191,546	120.56%	2,574,883	-	2,574,883	Government/ Agency
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.412	0.000	0.412	0.000	3,787,002	3,787,002	101.09%	3,828,180	-	3,828,180	Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.412	0.000	0.412	0.000	2,895,640	2,895,640	101.09%	2,927,125	-	2,927,125	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	3.742	0.000	3.733	0.000	577,092	590,119	113.21%	653,317	-	653,317	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.312	0.003	3.305	0.003	4,577,731	4,537,841	116.91%	5,351,972	-	5,351,972	Government/ Agency
FXF264	3138L0UE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	1.965	0.002	1.965	0.002	5,947,628	5,949,000	103.19%	6,137,407	-	6,137,407	Government/ Agency
FXF268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	4.176	0.002	4.165	0.002	2,646,559	2,649,668	108.77%	2,878,616	-	2,878,616	Government/ Agency
FXF270	3138L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	2.913	0.002	2.912	0.002	3,405,579	3,407,425	107.74%	3,669,093	-	3,669,093	Government/ Agency
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	2.737	0.002	2.737	0.002	4,513,606	4,521,719	107.10%	4,834,249	-	4,834,249	Government/ Agency
FXF272	3138L4WV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	2.544	0.005	2.544	0.005	11,624,355	11,641,066	106.62%	12,393,403	-	12,393,403	Government/ Agency
FXF273	3138L4Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	2.664	0.001	2.648	0.001	2,378,074	2,386,468	107.22%	2,549,713	-	2,549,713	Government/ Agency
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	2.714	0.003	2.714	0.003	6,154,107	6,162,904	107.07%	6,589,470	-	6,589,470	Government/ Agency
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	4.738	0.009	4.717	0.009	11,102,944	11,107,271	114.48%	12,710,933	-	12,710,933	Government/ Agency
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	4.111	0.002	4.100	0.002	2,870,294	2,879,100	112.37%	3,225,461	-	3,225,461	Government/ Agency
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	5.238	0.022	5.210	0.022	25,100,000	25,171,117	112.65%	28,274,156	-	28,274,156	Government/ Agency
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	6.034	0.005	5.983	0.005	5,235,620	5,308,244	114.05%	5,971,476	-	5,971,476	Government/ Agency
FXF285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	4.810	0.022	4.789	0.022	26,947,593	26,973,120	111.99%	30,177,580	-	30,177,580	Government/ Agency
FXF286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	5.715	0.013	5.673	0.012	13,177,411	13,181,002	110.84%	14,606,327	-	14,606,327	Government/ Agency
FXF287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	5.166	0.006	5.136	0.006	6,763,792	6,849,993	111.56%	7,545,903	-	7,545,903	Government/ Agency
FXF288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	5.511	0.009	5.467	0.009	10,224,195	10,356,181	110.75%	11,323,668	-	11,323,668	Government/ Agency
FXF289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	4.147	0.003	4.136	0.003	3,785,976	3,793,568	111.41%	4,217,840	-	4,217,840	Government/ Agency
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	6.212	0.023	6.158	0.023	21,912,118	21,941,089	114.59%	25,110,066	-	25,110,066	Government/ Agency
FXF291	3138LCC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	4.597	0.008	4.580	0.008	10,099,810	10,139,810	112.91%	11,403,804	-	11,403,804	Government/ Agency
FXF293	3138LCAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	4.724	0.008	4.705	0.008	10,108,912	10,148,464	112.51%	11,373,803	-	11,373,803	Government/ Agency
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	4.561	0.012	4.545	0.012	15,580,140	15,686,858	112.87%	17,586,065	-	17,586,065	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR									
FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	4.487	0.011	4.472	0.011		15,110,683	15,118,905	108.49%	16,393,565	-	16,393,565	Government/ Agency	
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	4.269	0.005	4.257	0.005		7,284,157	7,299,144	111.47%	8,119,942	-	8,119,942	Government/ Agency	
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	4.757	0.007	4.739	0.007		9,360,000	9,364,297	111.18%	10,406,039	-	10,406,039	Government/ Agency	
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	4.784	0.013	4.765	0.013		15,950,000	16,017,038	111.28%	17,749,302	-	17,749,302	Government/ Agency	
FXF308	3138L9T25	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	3.992	0.010	3.982	0.010		15,255,540	15,332,566	106.88%	16,304,544	-	16,304,544	Government/ Agency	
FXF309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	5.895	0.025	5.854	0.025		25,000,000	25,150,771	111.36%	27,840,150	-	27,840,150	Government/ Agency	
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	5.299	0.052	5.272	0.052		60,000,000	60,000,000	107.93%	64,755,763	-	64,755,763	Government/ Agency	
FXF311	3138LEAF8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.44%	8/1/2026	5.164	0.018	5.137	0.018		21,956,320	21,956,408	108.19%	23,754,703	-	23,754,703	Government/ Agency	
FXF312	3138LEHW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	7/1/2028	4.744	0.012	4.725	0.012		15,174,332	15,290,658	110.72%	16,801,427	-	16,801,427	Government/ Agency	
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	4.896	0.030	4.876	0.030		36,400,000	36,654,521	110.79%	40,326,190	-	40,326,190	Government/ Agency	
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	5.157	0.031	5.131	0.031		37,680,000	37,721,203	107.31%	40,435,635	-	40,435,635	Government/ Agency	
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	5.443	0.023	5.413	0.023		25,830,000	25,834,838	107.30%	27,715,617	-	27,715,617	Government/ Agency	
FXF316	3138LEC33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.38%	7/1/2026	5.193	0.018	5.166	0.018		21,840,000	21,858,370	107.77%	23,537,473	-	23,537,473	Government/ Agency	
FXF317	3138LE6Q9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	9/1/2028	6.731	0.045	6.665	0.044		40,042,120	40,386,487	109.80%	43,964,434	-	43,964,434	Government/ Agency	
FXF318	3138LFEG9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34%	9/1/2026	5.237	0.024	5.209	0.024		27,965,574	28,040,296	107.75%	30,133,087	-	30,133,087	Government/ Agency	
FXF319	3138LFND6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48%	10/1/2028	6.666	0.027	6.600	0.027		24,558,644	24,619,133	109.57%	26,909,863	-	26,909,863	Government/ Agency	
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	5.350	0.014	5.318	0.014		15,881,575	15,904,047	108.82%	17,282,816	-	17,282,816	Government/ Agency	
FXF321	3138ET525	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	5/1/2026	4.031	0.006	4.021	0.006		9,408,551	9,559,933	109.00%	10,255,399	-	10,255,399	Government/ Agency	
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	5.339	0.017	5.306	0.017		19,696,992	19,716,316	109.13%	21,494,896	-	21,494,896	Government/ Agency	
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	4.560	0.015	4.543	0.015		19,161,652	19,354,473	114.33%	21,907,197	-	21,907,197	Government/ Agency	
FXF326	3138LHVA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	4/1/2029	5.065	0.017	5.039	0.017		19,564,921	19,768,782	114.84%	22,469,232	-	22,469,232	Government/ Agency	
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	5.252	0.007	5.223	0.007		7,829,889	7,846,369	112.86%	8,836,511	-	8,836,511	Government/ Agency	
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	5.288	0.018	5.259	0.018		20,080,000	20,157,288	113.02%	22,693,676	-	22,693,676	Government/ Agency	
FXF329	3138LHPP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.59%	5/1/2027	1.526	0.004	1.516	0.004		16,840,000	16,841,215	100.03%	16,844,875	-	16,844,875	Government/ Agency	
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	4.413	0.021	4.399	0.021		28,847,110	28,878,770	111.01%	32,022,005	-	32,022,005	Government/ Agency	
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	4.517	0.052	4.502	0.051		68,325,267	68,396,950	110.91%	75,778,348	-	75,778,348	Government/ Agency	
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	7.312	0.030	7.229	0.029		25,350,000	25,479,093	105.41%	26,720,919	-	26,720,919	Government/ Agency	
FXF336	3138LKDV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	5.646	0.013	5.609	0.013		13,862,000	13,906,026	111.92%	15,514,740	-	15,514,740	Government/ Agency	
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	4.543	0.005	4.528	0.005		6,519,420	6,534,619	110.28%	7,189,687	-	7,189,687	Government/ Agency	
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027	6.024	0.009	5.976	0.009		9,425,000	9,493,205	108.90%	10,264,050	-	10,264,050	Government/ Agency	
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	4.693	0.010	4.675	0.010		12,382,607	12,441,124	110.71%	13,708,359	-	13,708,359	Government/ Agency	
FXF340	3138LQW0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.10%	9/1/2029	7.652	0.010	7.561	0.010		8,515,000	8,546,612	105.50%	8,983,325	-	8,983,325	Government/ Agency	
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	6.056	0.020	6.011	0.019		19,070,000	19,117,791	112.47%	21,447,226	-	21,447,226	Government/ Agency	
FXF344	3138LK7F8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2027	6.384	0.016	6.330	0.015		15,340,000	15,359,186	105.92%	16,248,072	-	16,248,072	Government/ Agency	
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	12/1/2027	4.711	0.019	4.692	0.018		23,590,000	23,631,396	110.77%	26,130,478	-	26,130,478	Government/ Agency	
FXF348	3138LLTS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.50%	12/1/2027	1.595	0.003	1.590	0.003		13,950,000	13,952,346	100.03%	13,954,501	-	13,954,501	Government/ Agency	
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.50%	12/1/2027	1.578	0.004	1.578	0.004		18,100,000	18,101,518	100.03%	18,105,861	-	18,105,861	Government/ Agency	
FXF350	3138LL2L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	3/1/2025	1.280	0.002	1.280	0.002		12,580,784	12,650,209	102.70%	12,920,559	-	12,920,559	Government/ Agency	
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.49%	1/1/2028	1.600	0.005	1.588	0.005		22,425,000	22,428,859	99.79%	22,378,825	-	22,378,825	Government/ Agency	
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.44%	2/1/2028	1.585	0.007	1.585	0.007		30,420,000	30,425,360	99.80%	30,358,250	-	30,358,250	Government/ Agency	
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.46%	3/1/2028	1.582	0.009	1.582	0.009		38,275,000	38,285,196	99.88%	38,227,174	-	38,227,174	Government/ Agency	
FXF360	3140HRA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.55%	9/1/2028	1.590	0.006	1.590	0.006		26,082,000	26,084,628	99.88%	26,051,253	-	26,051,253	Government/ Agency	
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	9.586	0.115	9.391	0.112		75,058,000	75,323,042	104.93%	78,759,275	-	78,759,275	Government/ Agency	
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	3.952	0.007	3.943	0.007		10,827,962	10,861,337	110.41%	11,954,644	-	11,954,644	Government/ Agency	
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	4.725	0.010	4.707	0.010		12,746,000	12,830,005	114.25%	14,562,589	-	14,562,589	Government/ Agency	
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	5.226	0.020	5.200	0.020		22,345,000	22,481,043	113.24%	25,304,509	-	25,304,509	Government/ Agency	
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.73%	5/1/2029	1.579	0.006	1.579	0.006		25,000,000	25,011,754	100.18%	25,043,861	-	25,043,861	Government/ Agency	
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.73%	6/1/2029	1.753	0.011	1.753	0.011		41,302,000	41,339,533	100.18%	41,375,670	-	41,375,670	Government/ Agency	
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	4.889	0.019	4.869	0.019		23,197,000	24,356,237	113.41%	26,308,114	-	26,308,114	Government/ Agency	
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	5.384	0.012	5.354	0.012		14,210,000	14,216,190	107.76%	15,312,185	-	15,312,185	Government/ Agency	
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	5.399	0.034	5.370	0.034		37,700,000	38,122,802	109.90%	41,432,517	-	41,432,517	Government/ Agency	
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	4.856	0.010	4.835	0.010		12,011,000	12,686,087	112.86%	13,555,144	-	13,555,144	Government/ Agency	
FXF373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	6.062	0.009	6.017	0.009		8,760,000	8,818,726	110.13%	9,647,014	-	9,647,014	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
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**October 31, 2020**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	DURATION	SPRD DUR									
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	4.996	0.010	4.972	0.010			12,791,576	12,970,562	108.40%	13,866,134	-	13,866,134	Government/ Agency		
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	6.603	0.015	6.539	0.015			13,588,821	13,833,846	110.72%	15,045,308	-	15,045,308	Government/ Agency		
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	6.166	0.021	6.118	0.021			20,000,000	20,866,827	112.49%	22,497,068	-	22,497,068	Government/ Agency		
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	5.580	0.009	5.546	0.009			9,800,000	9,892,438	108.50%	10,633,417	-	10,633,417	Government/ Agency		
FXF379	3140HWCD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	5.876	0.010	5.836	0.010			10,189,000	10,367,607	110.77%	11,286,657	-	11,286,657	Government/ Agency		
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	8.486	0.008	8.375	0.008			5,955,000	5,958,000	107.23%	6,385,730	-	6,385,730	Government/ Agency		
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	9.477	0.029	9.320	0.028			18,655,000	18,665,031	108.00%	20,147,197	-	20,147,197	Government/ Agency		
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	7.727	0.016	7.634	0.015			12,300,000	12,362,108	107.51%	13,223,155	-	13,223,155	Government/ Agency		
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	9.852	0.019	9.683	0.019			11,975,000	12,033,076	109.24%	13,080,986	-	13,080,986	Government/ Agency		
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	8.346	0.028	8.238	0.028			20,550,000	20,738,210	108.33%	22,261,707	-	22,261,707	Government/ Agency		
FXF385	3140HXP44	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	8.262	0.069	8.156	0.069			51,656,000	52,050,796	107.43%	55,494,032	-	55,494,032	Government/ Agency		
FXF386	3140HXXN5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.19%	3/1/2027	5.746	0.007	5.708	0.007			7,150,000	7,244,751	106.80%	7,636,355	-	7,636,355	Government/ Agency		
FXF387	3140HYCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	11.774	0.012	11.487	0.012			6,400,000	6,524,115	104.21%	6,669,262	-	6,669,262	Government/ Agency		
FXF388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	10.041	0.022	9.860	0.021			13,400,000	13,523,440	106.31%	14,245,890	-	14,245,890	Government/ Agency		
FXF389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	10.990	0.017	10.737	0.017			9,500,000	9,611,439	109.09%	10,363,077	-	10,363,077	Government/ Agency		
FXF390	3140J0CH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.82%	7/1/2035	11.557	0.008	11.267	0.008			4,732,676	4,780,522	102.61%	4,856,128	-	4,856,128	Government/ Agency		
FXF391	3140J0FZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	8.131	0.010	8.023	0.010			7,784,815	7,935,478	102.06%	7,945,014	-	7,945,014	Government/ Agency		
FXF392	3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	8.226	0.004	8.116	0.004			3,384,111	3,433,452	101.53%	3,435,938	-	3,435,938	Government/ Agency		
FXF393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	9.149	0.020	9.020	0.019			14,235,000	14,378,491	100.35%	14,284,925	-	14,284,925	Government/ Agency		
FXF394	3140J0JC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	9.248	0.053	9.116	0.052			37,950,000	38,129,802	99.58%	37,790,054	-	37,790,054	Government/ Agency		
FXF395	3140J0KT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	10.080	0.032	9.896	0.031			20,500,000	20,905,873	101.48%	20,804,395	-	20,804,395	Government/ Agency		
FXF396	3140J0K74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	8.184	0.002	8.075	0.002			1,294,189	1,338,048	103.51%	1,339,586	-	1,339,586	Government/ Agency		
FXF397	3140J0K66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	9.158	0.004	9.028	0.004			3,025,000	3,084,407	101.53%	3,071,264	-	3,071,264	Government/ Agency		
FXF398	3140J0LU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	10.468	0.026	10.272	0.026			16,530,000	16,716,149	101.18%	16,725,104	-	16,725,104	Government/ Agency		
FXF399	3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	9.002	0.035	8.877	0.034			25,610,000	25,731,873	99.93%	25,592,156	-	25,592,156	Government/ Agency		
FXF400	3140J0NB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	10.279	0.016	10.090	0.016			10,500,000	10,707,990	101.28%	10,634,896	-	10,634,896	Government/ Agency		
FXF401	3140J0N30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	8.132	0.009	8.023	0.009			7,569,072	7,573,600	99.73%	7,548,680	-	7,548,680	Government/ Agency		
FXF402	3140J0PH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	19.651	0.024	18.692	0.023			8,392,000	8,562,509	99.29%	8,332,539	-	8,332,539	Government/ Agency		
FXF403	3140J0PT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	9.105	0.015	8.976	0.014			10,500,000	10,703,023	101.22%	10,628,212	-	10,628,212	Government/ Agency		
FXF404	3140J0QJ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2035	12.393	0.017	12.076	0.017			9,100,000	9,150,164	100.96%	9,187,149	-	9,187,149	Government/ Agency		
FXF405	3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	9.037	0.029	8.911	0.028			21,000,000	21,393,203	100.64%	21,133,392	-	21,133,392	Government/ Agency		
FXF406	3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	8.695	0.006	8.574	0.006			4,491,472	4,581,025	100.27%	4,503,481	-	4,503,481	Government/ Agency		
FXF407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	8.277	0.002	8.165	0.002			1,196,314	1,237,493	102.24%	1,223,125	-	1,223,125	Government/ Agency		
FXF408	3140J0Q37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	12.535	0.091	12.167	0.088			48,845,050	49,107,199	98.46%	48,092,308	-	48,092,308	Government/ Agency		
FXF409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	21.203	0.045	20.103	0.043			14,200,000	14,376,523	100.30%	14,241,895	-	14,241,895	Government/ Agency		
FXF410	3140J1FB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.68%	9/1/2032	9.519	0.019	9.345	0.018			13,179,226	13,467,805	100.75%	13,277,648	-	13,277,648	Government/ Agency		
FXF411	3140J1K80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	9/1/2035	13.122	0.032	12.769	0.031			16,305,000	16,637,858	101.48%	16,546,183	-	16,546,183	Government/ Agency		
FXF412	3140J1K98	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.77%	9/1/2035	13.078	0.007	12.727	0.006			3,270,000	3,352,941	102.14%	3,340,056	-	3,340,056	Government/ Agency		
FXF413	HITFNP413	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/25/2030	9.578	0.039	9.434	0.038			27,329,000	27,329,000	98.43%	26,899,853	-	26,899,853	Government/ Agency		
FXF414	HITFNP414	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	11/25/2035	13.106	0.018	12.752	0.018			9,300,000	9,339,961	99.77%	9,278,982	-	9,278,982	Government/ Agency		
FRM004	3132WVYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	4.826	0.014	4.806	0.013			16,376,545	16,612,034	112.91%	18,490,757	-	18,490,757	Government/ Agency		
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	4.859	0.012	4.838	0.012			14,210,496	14,498,968	112.49%	15,985,882	-	15,985,882	Government/ Agency		
FRM006	3132WVYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	4.707	0.021	4.688	0.021			25,345,584	26,181,166	113.44%	28,752,593	-	28,752,593	Government/ Agency		
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	5.740	0.018	5.699	0.018			18,553,720	19,042,799	113.41%	21,041,889	-	21,041,889	Government/ Agency		
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	4.866	0.008	4.845	0.008			9,644,077	9,815,526	112.01%	10,802,466	-	10,802,466	Government/ Agency		
FRM009	3132XHXY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	9.154	0.011	9.013	0.011			7,444,000	7,562,056	107.98%	8,037,826	-	8,037,826	Government/ Agency		
FRM010	3132XHYZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	9.151	0.018	9.009	0.017			11,732,000	11,930,056	108.07%	12,678,728	-	12,678,728	Government/ Agency		
FRM011	3132XHYZ9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	9.142	0.018	9.001	0.017			11,768,000	11,977,568	108.16%	12,728,505	-	12,728,505	Government/ Agency		
FRM012	3132WVAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	14.536	0.045	13.959	0.043			20,860,958	21,412,430	95.60%	19,943,842	-	19,943,842	Government/ Agency		
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.85%	9/25/2022	0.605	0.000	1.389	0.000			1,037,500	1,037,326	100.26%	1,040,200	-	1,040,200	Government/ Agency		
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.80%	1/25/2023	0.730	0.000	1.732	0.000			1,912,259	1,912,259	100.34%	1,918,776	-	1,918,776	Government/ Agency		
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.57%	5/25/2027	1.385	0.001	6.102	0.006			6,391,271	6,391,271	100.48%	6,422,123	-	6,422,123	Government/ Agency		
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	8.653	0.050	8.524	0.049			33,450,000	33,291,239	114.24%	38,214,197	-	38,214,197	Government/ Agency		

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	DURATION	SPRD DUR									
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	4.689	0.014	4.672	0.014			18,000,000	18,100,575	108.48%	19,526,477	-	19,526,477	Government/ Agency		
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	4.558	0.007	4.543	0.007			10,000,000	10,137,183	109.04%	10,904,332	-	10,904,332	Government/ Agency		
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.00%	1/25/2023	0.934	0.001	2.155	0.003			7,836,624	7,835,865	100.80%	7,899,415	-	7,899,415	Government/ Agency		
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	7.857	0.007	7.730	0.006			5,488,459	5,550,491	102.76%	5,639,905	-	5,639,905	Government/ Agency		
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	9/25/2027	6.208	0.031	6.160	0.031			30,000,000	30,136,809	111.66%	33,499,227	-	33,499,227	Government/ Agency		
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	4.518	0.004	4.457	0.004			5,025,155	5,238,105	113.06%	5,681,496	-	5,681,496	Government/ Agency		
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	0.638	0.000	0.638	0.000			2,500,480	2,472,803	102.49%	2,562,799	-	2,562,799	Government/ Agency		
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.42%	5/16/2042	3.196	0.005	3.192	0.005			10,000,000	10,137,466	106.72%	10,671,725	-	10,671,725	Government/ Agency		
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	2.536	0.006	2.531	0.006			14,706,199	14,727,794	105.05%	15,448,168	-	15,448,168	Government/ Agency		
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	12/16/2046	1.475	0.004	1.475	0.004			18,916,955	19,138,346	103.24%	19,529,521	-	19,529,521	Government/ Agency		
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	1.707	0.008	1.706	0.008			30,359,034	30,535,593	102.95%	31,255,521	-	31,255,521	Government/ Agency		
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	1.937	0.000	1.936	0.000			427,374	438,172	103.13%	440,730	-	440,730	Government/ Agency		
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.44%	2/16/2044	1.279	0.001	1.279	0.001			3,098,093	3,235,156	102.43%	3,173,479	-	3,173,479	Government/ Agency		
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	1/16/2053	3.858	0.031	3.842	0.031			51,015,000	51,384,774	103.73%	52,919,681	-	52,919,681	Government/ Agency		
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.11%	1/16/2049	2.880	0.008	2.878	0.008			17,025,000	17,610,384	105.21%	17,912,117	-	17,912,117	Government/ Agency		
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	4.619	0.005	4.599	0.005			7,076,000	7,076,008	103.99%	7,358,550	-	7,358,550	Government/ Agency		
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	3.458	0.001	3.451	0.001			1,500,000	1,528,925	105.09%	1,576,360	-	1,576,360	Government/ Agency		
GNR103	38378BR77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2046	2.816	0.003	2.814	0.003			7,760,000	7,977,932	105.49%	8,186,317	-	8,186,317	Government/ Agency		
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.66%	12/16/2045	2.543	0.003	2.542	0.003			8,583,000	8,249,972	106.23%	9,117,730	-	9,117,730	Government/ Agency		
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	1.719	0.003	1.719	0.003			10,000,000	9,880,214	101.74%	10,173,779	-	10,173,779	Government/ Agency		
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	4.678	0.008	4.660	0.008			10,000,000	9,589,431	109.51%	10,950,998	-	10,950,998	Government/ Agency		
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	1.421	0.003	1.421	0.003			13,974,631	13,940,382	103.09%	14,406,746	-	14,406,746	Government/ Agency		
GNR110	38378NJ79	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.77%	6/16/2045	0.477	0.000	0.477	0.000			2,845,540	2,877,817	101.13%	2,877,737	-	2,877,737	Government/ Agency		
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.46%	2/16/2051	1.628	0.002	1.628	0.002			9,167,369	9,114,669	103.72%	9,508,089	-	9,508,089	Government/ Agency		
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	2.781	0.003	2.774	0.003			6,537,463	6,552,426	107.15%	7,004,944	-	7,004,944	Government/ Agency		
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	1.766	0.005	1.765	0.005			19,462,019	19,368,456	104.11%	20,262,509	-	20,262,509	Government/ Agency		
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	2.032	0.002	2.032	0.002			5,000,000	5,029,450	104.19%	5,209,357	-	5,209,357	Government/ Agency		
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	3.777	0.021	3.766	0.021			35,000,000	34,702,872	107.57%	37,651,138	-	37,651,138	Government/ Agency		
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30%	5/16/2055	6.062	0.010	6.000	0.010			10,000,000	9,490,537	109.77%	10,976,568	-	10,976,568	Government/ Agency		
GNR118	38378XST9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2044	0.457	0.001	0.457	0.001			11,633,856	11,777,411	100.80%	11,726,526	-	11,726,526	Government/ Agency		
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	3.106	0.010	3.101	0.010			20,000,000	20,088,083	105.40%	21,079,376	-	21,079,376	Government/ Agency		
GNR122	38379KHR2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	7/16/2045	0.992	0.000	0.992	0.000			2,296,128	2,330,886	101.30%	2,325,898	-	2,325,898	Government/ Agency		
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	7/16/2038	0.253	0.000	0.253	0.000			1,774,412	1,791,641	100.26%	1,778,985	-	1,778,985	Government/ Agency		
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	5.344	0.010	5.315	0.010			11,545,000	11,596,020	108.45%	12,520,359	-	12,520,359	Government/ Agency		
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.57%	9/16/2052	4.743	0.005	4.714	0.005			6,500,000	6,726,465	110.24%	7,165,598	-	7,165,598	Government/ Agency		
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	2.419	0.002	2.415	0.002			5,487,950	5,445,019	102.75%	5,638,845	-	5,638,845	Government/ Agency		
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	2.501	0.003	2.496	0.003			6,491,066	6,500,189	103.24%	6,701,294	-	6,701,294	Government/ Agency		
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	0.824	0.000	0.824	0.000			1,428,745	1,450,723	100.98%	1,442,784	-	1,442,784	Government/ Agency		
GNR130	38376G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	1.392	0.002	1.392	0.002			10,607,229	10,912,114	103.01%	10,926,547	-	10,926,547	Government/ Agency		
GNR133	38376GB41	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.46%	4/16/2051	0.918	0.000	0.918	0.000			1,688,855	1,742,486	102.01%	1,722,843	-	1,722,843	Government/ Agency		
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	2.263	0.006	2.260	0.006			16,713,825	16,947,518	103.62%	17,318,941	-	17,318,941	Government/ Agency		
GNR135	38379KU97	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2056	2.478	0.002	2.473	0.002			5,536,417	5,594,149	103.69%	5,740,726	-	5,740,726	Government/ Agency		
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	1.773	0.003	1.773	0.003			12,481,585	12,620,369	102.41%	12,782,885	-	12,782,885	Government/ Agency		
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	4.038	0.006	4.006	0.006			8,944,481	8,932,252	104.18%	9,318,311	-	9,318,311	Government/ Agency		
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	3.607	0.009	3.586	0.009			15,098,617	15,239,386	105.19%	15,882,571	-	15,882,571	Government/ Agency		
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	3.001	0.004	2.990	0.004			7,667,246	7,695,877	103.94%	7,969,596	-	7,969,596	Government/ Agency		
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	2.075	0.003	2.073	0.003			9,114,480	9,050,483	102.50%	9,342,164	-	9,342,164	Government/ Agency		
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	1.773	0.001	1.772	0.001			4,252,445	4,229,315	102.01%	4,337,958	-	4,337,958	Government/ Agency		
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	2.018	0.004	2.017	0.004			12,368,425	12,437,295	103.15%	12,758,584	-	12,758,584	Government/ Agency		
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	1.933	0.003	1.932	0.003			9,135,282	9,177,831	102.79%	9,389,977	-	9,389,977	Government/ Agency		
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	2.075	0.001	2.073	0.001			4,187,370	4,179,519	102.03%	4,272,419	-	4,272,419	Government/ Agency		
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	2.345	0.002	2.341	0.002			4,631,448	4,621,316	102.56%	4,750,217	-	4,750,217	Government/ Agency		
GNR148	38379UJN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	2.569	0.005	2.564	0.005			12,101,642	12,113,966	102.90%	12,452,970	-	12,452,970	Government/ Agency		



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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	3.343	0.006	3.327	0.006	10,804,354	10,806,743	103.45%	11,177,603	-	11,177,603	Government/ Agency
GNR150	38379UGNO	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	3.060	0.007	3.048	0.007	15,353,103	15,191,461	102.96%	15,807,736	-	15,807,736	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	4.224	0.007	4.188	0.007	10,838,284	10,802,163	103.68%	11,237,673	-	11,237,673	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	4.394	0.022	4.353	0.022	32,090,487	31,543,726	104.48%	33,528,189	-	33,528,189	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	8.762	0.083	8.634	0.082	60,000,000	57,094,733	107.87%	64,722,672	-	64,722,672	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	6.916	0.051	6.846	0.051	45,000,000	43,181,211	111.01%	49,955,945	-	49,955,945	Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	1.429	0.005	1.429	0.005	22,464,856	22,361,963	103.14%	23,169,619	-	23,169,619	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	2.143	0.006	2.141	0.006	16,723,211	16,491,543	103.78%	17,355,824	-	17,355,824	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.817	0.006	2.809	0.006	12,834,367	12,744,013	104.37%	13,395,180	-	13,395,180	Government/ Agency
GNR159	38380NWPO	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.211	0.007	3.197	0.007	14,255,043	14,294,652	104.46%	14,891,455	-	14,891,455	Government/ Agency
GNR160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	4.812	0.082	4.766	0.082	103,515,375	112,318,927	108.95%	112,776,678	-	112,776,678	Government/ Agency
CLP059	64966TCZ5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.78%	8/1/2026	3.207	0.006	3.205	0.006	12,500,000	12,500,153	100.83%	12,604,250	-	12,604,250	AA
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	8.030	0.002	7.900	0.002	1,305,000	1,305,000	102.14%	1,332,862	-	1,332,862	AA
CLP069	64972BXB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	10.954	0.002	10.650	0.002	1,190,000	1,190,000	102.09%	1,214,871	-	1,214,871	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	13.007	0.002	12.561	0.002	1,120,000	1,120,000	102.06%	1,143,106	-	1,143,106	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	14.359	0.001	13.792	0.001	455,000	455,000	102.03%	464,218	-	464,218	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	5.201	0.004	5.173	0.004	5,000,000	5,103,050	106.32%	5,315,950	-	5,315,950	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	9.782	0.008	9.556	0.008	5,000,000	5,000,000	104.63%	5,231,400	-	5,231,400	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	12.765	0.017	12.327	0.016	8,305,000	8,305,000	104.62%	8,688,359	-	8,688,359	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.334	0.118	15.518	0.112	45,000,000	45,000,000	104.36%	46,960,200	-	46,960,200	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	9.595	0.007	9.388	0.007	4,405,000	4,405,000	103.84%	4,574,328	-	4,574,328	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	5.048	0.004	5.038	0.004	5,000,000	5,000,000	108.70%	5,434,750	-	5,434,750	AA
CLP086	57586NKY5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	4.555	0.007	4.539	0.007	9,790,000	9,787,363	102.40%	10,025,254	-	10,025,254	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	12.646	0.024	12.145	0.023	12,415,000	12,302,053	99.64%	12,370,840	-	12,370,840	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	11/15/2020	0.043	0.000	0.043	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	1.988	0.007	1.988	0.007	23,939,772	23,939,772	100.06%	23,954,615	-	23,954,615	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	11/1/2038	11.482	0.049	11.151	0.048	25,000,000	25,000,000	112.23%	28,056,750	-	28,056,750	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	14.603	0.036	14.008	0.035	15,000,000	15,000,206	107.83%	16,173,750	-	16,173,750	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	16.663	0.027	15.847	0.026	10,000,000	10,000,139	107.08%	10,708,100	-	10,708,100	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.232	0.030	17.233	0.028	10,000,000	10,000,139	107.26%	10,725,700	-	10,725,700	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.420	0.035	17.456	0.033	12,000,000	12,000,000	103.22%	12,385,800	-	12,385,800	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.199	0.064	19.036	0.060	20,000,000	20,000,000	103.18%	20,636,200	-	20,636,200	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.419	0.068	20.168	0.064	20,000,000	20,000,000	103.70%	20,739,800	-	20,739,800	AA
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	1.845	0.000	1.845	0.000	50,001	50,498	102.64%	408,208	13,519,999	13,928,207	AA
CLP106	55299AWR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	0.893	0.004	0.893	0.004	27,450,256	27,451,153	101.92%	28,022,975	2,389,744	30,412,719	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.517	0.030	21.181	0.028	8,340,000	8,345,459	104.05%	8,677,853	-	8,677,853	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	2.039	0.003	2.039	0.003	8,750,000	8,754,042	100.87%	8,826,125	-	8,826,125	AA
CLP109	45203LDB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.33%	8/1/2023	1.744	0.005	1.744	0.005	20,000,000	20,000,000	99.81%	19,962,400	-	19,962,400	AA
CLP110	55299BAH2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	2.729	0.000	2.729	0.000	1,024,761	1,024,761	100.26%	1,109,727	31,257,239	32,366,966	AA
CLP111	FWDCLP111	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	2.729	0.000	2.729	0.000	-	-	100.15%	6,497	4,465,000	4,471,497	AA
CLP112	57587GAA3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.60%	6/1/2063	26.368	0.099	24.732	0.093	26,410,000	26,410,000	93.92%	24,803,216	-	24,803,216	AA
CLP113	57587GAB1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.50%	12/1/2023	3.056	0.005	3.056	0.005	10,020,000	10,020,000	99.74%	9,993,447	-	9,993,447	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.084	0.000	0.084	0.000	2,954,260	2,962,911	100.04%	2,955,318	-	2,955,318	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.084	0.000	0.084	0.000	897,034	906,618	100.07%	897,640	-	897,640	AA
CLM014	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	7/25/2039	6.910	0.013	6.838	0.013	11,248,592	11,122,322	111.00%	12,734,240	2,251,408	14,985,648	not rated
CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.50%	9/1/2021	0.807	0.000	0.807	0.000	1,527,739	1,356,614	100.14%	1,553,175	16,409,761	17,962,935	not rated
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	2.35%	12/19/2024	-0.009	0.000	3.881	0.002	3,016,126	2,965,425	97.79%	2,636,107	14,205,780	16,841,887	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	2.35%	12/19/2024	-0.009	0.000	3.881	0.016	27,017,897	26,701,467	97.79%	25,191,316	55,760,197	80,951,513	not rated
CLM018	FWDCLM018	Direct Loans	MULTIFAMILY CONSTRUCTION	4.05%	10/1/2024	3.573	0.000	3.568	0.000	-	(520,000)	100.82%	428,584	52,000,000	52,428,584	not rated
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	7.117	0.013	0.000	0.000	10,000,000	9,848,157	116.48%	11,647,781	-	11,647,781	Government/ Agency
TNT123	9128285M8	US Treasury	US Treasury	3.13%	11/15/2028	7.226	0.026	0.000	0.000	20,000,000	20,409,470	118.78%	23,755,938	-	23,755,938	Government/ Agency
TNT127	9128286B1	US Treasury	US Treasury	2.63%	2/15/2029	7.598	0.033	0.000	0.000	25,000,000	26,197,819	115.12%	28,779,395	-	28,779,395	Government/ Agency
TNT129	912828YB0	US Treasury	US Treasury	1.63%	8/15/2029	8.303	0.061	0.000	0.000	45,000,000	44,755,302	107.23%	48,251,273	-	48,251,273	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
TNT130	912810SJ8	US Treasury	US Treasury	2.25%	8/15/2049	22.814	0.059	0.000	0.000	15,000,000	15,652,085	114.77%	17,214,852	-	17,214,852	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	8.453	0.042	0.000	0.000	30,000,000	30,034,441	108.38%	32,515,416	-	32,515,416	Government/ Agency
TNT133	912810SL3	US Treasury	US Treasury	2.00%	2/15/2050	23.639	0.292	0.000	0.000	75,000,000	83,309,728	108.91%	81,684,713	-	81,684,713	Government/ Agency
TNT134	912828Z94	US Treasury	US Treasury	1.50%	2/15/2030	8.796	0.049	0.000	0.000	35,000,000	36,697,238	106.16%	37,155,577	-	37,155,577	Government/ Agency
TNT135	912810SR0	US Treasury	US Treasury	1.13%	5/15/2040	18.085	0.071	0.000	0.000	27,000,000	26,831,006	95.44%	25,768,830	-	25,768,830	Government/ Agency
TNT136	912828ZQ6	US Treasury	US Treasury	0.63%	5/15/2030	9.350	0.087	0.000	0.000	63,000,000	62,337,036	98.05%	61,769,786	-	61,769,786	Government/ Agency
TNT137	91282CAE1	US Treasury	US Treasury	0.63%	8/15/2030	9.609	0.043	0.000	0.000	30,000,000	29,762,599	97.81%	29,343,309	-	29,343,309	Government/ Agency
TNT138	912810SQ2	US Treasury	US Treasury	1.13%	8/15/2040	18.352	0.040	0.000	0.000	15,000,000	14,396,907	95.13%	14,269,200	-	14,269,200	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	84,383	-	84,383	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	110,428,181	110,427,992	100.00%	110,427,992	-	110,427,992	Government/ Agency

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