

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.60%	7/1/2033	0.433	0.000	3.655	0.000	680,456	681,986	104.84%	713,398	-	713,398	Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	3.61%	5/1/2033	0.437	0.000	3.764	0.000	269,217	269,874	105.16%	283,103	-	283,103	Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.49%	8/1/2033	0.558	0.000	3.817	0.000	258,975	258,789	104.84%	271,517	-	271,517	Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.71%	8/1/2033	0.519	0.000	4.033	0.000	558,430	557,866	104.74%	584,898	-	584,898	Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	1.81%	11/1/2033	0.324	0.000	4.066	0.001	1,079,786	1,080,138	102.54%	1,107,214	-	1,107,214	Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.35%	7/1/2033	0.497	0.000	4.122	0.000	148,887	148,422	103.44%	154,010	-	154,010	Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.48%	8/1/2033	0.188	0.000	3.832	0.000	131,223	131,052	102.72%	134,796	-	134,796	Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	0.40%	3/25/2037	1.186	0.000	4.370	0.000	162,836	161,572	100.29%	163,309	-	163,309	Government/ Agency
AFN021	31404KR6	FNMA Single Family MBS	SINGLE FAMILY ARM	3.36%	4/1/2034	0.451	0.000	3.702	0.000	576,205	585,814	104.22%	600,533	-	600,533	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	2.05%	11/1/2034	0.788	0.000	4.031	0.000	318,281	323,793	104.00%	330,998	-	330,998	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.55%	4/25/2037	1.116	0.000	3.962	0.000	402,705	401,578	100.88%	406,235	-	406,235	Government/ Agency
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.70%	3/25/2042	1.024	0.001	4.318	0.003	4,389,806	4,396,166	101.34%	4,448,732	-	4,448,732	Government/ Agency
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.65%	6/25/2042	0.844	0.001	4.078	0.003	5,284,685	5,288,753	101.15%	5,345,327	-	5,345,327	Government/ Agency
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	0.61%	10/25/2042	0.821	0.000	4.037	0.002	2,932,205	2,943,203	101.10%	2,964,561	-	2,964,561	Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.75%	10/25/2043	0.661	0.001	4.517	0.004	6,118,021	6,144,618	101.51%	6,210,349	-	6,210,349	Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	0.47%	6/25/2037	1.163	0.000	4.263	0.001	974,085	974,276	100.57%	979,623	-	979,623	Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.39%	10/1/2042	0.507	0.000	4.491	0.002	2,822,109	2,877,186	104.57%	2,951,192	-	2,951,192	Government/ Agency
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	2.40%	2/1/2045	0.406	0.000	3.799	0.000	3,497,630	3,558,833	104.19%	3,644,097	-	3,644,097	Government/ Agency
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.72%	6/1/2033	0.412	0.000	4.070	0.002	97,922	97,791	104.86%	102,680	-	102,680	Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.36%	10/1/2033	0.675	0.000	4.045	0.000	247,440	246,171	104.75%	259,204	-	259,204	Government/ Agency
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.52%	7/1/2035	0.542	0.000	3.941	0.000	108,895	108,702	104.56%	113,865	-	113,865	Government/ Agency
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.46%	2/15/2036	0.914	0.000	2.913	0.000	529,410	529,410	100.29%	530,962	-	530,962	Government/ Agency
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.51%	4/15/2036	1.108	0.000	4.006	0.000	386,896	386,637	100.68%	389,515	-	389,515	Government/ Agency
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.66%	11/15/2040	1.061	0.001	4.069	0.002	3,952,680	3,935,644	101.23%	4,001,415	-	4,001,415	Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.51%	1/15/2043	0.845	0.000	4.291	0.002	2,928,230	2,931,682	100.54%	2,944,036	-	2,944,036	Government/ Agency
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.66%	10/15/2040	1.053	0.000	4.079	0.001	1,659,773	1,663,826	101.11%	1,678,201	-	1,678,201	Government/ Agency
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.56%	8/15/2043	0.876	0.000	3.779	0.002	3,202,175	3,200,796	100.82%	3,228,468	-	3,228,468	Government/ Agency
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.64%	10/15/2040	1.082	0.000	4.387	0.002	2,452,930	2,451,252	101.20%	2,482,255	-	2,482,255	Government/ Agency
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.66%	6/15/2044	1.041	0.001	4.438	0.003	4,366,283	4,382,975	101.19%	4,418,157	-	4,418,157	Government/ Agency
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.66%	12/15/2043	0.987	0.000	4.140	0.001	1,671,351	1,677,534	101.18%	1,691,053	-	1,691,053	Government/ Agency
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.83%	8/15/2037	1.117	0.000	4.010	0.002	2,670,517	2,696,349	101.77%	2,717,671	-	2,717,671	Government/ Agency
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.71%	11/15/2040	0.614	0.000	3.414	0.001	2,595,533	2,615,600	101.28%	2,628,629	-	2,628,629	Government/ Agency
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.49%	5/15/2037	1.115	0.000	4.090	0.000	74,766	74,751	100.40%	75,068	-	75,068	Government/ Agency
FRS317	3128PEK80	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	6.00%	7/1/2021	0.266	0.000	0.267	0.000	5,802	5,802	101.20%	5,871	-	5,871	Government/ Agency
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.518	0.000	0.544	0.000	40,979	40,971	102.01%	41,805	-	41,805	Government/ Agency
FRS344	3128MBGS0	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.581	0.000	0.610	0.000	13,667	13,672	102.30%	13,981	-	13,981	Government/ Agency
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.515	0.000	0.542	0.000	3,754	3,756	102.01%	3,830	-	3,830	Government/ Agency
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.005	0.000	1.325	0.000	25,734	25,752	106.06%	27,293	-	27,293	Government/ Agency
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.014	0.000	1.348	0.000	10,495	10,502	106.07%	11,132	-	11,132	Government/ Agency
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	1.002	0.000	1.308	0.000	7,226	7,231	106.06%	7,664	-	7,664	Government/ Agency
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.049	0.000	1.297	0.000	272,382	273,856	106.06%	288,893	-	288,893	Government/ Agency
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.075	0.000	1.400	0.000	43,176	43,455	106.06%	45,793	-	45,793	Government/ Agency
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.979	0.000	1.322	0.000	21,041	21,166	106.06%	22,316	-	22,316	Government/ Agency
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.175	0.000	1.533	0.000	2,145	2,159	106.06%	2,275	-	2,275	Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.006	0.000	1.356	0.000	1,204	1,212	106.06%	1,277	-	1,277	Government/ Agency
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.938	0.000	1.227	0.000	3,763	3,784	106.06%	3,991	-	3,991	Government/ Agency
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.974	0.000	1.256	0.000	24,392	24,538	106.06%	25,870	-	25,870	Government/ Agency
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.085	0.000	1.444	0.000	81,005	81,534	106.06%	85,915	-	85,915	Government/ Agency
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.203	0.000	1.655	0.000	2,559	2,577	106.16%	2,717	-	2,717	Government/ Agency
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.225	0.000	1.682	0.000	25,696	25,878	106.16%	27,278	-	27,278	Government/ Agency
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.171	0.000	1.640	0.000	17,374	17,502	106.16%	18,443	-	18,443	Government/ Agency
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.199	0.000	1.640	0.000	65,813	66,346	106.16%	69,864	-	69,864	Government/ Agency
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.214	0.000	1.528	0.000	38,024	38,316	106.16%	40,367	-	40,367	Government/ Agency

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FRS417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.045	0.000	1.595	0.000	19,093	19,243	106.16%	20,268	-	20,268	Government/ Agency
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.911	0.000	0.965	0.000	319,107	323,415	103.90%	331,553	-	331,553	Government/ Agency
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.575	0.000	2.049	0.000	348,914	352,230	106.82%	372,707	-	372,707	Government/ Agency
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.051	0.000	1.612	0.000	12,401	12,486	106.38%	13,192	-	13,192	Government/ Agency
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	1.667	0.000	2.083	0.000	98,206	99,164	107.13%	105,210	-	105,210	Government/ Agency
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.347	0.000	1.856	0.000	224,293	226,391	106.82%	239,587	-	239,587	Government/ Agency
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.533	0.000	1.965	0.000	205,481	207,454	107.13%	220,135	-	220,135	Government/ Agency
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	1.191	0.001	1.668	0.001	2,898,842	2,920,194	106.38%	3,083,833	-	3,083,833	Government/ Agency
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.456	0.000	1.920	0.000	131,118	132,434	106.82%	140,059	-	140,059	Government/ Agency
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	1.447	0.000	2.203	0.000	662,793	670,368	107.10%	709,853	-	709,853	Government/ Agency
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.910	0.000	0.965	0.000	73,591	74,528	103.90%	76,461	-	76,461	Government/ Agency
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.054	0.000	1.578	0.000	189,284	191,204	106.16%	200,935	-	200,935	Government/ Agency
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.159	0.000	1.519	0.000	1,355,871	1,373,773	106.06%	1,438,058	-	1,438,058	Government/ Agency
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.254	0.000	1.467	0.000	376,507	376,905	106.05%	399,268	-	399,268	Government/ Agency
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.216	0.000	1.400	0.000	721	721	106.05%	764	-	764	Government/ Agency
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.376	0.000	1.556	0.000	15,769	15,791	106.05%	16,722	-	16,722	Government/ Agency
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.371	0.000	1.535	0.000	9,370	9,379	106.05%	9,937	-	9,937	Government/ Agency
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.328	0.000	1.505	0.000	33,099	33,134	106.05%	35,100	-	35,100	Government/ Agency
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.166	0.000	1.366	0.000	24,571	24,592	106.05%	26,057	-	26,057	Government/ Agency
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.292	0.000	1.465	0.000	18,227	18,244	106.05%	19,328	-	19,328	Government/ Agency
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.423	0.000	1.584	0.000	536	536	106.05%	568	-	568	Government/ Agency
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	1.198	0.000	1.340	0.000	1,903	1,904	106.05%	2,018	-	2,018	Government/ Agency
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.368	0.000	1.610	0.000	10,170	10,177	106.05%	10,785	-	10,785	Government/ Agency
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.274	0.000	1.458	0.000	571,362	571,984	106.05%	605,903	-	605,903	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.363	0.000	1.498	0.000	636,391	637,718	105.34%	670,383	-	670,383	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.418	0.000	1.545	0.000	561,408	563,126	105.54%	592,528	-	592,528	Government/ Agency
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.225	0.000	1.375	0.000	409,452	410,739	105.04%	430,079	-	430,079	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.251	0.000	1.368	0.000	8,392	8,407	104.94%	8,806	-	8,806	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.403	0.000	1.525	0.000	238,726	239,290	105.54%	251,949	-	251,949	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.395	0.000	1.519	0.000	3,823	3,832	105.54%	4,035	-	4,035	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.433	0.000	1.560	0.000	128,666	128,752	105.54%	135,795	-	135,795	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	1.162	0.000	1.253	0.000	131,848	132,284	104.41%	137,658	-	137,658	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.512	0.000	1.879	0.000	150,706	152,227	106.36%	160,284	-	160,284	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	1.139	0.000	1.293	0.000	48,028	48,313	106.05%	50,932	-	50,932	Government/ Agency
FSF906	31416BQM3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.206	0.000	0.209	0.000	1	1	100.36%	1	-	1	Government/ Agency
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.446	0.000	1.670	0.000	11,722	11,835	106.05%	12,431	-	12,431	Government/ Agency
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.506	0.000	1.790	0.000	5,909	5,970	106.14%	6,272	-	6,272	Government/ Agency
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.617	0.002	3.131	0.003	5,669,297	5,793,230	106.46%	6,035,751	-	6,035,751	Government/ Agency
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.431	0.000	1.431	0.000	20,652	20,652	109.55%	22,624	-	22,624	Government/ Agency
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	0.769	0.000	0.769	0.000	7,169	7,169	105.06%	7,531	-	7,531	Government/ Agency
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	0.769	0.000	0.769	0.000	7,313	7,313	105.05%	7,683	-	7,683	Government/ Agency
FRS057	31356NL85	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	3/1/2025	1.590	0.000	1.589	0.000	22,347	22,347	110.68%	24,734	-	24,734	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	2.491	0.000	2.501	0.000	1,050	1,050	113.68%	1,193	-	1,193	Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	2.498	0.000	2.512	0.000	570	570	112.53%	642	-	642	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.905	0.000	2.906	0.000	15,186	14,830	115.99%	17,614	-	17,614	Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	2.826	0.000	2.829	0.000	2,488	2,488	115.57%	2,875	-	2,875	Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.713	0.000	2.712	0.000	1,415	1,415	115.33%	1,633	-	1,633	Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	2.980	0.000	2.981	0.000	3,583	3,500	116.31%	4,168	-	4,168	Government/ Agency
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	3.151	0.000	3.152	0.000	13,390	12,542	117.29%	15,705	-	15,705	Government/ Agency
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	2.357	0.000	2.354	0.000	5,370	5,184	113.80%	6,111	-	6,111	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.848	0.000	2.842	0.000	560	560	116.34%	651	-	651	Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	2.454	0.000	2.448	0.000	16,049	15,882	114.73%	18,413	-	18,413	Government/ Agency
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	3.159	0.000	3.155	0.000	635	635	117.26%	744	-	744	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	3.155	0.000	3.151	0.000	636	636	117.43%	747	-	747	Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.571	0.000	2.568	0.000	283	283	114.74%	325	-	325	Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	3.145	0.000	3.150	0.000	12,037	12,039	115.84%	13,944	-	13,944	Government/ Agency
FRS208	31292HVV5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.186	0.000	3.370	0.000	25	133	115.31%	29	-	29	Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	3.201	0.000	3.249	0.000	5,699	5,743	117.75%	6,710	-	6,710	Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	3.100	0.000	3.140	0.000	8,418	8,488	117.03%	9,852	-	9,852	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.311	0.000	3.392	0.000	131,732	132,914	118.13%	155,618	-	155,618	Government/ Agency
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.383	0.000	3.537	0.000	332,245	335,425	117.42%	390,132	-	390,132	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.498	0.000	3.625	0.000	4,758	4,795	118.18%	5,623	-	5,623	Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.527	0.000	3.673	0.000	636,971	642,666	118.24%	753,166	-	753,166	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.443	0.000	3.531	0.000	153,521	154,870	118.51%	181,939	-	181,939	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.470	0.000	3.546	0.000	107,314	108,395	118.66%	127,337	-	127,337	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.194	0.000	3.325	0.000	54,189	54,724	118.63%	64,285	-	64,285	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.299	0.000	3.446	0.000	20,002	20,179	118.45%	23,693	-	23,693	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.840	0.000	2.983	0.000	116,622	117,026	114.41%	133,423	-	133,423	Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.456	0.000	3.533	0.000	47,847	48,265	118.60%	56,746	-	56,746	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.556	0.000	3.612	0.000	33,454	33,791	118.89%	39,774	-	39,774	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.363	0.000	3.476	0.000	135,159	135,908	116.54%	157,512	-	157,512	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	3.260	0.000	3.347	0.000	292,133	295,079	117.35%	342,829	-	342,829	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.359	0.000	3.517	0.000	353,178	354,941	116.53%	411,546	-	411,546	Government/ Agency
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.132	0.000	3.276	0.000	169,341	170,188	115.48%	195,550	-	195,550	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.420	0.000	3.572	0.000	202,940	203,948	117.10%	237,643	-	237,643	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.653	0.000	2.799	0.000	263,889	265,210	113.83%	300,375	-	300,375	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.429	0.000	3.515	0.000	255,816	257,796	118.23%	302,455	-	302,455	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.332	0.000	3.429	0.000	271,133	273,218	117.76%	319,275	-	319,275	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.561	0.000	3.663	0.000	294,691	297,152	118.95%	350,533	-	350,533	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.561	0.000	3.682	0.000	425,970	429,522	118.67%	505,495	-	505,495	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.270	0.000	3.593	0.000	129,746	129,671	115.15%	149,396	-	149,396	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.547	0.000	3.625	0.000	86,590	87,211	119.06%	103,092	-	103,092	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.537	0.000	3.591	0.000	134,548	135,630	119.81%	161,201	-	161,201	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.364	0.000	3.404	0.000	48,464	48,889	118.62%	57,486	-	57,486	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.025	0.000	3.527	0.000	47,840	46,813	115.09%	55,060	-	55,060	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	3.358	0.000	3.535	0.000	3,788	3,719	117.29%	4,443	-	4,443	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.412	0.000	3.607	0.000	369,906	366,504	117.49%	434,609	-	434,609	Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.482	0.000	3.668	0.000	216,033	214,026	116.91%	252,571	-	252,571	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.620	0.000	3.846	0.000	69,776	68,553	115.50%	80,591	-	80,591	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	3.717	0.000	3.758	0.000	77,323	77,761	120.32%	93,033	-	93,033	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.525	0.000	3.802	0.000	333,387	327,484	115.12%	383,808	-	383,808	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.448	0.000	3.739	0.000	72,028	70,764	115.28%	83,031	-	83,031	Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.662	0.000	3.825	0.000	40,208	40,039	117.52%	47,254	-	47,254	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.765	0.000	3.826	0.000	133,886	132,694	117.43%	157,225	-	157,225	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.760	0.000	3.936	0.000	65,487	64,887	117.22%	76,765	-	76,765	Government/ Agency
FRS334	3128KLN37	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.202	0.000	3.398	0.000	75,858	75,161	117.51%	89,144	-	89,144	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.652	0.000	3.898	0.000	75,609	73,323	115.60%	87,402	-	87,402	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.358	0.000	3.794	0.000	293,208	284,425	115.61%	338,989	-	338,989	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.658	0.000	3.930	0.000	134,368	130,286	115.74%	155,518	-	155,518	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	3.402	0.000	3.764	0.000	91,917	89,163	115.48%	106,149	-	106,149	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	4.270	0.000	4.255	0.000	264,095	266,102	120.62%	318,547	-	318,547	Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.833	0.000	4.007	0.000	127,855	127,219	117.56%	150,303	-	150,303	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.842	0.000	3.949	0.000	277,086	278,615	119.62%	331,462	-	331,462	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.880	0.000	4.003	0.000	10,106	10,147	120.16%	12,142	-	12,142	Government/ Agency
FRS358	3128LDFN7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	3.654	0.000	3.907	0.000	170,461	167,505	117.72%	200,674	-	200,674	Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.319	0.000	3.717	0.000	25,961	25,746	115.19%	29,905	-	29,905	Government/ Agency

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FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	3.614	0.000	4.049	0.000	415,487	417,178	115.41%	479,515	-	479,515	Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	1.953	0.000	3.424	0.000	167,443	167,744	110.72%	185,397	-	185,397	Government/ Agency
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.535	0.000	3.592	0.000	4,249	4,393	120.52%	5,120	-	5,120	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.268	0.000	3.726	0.000	13,617	13,621	112.05%	15,258	-	15,258	Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.524	0.000	3.950	0.000	355,722	355,935	112.05%	398,591	-	398,591	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	3.317	0.001	3.965	0.001	1,051,508	1,063,118	115.31%	1,212,447	-	1,212,447	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	1.765	0.000	3.277	0.000	392,496	396,753	110.69%	434,469	-	434,469	Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	2.041	0.000	3.471	0.000	152,261	153,913	111.19%	169,302	-	169,302	Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.197	0.001	3.808	0.001	1,218,414	1,233,095	112.05%	1,365,248	-	1,365,248	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.489	0.000	3.717	0.000	116,105	119,285	114.53%	132,976	-	132,976	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	2.232	0.001	3.902	0.002	2,829,072	2,847,285	108.82%	3,078,592	-	3,078,592	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	1.954	0.000	3.596	0.000	22,626	23,118	110.92%	25,097	-	25,097	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.166	0.001	3.796	0.002	3,721,412	3,763,877	108.82%	4,049,635	-	4,049,635	Government/ Agency
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	1.964	0.001	3.590	0.001	1,840,588	1,861,255	108.82%	2,002,925	-	2,002,925	Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	2.566	0.002	4.191	0.003	4,459,451	4,513,780	106.90%	4,767,369	-	4,767,369	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.502	0.003	4.242	0.004	6,696,806	6,763,248	106.87%	7,157,117	-	7,157,117	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	2.546	0.000	4.215	0.000	541,488	550,749	106.87%	578,708	-	578,708	Government/ Agency
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	2.519	0.001	4.270	0.002	3,514,731	3,611,990	106.87%	3,756,319	-	3,756,319	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	2.505	0.002	4.440	0.004	5,574,449	5,725,863	106.87%	5,957,614	-	5,957,614	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	2.919	0.002	4.544	0.002	3,322,419	3,413,962	106.87%	3,550,789	-	3,550,789	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	2.802	0.002	4.759	0.004	5,114,649	5,245,651	108.26%	5,536,935	-	5,536,935	Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	1.390	0.001	3.322	0.002	3,432,196	3,552,946	108.54%	3,725,258	-	3,725,258	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.157	0.002	3.837	0.004	5,725,279	5,891,014	108.82%	6,230,240	-	6,230,240	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.047	0.002	3.663	0.003	5,015,553	5,195,690	108.82%	5,457,917	-	5,457,917	Government/ Agency
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	2.088	0.001	3.799	0.002	4,075,063	4,187,570	108.60%	4,425,563	-	4,425,563	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.292	0.001	3.861	0.001	1,982,172	2,054,997	112.45%	2,229,002	-	2,229,002	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	1.326	0.000	2.999	0.000	771,496	801,183	111.80%	862,542	-	862,542	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.744	0.001	4.259	0.001	881,959	916,313	112.30%	990,451	-	990,451	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	3.562	0.000	3.905	0.000	475,842	493,172	111.98%	532,830	-	532,830	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	3.301	0.000	3.575	0.000	357,034	369,571	111.35%	397,575	-	397,575	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	3.208	0.001	3.923	0.001	1,738,528	1,818,045	112.05%	1,948,043	-	1,948,043	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	3.254	0.001	3.922	0.001	2,213,266	2,311,423	112.05%	2,479,992	-	2,479,992	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	1.895	0.000	3.086	0.001	1,576,663	1,645,857	112.27%	1,770,160	-	1,770,160	Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.410	0.000	3.780	0.001	821,787	858,142	111.75%	918,319	-	918,319	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	1.329	0.000	3.119	0.000	385,328	403,137	111.80%	430,802	-	430,802	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	3.218	0.000	3.959	0.000	351,349	367,316	111.93%	393,252	-	393,252	Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	1.272	0.000	3.031	0.000	883,963	924,505	111.93%	989,387	-	989,387	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	3.568	0.002	4.143	0.002	3,233,137	3,394,755	110.68%	3,578,315	-	3,578,315	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	1.766	0.000	3.180	0.000	721,374	753,274	112.05%	808,309	-	808,309	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	1.927	0.000	3.090	0.000	300,643	314,239	111.93%	336,498	-	336,498	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	3.631	0.001	4.122	0.001	1,125,953	1,180,737	110.96%	1,249,330	-	1,249,330	Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	2.542	0.001	4.441	0.002	2,476,379	2,430,795	106.72%	2,642,726	-	2,642,726	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.395	0.001	3.715	0.001	1,878,762	1,904,250	108.10%	2,030,962	-	2,030,962	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.541	0.001	3.901	0.001	1,301,686	1,319,370	108.10%	1,407,137	-	1,407,137	Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.334	0.000	3.713	0.001	876,555	888,439	108.10%	947,566	-	947,566	Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.851	0.000	3.884	0.000	337,579	342,215	108.13%	365,032	-	365,032	Government/ Agency
FRS484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.864	0.001	3.322	0.002	4,547,087	4,753,611	109.29%	4,969,705	-	4,969,705	Government/ Agency
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.136	0.000	3.433	0.000	613,143	643,873	109.29%	670,130	-	670,130	Government/ Agency
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	2.261	0.001	3.302	0.001	1,697,102	1,782,377	109.03%	1,850,274	-	1,850,274	Government/ Agency
FRS488	3128MJVW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	1.860	0.000	3.309	0.001	991,670	1,042,099	109.29%	1,083,839	-	1,083,839	Government/ Agency
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	2.054	0.001	3.429	0.001	1,602,616	1,682,186	109.86%	1,760,582	-	1,760,582	Government/ Agency
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	1.842	0.000	3.415	0.001	1,134,311	1,191,701	109.29%	1,239,736	-	1,239,736	Government/ Agency
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	1.812	0.001	3.262	0.001	2,009,930	2,111,141	109.45%	2,199,878	-	2,199,878	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	1.805	0.001	3.220	0.002	3,868,926	4,072,481	109.26%	4,227,305	-	4,227,305	Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.995	0.000	3.342	0.001	1,121,766	1,178,107	109.29%	1,226,026	-	1,226,026	Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	2.166	0.001	3.727	0.002	4,084,478	4,216,329	108.04%	4,412,813	-	4,412,813	Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	2.120	0.002	3.730	0.003	5,481,821	5,649,567	108.04%	5,922,482	-	5,922,482	Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	1.425	0.000	3.136	0.001	1,422,555	1,493,653	109.45%	1,556,993	-	1,556,993	Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	1.480	0.001	3.307	0.002	3,790,704	3,981,142	109.29%	4,143,021	-	4,143,021	Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	1.994	0.000	3.434	0.001	981,675	1,031,455	109.26%	1,072,607	-	1,072,607	Government/ Agency
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.984	0.001	3.733	0.002	2,926,982	2,993,913	107.26%	3,139,403	-	3,139,403	Government/ Agency
FRS500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.061	0.001	3.674	0.002	3,150,792	3,202,037	107.51%	3,387,333	-	3,387,333	Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	3.832	0.000	4.271	0.000	329,113	349,845	110.33%	363,106	-	363,106	Government/ Agency
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.336	0.002	3.682	0.002	4,180,548	4,273,560	108.10%	4,519,219	-	4,519,219	Government/ Agency
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	3.590	0.001	4.002	0.001	1,291,830	1,373,012	110.33%	1,425,258	-	1,425,258	Government/ Agency
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	1.153	0.000	2.808	0.000	293,386	310,741	111.80%	328,009	-	328,009	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	3.797	0.000	4.130	0.000	330,387	351,253	109.29%	361,068	-	361,068	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	2.048	0.002	3.660	0.004	6,583,079	6,762,427	107.32%	7,064,951	-	7,064,951	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	1.563	0.002	4.393	0.005	7,084,719	7,172,945	106.09%	7,515,925	-	7,515,925	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	1.972	0.001	4.558	0.001	1,597,943	1,617,751	106.21%	1,697,197	-	1,697,197	Government/ Agency
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	2.463	0.001	4.911	0.002	2,143,833	2,169,485	106.24%	2,277,665	-	2,277,665	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	2.093	0.000	3.899	0.001	1,280,743	1,313,019	105.81%	1,355,168	-	1,355,168	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	2.314	0.000	3.819	0.001	1,230,449	1,261,557	105.90%	1,303,106	-	1,303,106	Government/ Agency
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	1.816	0.001	3.665	0.001	2,193,346	2,248,971	105.56%	2,315,321	-	2,315,321	Government/ Agency
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	2.184	0.001	3.792	0.002	3,209,945	3,291,228	105.78%	3,395,475	-	3,395,475	Government/ Agency
FRS515	3132WQG26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	1.613	0.001	3.531	0.003	4,531,396	4,646,938	105.56%	4,783,392	-	4,783,392	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	2.117	0.003	3.658	0.006	9,757,899	9,960,447	107.32%	10,472,162	-	10,472,162	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	1.600	0.001	3.560	0.001	2,602,488	2,663,284	107.13%	2,788,107	-	2,788,107	Government/ Agency
FRS519	3132WGF00	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	1.773	0.001	3.101	0.001	2,578,137	2,639,401	107.10%	2,761,213	-	2,761,213	Government/ Agency
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	1.793	0.003	3.435	0.007	11,900,006	12,177,565	107.13%	12,748,757	-	12,748,757	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.955	0.001	2.985	0.001	1,661,170	1,717,010	108.73%	1,806,154	-	1,806,154	Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	1.749	0.000	3.488	0.001	1,385,269	1,432,730	109.26%	1,513,586	-	1,513,586	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	1.916	0.001	3.543	0.002	3,893,903	3,975,542	107.13%	4,171,630	-	4,171,630	Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	2.084	0.000	3.435	0.001	1,165,789	1,190,430	107.13%	1,248,938	-	1,248,938	Government/ Agency
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	0.708	0.000	3.243	0.000	737,706	752,966	107.04%	789,630	-	789,630	Government/ Agency
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	1.976	0.000	3.550	0.000	843,319	871,239	109.26%	921,436	-	921,436	Government/ Agency
FRS529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.750	0.000	3.099	0.000	959,088	991,099	108.98%	1,045,193	-	1,045,193	Government/ Agency
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.330	0.001	3.267	0.001	1,537,178	1,588,649	108.83%	1,672,841	-	1,672,841	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.781	0.001	3.214	0.001	2,853,072	2,948,440	108.98%	3,109,217	-	3,109,217	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	2.023	0.001	3.275	0.001	1,812,006	1,874,947	108.63%	1,968,456	-	1,968,456	Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	2.523	0.000	3.381	0.001	969,762	1,003,442	108.83%	1,055,348	-	1,055,348	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	2.200	0.000	3.251	0.001	1,364,856	1,412,304	108.63%	1,482,698	-	1,482,698	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	2.078	0.001	3.492	0.001	2,244,572	2,322,362	108.79%	2,441,878	-	2,441,878	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	1.849	0.002	3.359	0.004	7,421,155	7,722,271	109.45%	8,122,491	-	8,122,491	Government/ Agency
FRS537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	1.891	0.003	3.308	0.005	9,428,926	9,789,403	109.20%	10,296,434	-	10,296,434	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	2.051	0.001	3.301	0.001	1,555,140	1,608,753	108.98%	1,694,758	-	1,694,758	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	1.675	0.001	3.236	0.001	2,237,929	2,315,506	108.57%	2,429,755	-	2,429,755	Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.365	0.000	3.283	0.001	2,252,841	2,330,920	108.38%	2,441,721	-	2,441,721	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.351	0.001	3.138	0.002	3,878,036	4,012,253	108.48%	4,206,962	-	4,206,962	Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.095	0.000	2.995	0.000	972,515	1,006,271	108.48%	1,055,002	-	1,055,002	Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	1.848	0.004	3.167	0.007	13,671,949	14,232,039	109.20%	14,929,837	-	14,929,837	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.983	0.000	3.289	0.000	9,698	10,115	108.79%	10,551	-	10,551	Government/ Agency
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.918	0.000	3.233	0.000	13,644	14,233	108.63%	14,822	-	14,822	Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	1.554	0.000	2.995	0.000	155,808	162,586	107.45%	167,411	-	167,411	Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.761	0.000	3.313	0.000	274,741	286,544	109.01%	299,504	-	299,504	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	1.380	0.002	2.953	0.004	9,220,393	9,621,179	107.11%	9,875,879	-	9,875,879	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.462	0.000	0.462	0.000	57	57	102.58%	59	-	59	Government/ Agency
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.465	0.000	1.465	0.000	140	140	109.02%	153	-	153	Government/ Agency
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.435	0.000	2.429	0.000	9,000	8,883	114.07%	10,266	-	10,266	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.335	0.000	2.338	0.000	21,535	21,535	112.72%	24,275	-	24,275	Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	2.574	0.000	2.583	0.000	1,110	1,110	113.76%	1,263	-	1,263	Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	2.526	0.000	2.531	0.000	805	805	113.77%	916	-	916	Government/ Agency
FSF187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.750	0.000	2.761	0.000	14,126	14,127	113.50%	16,032	-	16,032	Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.636	0.000	2.676	0.000	48,788	48,807	113.79%	55,516	-	55,516	Government/ Agency
FSF191	31380FPS4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.389	0.000	0.383	0.000	2,295	2,295	101.38%	2,327	-	2,327	Government/ Agency
FSF199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	2.523	0.000	2.553	0.000	26,974	26,775	110.41%	29,783	-	29,783	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	2.541	0.000	2.577	0.000	38,164	37,895	110.49%	42,166	-	42,166	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	2.339	0.000	2.376	0.000	25,650	25,420	109.70%	28,138	-	28,138	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.364	0.000	1.364	0.000	13,616	13,639	107.96%	14,700	-	14,700	Government/ Agency
FSF217	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	1.934	0.000	1.934	0.000	50,698	50,823	110.73%	56,138	-	56,138	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	0.840	0.000	0.840	0.000	15,728	15,728	104.61%	16,452	-	16,452	Government/ Agency
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.911	0.000	2.898	0.000	7,151	6,826	117.08%	8,372	-	8,372	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	3.050	0.000	3.049	0.000	6,676	6,439	116.37%	7,769	-	7,769	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.133	0.000	3.138	0.000	201	201	116.51%	234	-	234	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	3.087	0.000	3.075	0.000	180	180	117.27%	212	-	212	Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.155	0.000	3.132	0.000	886	886	118.66%	1,051	-	1,051	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.356	0.000	3.358	0.000	54,795	54,874	118.05%	64,686	-	64,686	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	2.999	0.000	3.004	0.000	114,050	114,228	116.35%	132,694	-	132,694	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	1.786	0.000	1.786	0.000	30,940	31,290	110.18%	34,091	-	34,091	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	3.236	0.000	3.219	0.000	26,074	26,121	118.62%	30,928	-	30,928	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	3.590	0.000	3.596	0.000	21,325	21,354	118.69%	25,312	-	25,312	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	3.119	0.000	3.154	0.000	13,578	13,551	116.49%	15,817	-	15,817	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	3.352	0.000	3.331	0.000	64,019	64,158	119.08%	76,234	-	76,234	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	3.401	0.000	3.403	0.000	348	348	117.90%	411	-	411	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	3.252	0.000	3.254	0.000	9,051	9,060	117.40%	10,626	-	10,626	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.336	0.000	1.336	0.000	2,668	2,668	107.32%	2,863	-	2,863	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.436	0.000	3.434	0.000	75,115	75,390	118.52%	89,027	-	89,027	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.428	0.000	3.407	0.000	54,145	54,188	119.65%	64,787	-	64,787	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	3.372	0.000	3.367	0.000	22,028	22,224	118.27%	26,054	-	26,054	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	3.299	0.000	3.346	0.000	1,762	1,774	117.20%	2,065	-	2,065	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.435	0.000	2.429	0.000	28,316	28,316	112.03%	31,724	-	31,724	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.258	0.000	3.298	0.000	244,543	246,182	111.85%	273,511	-	273,511	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.482	0.000	3.550	0.000	136,656	136,694	116.51%	159,213	-	159,213	Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.262	0.000	3.454	0.000	89,120	89,497	115.45%	102,892	-	102,892	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	3.309	0.000	3.529	0.000	70,532	70,825	116.07%	81,865	-	81,865	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.478	0.000	3.554	0.000	163,018	163,963	118.56%	193,275	-	193,275	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.269	0.000	3.415	0.000	59,449	59,364	115.18%	68,473	-	68,473	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.269	0.000	3.491	0.000	327,943	325,935	113.58%	372,470	-	372,470	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.220	0.000	3.317	0.000	129,832	130,294	114.99%	149,290	-	149,290	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.583	0.000	3.691	0.000	160,412	160,990	116.91%	187,531	-	187,531	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.455	0.000	3.592	0.000	82,344	82,615	116.18%	95,666	-	95,666	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.401	0.000	3.531	0.000	94,810	95,106	116.34%	110,305	-	110,305	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.393	0.000	3.504	0.000	287,031	287,706	115.77%	332,303	-	332,303	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.608	0.000	3.706	0.000	114,042	114,307	116.97%	133,397	-	133,397	Government/ Agency
FSF580	31405QNX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.004	0.000	3.096	0.000	158,266	159,839	116.11%	183,767	-	183,767	Government/ Agency
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.279	0.000	3.413	0.000	227,868	229,983	118.74%	270,570	-	270,570	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.643	0.000	3.750	0.000	104,026	104,361	116.47%	121,164	-	121,164	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	3.289	0.000	3.356	0.000	60,029	60,549	116.71%	70,059	-	70,059	Government/ Agency
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.729	0.000	3.784	0.000	127,446	128,280	119.02%	151,690	-	151,690	Government/ Agency

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FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	3.511	0.000	3.581	0.000	10,210	10,280	117.96%	12,043	-	12,043	Government/ Agency
FSF643	31406NKE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2035	3.740	0.000	3.802	0.000	107,827	108,113	116.64%	125,772	-	125,772	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.563	0.000	3.809	0.000	100,081	100,076	115.23%	115,318	-	115,318	Government/ Agency
FSF645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.703	0.000	3.869	0.000	179,112	179,037	115.03%	206,030	-	206,030	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.519	0.000	3.782	0.000	308,991	309,412	116.64%	360,411	-	360,411	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	3.566	0.000	3.676	0.000	112,033	112,129	116.66%	130,694	-	130,694	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.457	0.000	3.683	0.000	64,806	65,145	118.70%	76,925	-	76,925	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.680	0.000	3.744	0.000	77,610	78,026	119.00%	92,358	-	92,358	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.563	0.000	3.719	0.000	69,704	69,794	116.77%	81,392	-	81,392	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.817	0.000	3.938	0.000	83,854	84,379	118.80%	99,621	-	99,621	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.550	0.000	3.624	0.000	33,225	33,221	118.20%	39,272	-	39,272	Government/ Agency
FSF677	31407VN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	3.373	0.000	3.491	0.000	238,097	238,174	119.22%	283,866	-	283,866	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.778	0.000	3.866	0.000	415,862	415,947	118.87%	494,321	-	494,321	Government/ Agency
FSF681	31408BXD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	3.682	0.000	3.749	0.000	159,630	159,819	119.52%	190,788	-	190,788	Government/ Agency
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.749	0.000	3.808	0.000	136,848	137,118	119.52%	163,560	-	163,560	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.600	0.000	3.833	0.000	48,659	48,323	116.45%	56,663	-	56,663	Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	3.712	0.000	3.860	0.000	39,104	38,823	117.01%	45,757	-	45,757	Government/ Agency
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.348	0.000	3.515	0.000	34,972	34,731	116.50%	40,741	-	40,741	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	3.674	0.000	3.853	0.000	289,432	289,551	118.88%	344,089	-	344,089	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.487	0.000	3.550	0.000	203,295	203,392	118.07%	240,035	-	240,035	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.570	0.000	3.659	0.000	138,701	136,741	117.12%	162,442	-	162,442	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.689	0.000	3.808	0.000	305,470	301,185	117.16%	357,904	-	357,904	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	3.630	0.000	3.790	0.000	104,306	102,754	116.57%	121,594	-	121,594	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	3.921	0.000	3.956	0.000	60,399	60,511	120.12%	72,553	-	72,553	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	3.836	0.000	3.944	0.000	35,686	35,735	118.81%	42,400	-	42,400	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.817	0.000	4.072	0.000	106,305	104,606	115.67%	122,967	-	122,967	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.899	0.000	4.027	0.000	206,934	207,181	119.89%	248,102	-	248,102	Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.749	0.000	4.059	0.000	66,253	65,021	115.48%	76,510	-	76,510	Government/ Agency
FSF754	31411WV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	3.741	0.000	3.868	0.000	809	813	117.08%	947	-	947	Government/ Agency
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.796	0.000	4.001	0.000	547	550	117.32%	642	-	642	Government/ Agency
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.689	0.000	4.000	0.000	15,359	15,435	117.28%	18,012	-	18,012	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.897	0.000	3.993	0.000	222	223	117.43%	260	-	260	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.679	0.000	3.754	0.000	7,660	7,697	116.50%	8,924	-	8,924	Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.923	0.000	4.088	0.000	7,277	7,314	117.37%	8,541	-	8,541	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.760	0.000	3.984	0.000	13,526	13,593	117.46%	15,887	-	15,887	Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.856	0.000	4.060	0.000	11,726	11,786	117.25%	13,749	-	13,749	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.991	0.000	4.174	0.000	140,533	141,265	117.37%	164,945	-	164,945	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	4.069	0.000	4.209	0.000	86,011	86,046	117.58%	101,128	-	101,128	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.766	0.000	4.078	0.000	39,672	39,212	115.11%	45,667	-	45,667	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.348	0.000	3.949	0.000	26,395	26,494	112.07%	29,579	-	29,579	Government/ Agency
FSF791	31414TE56	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2038	3.391	0.000	3.644	0.000	292,421	297,832	117.75%	344,313	-	344,313	Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.678	0.000	3.742	0.000	144,415	147,115	116.76%	168,618	-	168,618	Government/ Agency
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	3.857	0.000	3.954	0.000	5,555	5,654	117.55%	6,529	-	6,529	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.854	0.000	4.011	0.000	43,499	44,561	119.99%	52,195	-	52,195	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	3.824	0.000	3.879	0.000	248,269	256,236	119.43%	296,520	-	296,520	Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	3.812	0.000	4.213	0.000	92,616	92,817	112.36%	104,067	-	104,067	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.652	0.000	4.140	0.000	590,819	592,110	112.06%	662,067	-	662,067	Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.752	0.001	4.270	0.001	1,302,538	1,307,603	112.38%	1,463,782	-	1,463,782	Government/ Agency
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	2.453	0.001	3.487	0.001	2,002,197	2,008,884	111.93%	2,241,117	-	2,241,117	Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	3.896	0.000	4.349	0.000	522,276	532,138	115.31%	602,213	-	602,213	Government/ Agency
FSF816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.778	0.000	4.121	0.000	41,969	42,748	115.09%	48,301	-	48,301	Government/ Agency
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.390	0.000	4.038	0.000	102,030	104,001	115.31%	117,646	-	117,646	Government/ Agency
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	3.617	0.000	4.009	0.000	248,930	252,442	112.15%	279,171	-	279,171	Government/ Agency

AFL-CIO Housing Investment Trust
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.346	0.001	4.035	0.001	1,373,022	1,400,527	112.02%	1,538,052	-	1,538,052	Government/ Agency
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.754	0.001	4.220	0.001	1,633,497	1,697,100	115.31%	1,883,514	-	1,883,514	Government/ Agency
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.510	0.000	4.049	0.000	207,689	211,859	112.02%	232,652	-	232,652	Government/ Agency
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	2.361	0.000	3.612	0.000	195	199	110.74%	216	-	216	Government/ Agency
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	1.988	0.000	3.422	0.000	266,898	270,695	110.94%	296,083	-	296,083	Government/ Agency
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	2.661	0.001	3.954	0.001	2,011,464	2,041,084	110.88%	2,230,254	-	2,230,254	Government/ Agency
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	2.068	0.001	3.681	0.001	1,924,778	1,953,161	110.87%	2,134,087	-	2,134,087	Government/ Agency
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	3.461	0.000	4.038	0.000	248,462	252,337	112.02%	278,326	-	278,326	Government/ Agency
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	2.729	0.002	3.969	0.002	3,734,261	3,724,926	110.89%	4,141,045	-	4,141,045	Government/ Agency
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	3.403	0.000	4.025	0.000	276,687	280,995	112.02%	309,944	-	309,944	Government/ Agency
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	3.592	0.000	4.093	0.000	167,777	170,356	112.38%	188,544	-	188,544	Government/ Agency
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.571	0.000	4.036	0.000	220,580	224,062	112.02%	247,093	-	247,093	Government/ Agency
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	3.583	0.001	4.162	0.001	1,709,781	1,759,640	115.27%	1,970,940	-	1,970,940	Government/ Agency
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.643	0.000	4.221	0.000	681,313	700,136	115.21%	784,954	-	784,954	Government/ Agency
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	3.970	0.001	4.445	0.001	1,297,530	1,331,481	115.21%	1,494,909	-	1,494,909	Government/ Agency
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	3.567	0.001	4.199	0.001	1,254,011	1,291,396	115.21%	1,444,769	-	1,444,769	Government/ Agency
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	2.391	0.000	3.718	0.000	177,016	177,786	110.89%	196,299	-	196,299	Government/ Agency
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.676	0.000	4.178	0.001	1,117,402	1,133,297	108.79%	1,215,673	-	1,215,673	Government/ Agency
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.613	0.000	4.087	0.001	1,175,593	1,192,317	108.79%	1,278,980	-	1,278,980	Government/ Agency
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.218	0.000	3.952	0.000	244,338	247,888	108.79%	265,827	-	265,827	Government/ Agency
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	2.507	0.000	4.053	0.001	792,301	803,667	108.79%	861,980	-	861,980	Government/ Agency
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.559	0.000	4.143	0.001	1,121,826	1,141,095	108.58%	1,218,031	-	1,218,031	Government/ Agency
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	2.583	0.000	4.339	0.000	102,439	104,234	106.88%	109,489	-	109,489	Government/ Agency
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	2.614	0.000	4.292	0.000	461,098	468,499	106.88%	492,827	-	492,827	Government/ Agency
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.509	0.001	4.003	0.002	3,040,013	3,125,529	108.58%	3,300,717	-	3,300,717	Government/ Agency
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.426	0.000	4.357	0.001	901,112	922,323	106.85%	962,839	-	962,839	Government/ Agency
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.538	0.000	4.277	0.000	598,865	612,939	106.88%	640,074	-	640,074	Government/ Agency
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	2.785	0.000	4.275	0.000	568,279	581,547	106.88%	607,384	-	607,384	Government/ Agency
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.667	0.000	4.262	0.001	812,405	831,421	106.88%	868,309	-	868,309	Government/ Agency
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.894	0.000	4.262	0.000	633,136	648,124	106.88%	676,704	-	676,704	Government/ Agency
FSF870	3138LWV73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.590	0.000	4.050	0.000	515,636	527,762	106.88%	551,118	-	551,118	Government/ Agency
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.528	0.000	4.374	0.001	771,894	790,032	106.85%	824,769	-	824,769	Government/ Agency
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	2.716	0.000	4.305	0.000	533,161	545,590	106.88%	569,850	-	569,850	Government/ Agency
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	2.686	0.000	4.286	0.000	279,952	286,527	106.88%	299,216	-	299,216	Government/ Agency
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	2.617	0.000	4.679	0.001	939,424	962,002	106.85%	1,003,775	-	1,003,775	Government/ Agency
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.024	0.001	4.154	0.003	4,403,590	4,547,797	108.51%	4,778,479	-	4,778,479	Government/ Agency
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	2.223	0.000	3.939	0.000	184,073	190,240	108.51%	199,744	-	199,744	Government/ Agency
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	2.121	0.002	4.045	0.003	5,268,147	5,425,477	108.58%	5,719,931	-	5,719,931	Government/ Agency
FSF884	3138LWV00	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	2.393	0.000	4.012	0.000	55,132	57,280	108.58%	59,860	-	59,860	Government/ Agency
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.549	0.000	4.039	0.000	50,090	52,018	108.58%	54,386	-	54,386	Government/ Agency
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.313	0.000	4.074	0.000	92,927	96,536	108.51%	100,838	-	100,838	Government/ Agency
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.208	0.000	4.170	0.000	410,014	424,592	108.51%	444,920	-	444,920	Government/ Agency
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	1.823	0.001	3.340	0.002	4,355,705	4,553,436	111.77%	4,868,348	-	4,868,348	Government/ Agency
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.375	0.002	4.025	0.002	3,455,793	3,613,572	112.02%	3,871,161	-	3,871,161	Government/ Agency
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	3.573	0.000	4.108	0.000	142,265	149,434	111.08%	158,031	-	158,031	Government/ Agency
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	2.021	0.000	3.233	0.000	351,724	367,745	112.31%	395,038	-	395,038	Government/ Agency
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	3.751	0.000	4.194	0.000	347,986	364,017	112.02%	389,813	-	389,813	Government/ Agency
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.596	0.001	4.157	0.001	1,462,348	1,530,927	112.02%	1,638,115	-	1,638,115	Government/ Agency
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	1.979	0.002	3.517	0.003	4,678,148	4,892,242	109.42%	5,119,042	-	5,119,042	Government/ Agency
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.809	0.000	3.789	0.000	533,004	560,320	109.00%	580,972	-	580,972	Government/ Agency
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.544	0.001	3.809	0.001	1,369,359	1,439,814	109.00%	1,492,595	-	1,492,595	Government/ Agency
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.868	0.001	4.000	0.001	1,823,573	1,917,305	109.00%	1,987,686	-	1,987,686	Government/ Agency
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	2.170	0.002	3.800	0.004	6,853,536	7,108,736	108.54%	7,439,138	-	7,439,138	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	2.657	0.001	4.046	0.002	3,200,366	3,299,892	106.89%	3,421,015	-	3,421,015	Government/ Agency
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.171	0.000	4.488	0.001	714,880	757,124	110.93%	792,986	-	792,986	Government/ Agency
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	3.699	0.001	4.234	0.001	990,539	1,049,447	110.52%	1,094,739	-	1,094,739	Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.932	0.002	4.199	0.005	7,495,902	7,765,487	109.64%	8,218,377	-	8,218,377	Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.961	0.002	4.286	0.004	5,617,594	5,820,195	108.57%	6,098,994	-	6,098,994	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	1.694	0.002	4.097	0.004	5,772,655	5,948,192	105.54%	6,092,318	-	6,092,318	Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	1.638	0.001	3.810	0.001	2,473,507	2,548,747	105.54%	2,610,479	-	2,610,479	Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.335	0.004	3.990	0.007	10,883,959	11,222,350	105.54%	11,486,663	-	11,486,663	Government/ Agency
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.127	0.001	3.269	0.003	4,910,177	5,118,138	108.46%	5,325,371	-	5,325,371	Government/ Agency
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.442	0.001	3.472	0.001	2,500,843	2,606,578	108.96%	2,724,813	-	2,724,813	Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	2.360	0.003	3.513	0.005	8,481,520	8,744,039	109.17%	9,259,659	-	9,259,659	Government/ Agency
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.654	0.001	3.660	0.002	2,972,710	3,008,063	107.11%	3,183,981	-	3,183,981	Government/ Agency
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.776	0.001	3.105	0.005	10,902,457	11,348,715	108.49%	11,827,752	-	11,827,752	Government/ Agency
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.087	0.002	3.247	0.005	9,207,307	9,360,335	106.23%	9,781,107	-	9,781,107	Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	0.789	0.000	3.333	0.002	3,467,054	3,527,887	107.01%	3,710,207	-	3,710,207	Government/ Agency
FSF949	3140FRAFX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	0.671	0.001	3.548	0.003	5,137,549	5,227,234	107.01%	5,497,859	-	5,497,859	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.196	0.000	3.646	0.001	1,787,145	1,818,538	107.01%	1,912,482	-	1,912,482	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	0.916	0.000	3.168	0.001	2,576,281	2,622,046	106.79%	2,751,327	-	2,751,327	Government/ Agency
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	2.537	0.001	3.738	0.002	3,145,503	3,183,529	107.48%	3,380,849	-	3,380,849	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.369	0.000	3.685	0.001	999,172	1,010,862	107.79%	1,077,053	-	1,077,053	Government/ Agency
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	0.560	0.000	3.153	0.002	3,857,995	3,964,816	106.42%	4,105,659	-	4,105,659	Government/ Agency
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	0.611	0.000	3.092	0.001	1,888,198	1,936,102	106.54%	2,011,771	-	2,011,771	Government/ Agency
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	0.602	0.000	3.086	0.001	1,816,146	1,862,159	106.54%	1,935,004	-	1,935,004	Government/ Agency
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.557	0.001	3.130	0.002	4,781,895	4,904,536	106.79%	5,106,802	-	5,106,802	Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	2.663	0.002	3.199	0.002	3,696,500	3,800,871	106.42%	3,933,797	-	3,933,797	Government/ Agency
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	0.981	0.000	3.469	0.001	1,493,703	1,534,732	106.79%	1,595,193	-	1,595,193	Government/ Agency
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	0.425	0.000	3.091	0.001	1,239,021	1,273,286	106.54%	1,320,109	-	1,320,109	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.431	0.002	3.297	0.004	8,342,791	8,731,998	108.49%	9,050,847	-	9,050,847	Government/ Agency
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	1.516	0.002	3.164	0.004	7,226,993	7,563,320	108.17%	7,817,765	-	7,817,765	Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	1.648	0.001	3.518	0.001	2,562,437	2,624,415	107.08%	2,743,749	-	2,743,749	Government/ Agency
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	1.493	0.001	3.242	0.001	2,219,181	2,272,946	107.08%	2,376,205	-	2,376,205	Government/ Agency
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	1.853	0.001	3.469	0.001	2,131,181	2,182,789	107.11%	2,282,645	-	2,282,645	Government/ Agency
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	1.230	0.000	3.278	0.001	2,448,000	2,507,151	107.01%	2,619,685	-	2,619,685	Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	0.592	0.000	3.127	0.002	4,116,419	4,215,246	106.79%	4,396,109	-	4,396,109	Government/ Agency
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	0.987	0.001	2.943	0.004	8,401,377	8,664,478	108.02%	9,075,023	-	9,075,023	Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	0.550	0.001	3.090	0.005	9,239,803	9,312,942	106.04%	9,798,304	-	9,798,304	Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	3.307	0.001	3.914	0.001	1,526,339	1,577,399	109.33%	1,668,776	-	1,668,776	Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	2.524	0.000	3.135	0.000	454,232	469,553	108.80%	494,207	-	494,207	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	1.162	0.001	2.845	0.002	5,186,351	5,360,657	109.14%	5,660,615	-	5,660,615	Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	1.744	0.000	2.810	0.000	984,289	1,017,556	108.26%	1,065,623	-	1,065,623	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	1.969	0.002	2.939	0.003	6,903,325	7,150,438	108.26%	7,473,762	-	7,473,762	Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	2.027	0.003	2.916	0.004	8,160,523	8,435,192	108.39%	8,845,555	-	8,845,555	Government/ Agency
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	1.870	0.000	2.810	0.000	116,401	120,321	108.39%	126,173	-	126,173	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	2.150	0.000	3.137	0.000	320,180	330,930	108.77%	348,258	-	348,258	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	0.247	0.000	2.504	0.003	6,862,766	6,862,279	106.78%	7,328,115	-	7,328,115	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	1.513	0.001	2.648	0.001	2,181,390	2,254,157	108.27%	2,361,780	-	2,361,780	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	1.865	0.002	2.779	0.003	6,000,927	6,200,785	108.21%	6,493,421	-	6,493,421	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	0.769	0.000	2.471	0.001	3,827,902	3,921,078	105.54%	4,040,141	-	4,040,141	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	2.127	0.000	3.784	0.000	152,537	154,767	105.31%	160,632	-	160,632	Government/ Agency
FSF984	3133A0FB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	-0.922	-0.003	3.393	0.011	20,934,295	21,326,290	107.42%	22,488,151	-	22,488,151	Government/ Agency
FSF985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	1.907	0.005	3.162	0.008	16,414,224	17,463,714	105.89%	17,380,736	-	17,380,736	Government/ Agency
FSF986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	2.342	0.009	4.933	0.019	25,018,787	26,014,266	105.22%	26,324,542	-	26,324,542	Government/ Agency
FSF987	3140X6R52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	2.227	0.008	4.309	0.015	21,618,181	22,749,449	105.84%	22,880,151	-	22,880,151	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF989	3140QEAF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.534	0.016	5.437	0.025	29,053,673	30,210,861	105.50%	30,651,727	-	30,651,727	Government/ Agency
FSF991	3133A6EC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	3.676	0.006	5.440	0.009	10,656,156	11,085,474	105.50%	11,242,282	-	11,242,282	Government/ Agency
FSF992	3140X7D22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	2.121	0.013	4.934	0.030	38,754,183	40,570,423	105.98%	41,072,304	-	41,072,304	Government/ Agency
FSF993	3140QEBS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	2.211	0.008	4.848	0.018	23,706,286	24,845,997	105.47%	25,002,806	-	25,002,806	Government/ Agency
FSF994	3133A7E70	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.00%	7/1/2050	3.609	0.020	5.928	0.033	36,274,751	37,476,463	103.96%	37,711,909	-	37,711,909	Government/ Agency
FSF995	3133K6K23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	2.127	0.005	3.286	0.008	16,134,521	17,185,941	105.70%	17,054,312	-	17,054,312	Government/ Agency
FSF996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	2.571	0.004	5.029	0.008	9,577,461	10,112,136	105.25%	10,080,311	-	10,080,311	Government/ Agency
FSF997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	2.508	0.006	4.974	0.011	14,286,997	15,021,809	105.25%	15,037,114	-	15,037,114	Government/ Agency
FSF998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	2.475	0.007	4.905	0.014	18,027,688	18,965,343	105.38%	18,996,739	-	18,996,739	Government/ Agency
F2F001	3133ABNU0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	2.671	0.012	5.198	0.024	29,728,693	31,261,494	105.38%	31,326,715	-	31,326,715	Government/ Agency
F2F002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	2.903	0.009	5.223	0.016	19,415,395	20,438,122	105.38%	20,459,041	-	20,459,041	Government/ Agency
F2F003	3133ADH66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	2.973	0.012	5.126	0.020	25,000,000	26,324,671	105.31%	26,328,213	-	26,328,213	Government/ Agency
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.343	0.000	1.343	0.000	2,120	2,120	109.36%	2,318	-	2,318	Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.493	0.000	1.493	0.000	1,674	1,674	110.09%	1,843	-	1,843	Government/ Agency
GSF044	36225AFS4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2021	0.269	0.000	0.269	0.000	13	13	101.77%	13	-	13	Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.451	0.000	0.451	0.000	4,638	4,638	103.11%	4,782	-	4,782	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	1.804	0.000	1.804	0.000	2,724	2,724	110.11%	3,000	-	3,000	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	1.802	0.000	1.802	0.000	13,364	13,376	110.11%	14,715	-	14,715	Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.619	0.000	0.619	0.000	2,052	2,047	104.48%	2,144	-	2,144	Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.380	0.000	0.380	0.000	11,739	11,735	102.35%	12,015	-	12,015	Government/ Agency
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.520	0.000	0.520	0.000	6,635	6,633	103.60%	6,874	-	6,874	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	1.876	0.000	1.878	0.000	24,066	23,861	109.87%	26,441	-	26,441	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	2.234	0.000	2.233	0.000	14,455	14,470	113.24%	16,370	-	16,370	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	2.184	0.000	2.183	0.000	95,357	95,542	112.85%	107,607	-	107,607	Government/ Agency
GSF089	36206MDT1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2026	1.810	0.000	1.808	0.000	7,423	7,452	111.31%	8,262	-	8,262	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.688	0.000	1.687	0.000	17,896	17,943	110.66%	19,804	-	19,804	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.945	0.000	1.945	0.000	33,968	34,038	111.46%	37,859	-	37,859	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	1.705	0.000	1.705	0.000	24,841	24,907	110.73%	27,506	-	27,506	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	2.038	0.000	2.038	0.000	30,402	30,564	112.03%	34,058	-	34,058	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	1.889	0.000	1.888	0.000	4,221	4,221	111.60%	4,710	-	4,710	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	1.897	0.000	1.895	0.000	2,438	2,445	112.03%	2,731	-	2,731	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.796	0.000	1.794	0.000	2,194	2,209	111.31%	2,442	-	2,442	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.644	0.000	1.643	0.000	7,144	7,184	110.35%	7,883	-	7,883	Government/ Agency
GSF102	36207MR94	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	2.239	0.000	2.239	0.000	5,700	5,743	113.24%	6,454	-	6,454	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.923	0.000	1.925	0.000	19,028	19,123	111.16%	21,153	-	21,153	Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.369	0.000	2.364	0.000	53,439	53,854	114.86%	61,383	-	61,383	Government/ Agency
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.095	0.000	2.091	0.000	3,888	3,927	113.89%	4,428	-	4,428	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	2.211	0.000	2.206	0.000	3,645	3,645	114.13%	4,160	-	4,160	Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.327	0.000	1.327	0.000	8,861	8,914	108.54%	9,618	-	9,618	Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.207	0.000	2.203	0.000	5,871	5,915	114.39%	6,716	-	6,716	Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.985	0.000	1.982	0.000	4,163	4,163	112.98%	4,703	-	4,703	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	2.210	0.000	2.205	0.000	43,070	43,158	114.39%	49,267	-	49,267	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.230	0.000	2.224	0.000	4,640	4,640	114.86%	5,330	-	5,330	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.266	0.000	2.261	0.000	18,445	18,445	114.86%	21,187	-	21,187	Government/ Agency
GSF175	36208WM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.275	0.000	1.275	0.000	5,621	5,638	108.18%	6,081	-	6,081	Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.107	0.000	2.105	0.000	19,685	19,734	112.12%	22,070	-	22,070	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.386	0.000	2.388	0.000	103,517	103,920	113.17%	117,146	-	117,146	Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.289	0.000	2.290	0.000	6,257	6,271	112.71%	7,053	-	7,053	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.357	0.000	2.385	0.000	43,267	43,267	113.56%	49,136	-	49,136	Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	2.399	0.000	2.400	0.000	1,340	1,340	112.61%	1,509	-	1,509	Government/ Agency
GSF198	36209SWA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.176	0.000	2.171	0.000	17,382	17,533	112.82%	19,611	-	19,611	Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.362	0.000	2.354	0.000	32,907	32,954	114.03%	37,526	-	37,526	Government/ Agency
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.486	0.000	2.488	0.000	49,690	49,949	113.72%	56,505	-	56,505	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	1.921	0.000	1.919	0.000	19,566	19,905	112.57%	22,026	-	22,026	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.408	0.000	1.408	0.000	51,060	51,156	109.26%	55,788	-	55,788	Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.691	0.000	2.680	0.000	9,779	9,779	117.29%	11,470	-	11,470	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.138	0.000	2.134	0.000	22,495	22,637	115.09%	25,890	-	25,890	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.921	0.000	1.919	0.000	781	781	113.65%	887	-	887	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.524	0.000	2.515	0.000	36,329	36,789	116.81%	42,436	-	42,436	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.702	0.000	1.701	0.000	10,030	10,075	110.41%	11,074	-	11,074	Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	2.445	0.000	2.455	0.000	17,781	17,842	113.17%	20,122	-	20,122	Government/ Agency
GSF239	36208YLV7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	2.428	0.000	2.430	0.000	75,035	75,158	113.39%	85,080	-	85,080	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	2.000	0.000	2.000	0.000	16,011	16,070	111.37%	17,831	-	17,831	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.542	0.000	2.544	0.000	126,311	126,564	114.03%	144,038	-	144,038	Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.496	0.000	2.502	0.000	78,802	78,860	113.82%	89,695	-	89,695	Government/ Agency
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	2.769	0.000	2.765	0.000	5,242	5,341	116.69%	6,117	-	6,117	Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	2.666	0.000	2.665	0.000	15,926	16,181	115.76%	18,436	-	18,436	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	2.720	0.000	2.707	0.000	2,649	2,764	118.00%	3,126	-	3,126	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.768	0.000	2.912	0.000	92,215	92,398	113.80%	104,946	-	104,946	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	2.770	0.000	2.864	0.000	97,767	98,820	115.04%	112,467	-	112,467	Government/ Agency
GSF274	36202SVK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.882	0.000	3.030	0.000	538,450	539,611	114.56%	616,841	-	616,841	Government/ Agency
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.861	0.000	2.977	0.000	67,539	68,078	115.40%	77,941	-	77,941	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.793	0.000	2.871	0.000	51,026	51,447	115.47%	58,922	-	58,922	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.982	0.000	3.110	0.000	15,623	15,772	116.16%	18,148	-	18,148	Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.839	0.000	2.925	0.000	91,775	92,615	115.68%	106,170	-	106,170	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.295	0.000	3.358	0.000	6,755	6,720	118.25%	7,988	-	7,988	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.290	0.000	3.355	0.000	56,428	56,152	118.18%	66,687	-	66,687	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.390	0.000	3.536	0.000	496,727	494,282	117.84%	585,331	-	585,331	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.189	0.000	3.330	0.000	218,219	216,887	116.61%	254,466	-	254,466	Government/ Agency
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	2.937	0.000	3.184	0.000	283,614	281,914	116.12%	329,327	-	329,327	Government/ Agency
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	2.809	0.000	2.964	0.000	27,506	27,336	117.02%	32,189	-	32,189	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.209	0.000	3.399	0.000	71,470	71,039	116.49%	83,257	-	83,257	Government/ Agency
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	2.078	0.000	2.714	0.000	535,654	540,534	110.65%	592,710	-	592,710	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	1.561	0.000	2.481	0.000	839,272	847,041	110.90%	930,726	-	930,726	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	1.611	0.000	2.567	0.000	507,296	511,972	110.74%	561,762	-	561,762	Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	1.195	0.000	2.229	0.000	1,076,680	1,095,193	113.34%	1,220,333	-	1,220,333	Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	2.340	0.000	2.349	0.000	56,098	56,098	104.69%	58,727	-	58,727	Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	2.811	0.000	2.861	0.000	1,278	1,278	113.93%	1,456	-	1,456	Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.781	0.000	2.774	0.000	68,232	68,232	105.34%	71,878	-	71,878	Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	3.207	0.000	3.200	0.000	163	163	117.21%	191	-	191	Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	3.026	0.000	3.009	0.000	37,611	38,134	101.44%	38,151	-	38,151	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	1.695	0.000	1.694	0.000	140	140	110.77%	156	-	156	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	3.176	0.000	3.181	0.000	135,067	134,975	112.42%	151,836	-	151,836	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	1.960	0.000	2.007	0.000	88,180	88,359	107.91%	95,155	-	95,155	Government/ Agency
CMB038	233050AC7	DBUBS 2011-LC1A A3	AAA PRIVATE-LABEL CMBS	5.00%	11/10/2046	0.133	0.000	0.133	0.000	2,585,270	2,638,409	100.12%	2,588,418	-	2,588,418	AAA
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	0.649	0.001	0.649	0.001	9,213,884	9,571,534	101.58%	9,359,769	-	9,359,769	AAA
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	1.845	0.003	1.845	0.003	10,000,000	10,136,237	103.85%	10,384,567	-	10,384,567	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	1.965	0.006	1.965	0.006	20,000,000	20,326,315	104.31%	20,862,994	-	20,862,994	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	2.779	0.003	2.780	0.003	7,000,000	7,155,412	109.83%	7,688,288	-	7,688,288	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	2.908	0.002	2.907	0.002	5,000,000	5,112,047	109.53%	5,476,282	-	5,476,282	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	2.939	0.010	2.939	0.010	20,000,000	20,449,959	109.09%	21,817,780	-	21,817,780	AAA
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	3.020	0.002	3.019	0.002	5,000,000	5,112,630	109.62%	5,481,145	-	5,481,145	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	3.153	0.003	3.151	0.003	5,000,000	5,117,344	108.75%	5,437,422	-	5,437,422	AAA
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	3.201	0.001	3.199	0.001	2,250,000	2,300,440	109.48%	2,463,257	-	2,463,257	AAA
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	2.923	0.003	2.922	0.003	6,825,000	7,120,865	109.66%	7,484,028	-	7,484,028	AAA
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	3.331	0.004	3.328	0.004	8,000,000	8,178,985	109.37%	8,749,428	-	8,749,428	AAA

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						DURATION	EFF DUR ¹	DURATION	SPRD DUR									
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	5.467	0.034	5.430	0.034		37,034,368	37,338,054	111.41%	41,591,145	2,905,132	44,496,277	Government/ Agency	
GCL156	3617HYVW5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.30%	9/15/2060	6.034	0.009	5.981	0.008		8,440,656	8,650,626	110.56%	9,412,618	759,344	10,171,962	Government/ Agency	
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	4.652	0.001	4.634	0.001		1,754,195	1,797,276	113.95%	2,074,937	545,805	2,620,742	Government/ Agency	
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	3.186	0.004	3.183	0.004		6,850,242	7,068,076	114.80%	7,904,212	269,058	8,173,270	Government/ Agency	
GCL160	3617AU3E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	3.187	0.004	3.184	0.004		7,796,200	8,034,696	114.98%	8,964,164	-	8,964,164	Government/ Agency	
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	5/15/2061	5.442	0.014	5.406	0.014		15,662,208	15,926,422	113.02%	22,422,978	36,278,192	58,701,170	Government/ Agency	
GCL164	3617JMZN2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	11/15/2060	6.034	0.014	5.982	0.014		13,939,449	14,376,336	113.15%	15,847,326	569,451	16,416,777	Government/ Agency	
GCL165	3617JMZL6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	4/15/2061	6.024	0.023	5.972	0.023		23,081,910	24,280,057	111.49%	27,008,080	11,103,290	38,111,370	Government/ Agency	
GCL166	3617JMZV4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41%	9/15/2061	6.620	0.018	6.551	0.018		16,303,495	17,995,496	110.28%	20,652,126	25,981,905	46,634,031	Government/ Agency	
GCL167	3617JMZT9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.43%	11/15/2061	6.566	0.028	6.498	0.028		26,182,551	27,989,182	109.47%	31,249,800	27,307,249	58,557,049	Government/ Agency	
GCL168	3617NM4N1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.67%	3/15/2062	9.347	0.014	9.169	0.013		9,281,656	10,156,214	106.20%	11,449,754	25,700,644	37,150,398	Government/ Agency	
GCL169	FWDGCL169	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.45%	11/15/2062	9.859	0.000	9.657	0.000		25,000	355,052	102.69%	468,491	16,477,600	16,946,091	Government/ Agency	
GCL170	FWDGCL170	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.55%	3/15/2063	10.024	0.000	9.812	0.000		-	1,086,875	103.30%	1,220,334	37,000,000	38,220,334	Government/ Agency	
GCL171	FWDGCL171	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.62%	3/15/2063	10.079	0.000	9.865	0.000		-	517,500	106.84%	943,368	13,800,000	14,743,368	Government/ Agency	
GCL172	FWDGCL172	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.65%	11/15/2062	9.740	0.000	9.543	0.000		-	164,595	106.20%	407,945	6,583,800	6,991,745	Government/ Agency	
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	2.483	0.013	2.483	0.013		32,575,425	32,720,207	106.98%	34,848,342	-	34,848,342	Government/ Agency	
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.298	0.001	0.298	0.001		17,420,000	17,414,838	102.41%	17,839,282	-	17,839,282	Government/ Agency	
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	3.481	0.001	3.477	0.001		2,511,677	2,418,231	112.88%	2,835,100	-	2,835,100	Government/ Agency	
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	4.072	0.003	4.062	0.003		3,880,309	4,204,630	113.01%	4,385,056	-	4,385,056	Government/ Agency	
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	4.243	0.010	4.227	0.010		14,500,731	14,964,369	110.36%	16,003,326	-	16,003,326	Government/ Agency	
GMF240	36176WXL0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.50%	5/15/2038	2.223	0.006	2.223	0.006		17,306,670	18,504,454	106.20%	18,379,892	-	18,379,892	Government/ Agency	
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	3.947	0.028	3.937	0.028		42,838,228	45,252,989	110.22%	47,214,710	-	47,214,710	Government/ Agency	
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	4.868	0.023	4.846	0.023		28,759,249	29,272,751	111.32%	32,013,991	-	32,013,991	Government/ Agency	
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	4.864	0.011	4.842	0.011		13,750,709	14,242,986	111.20%	15,290,995	-	15,290,995	Government/ Agency	
GMF256	36183YAA6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.55%	4/15/2057	0.082	0.001	0.082	0.001		41,485,753	42,519,462	100.84%	41,832,616	-	41,832,616	Government/ Agency	
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	5.328	0.014	5.290	0.014		16,635,870	17,168,402	110.78%	18,429,949	-	18,429,949	Government/ Agency	
GMF264	36197F6Y4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.49%	8/15/2058	0.124	0.000	0.124	0.000		11,017,254	11,277,925	108.11%	11,911,150	-	11,911,150	Government/ Agency	
GMF269	3617G0QY9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.48%	5/15/2059	5.739	0.010	5.695	0.010		10,954,942	11,177,066	111.08%	12,168,574	-	12,168,574	Government/ Agency	
GMF270	3617MRWK6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.51%	3/15/2053	5.349	0.041	5.315	0.041		46,122,269	49,785,972	110.75%	51,078,890	-	51,078,890	Government/ Agency	
GMF271	3617BWEK7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	7.216	0.051	7.124	0.051		44,010,324	44,867,057	110.25%	48,521,823	-	48,521,823	Government/ Agency	
GMF273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	6.194	0.061	6.136	0.061		59,796,690	59,805,625	111.15%	66,463,901	-	66,463,901	Government/ Agency	
GMF274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	5.210	0.009	5.180	0.009		10,347,067	10,505,157	111.82%	11,569,946	-	11,569,946	Government/ Agency	
GMF276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	6.057	0.031	6.003	0.031		31,203,346	33,334,833	110.44%	34,459,665	-	34,459,665	Government/ Agency	
GMF277	3617ATHZ9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.25%	6/15/2059	5.885	0.030	5.836	0.030		30,943,576	31,549,692	110.48%	34,185,658	-	34,185,658	Government/ Agency	
GMF278	3617G6TG2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.57%	11/15/2059	5.485	0.045	5.449	0.045		48,983,409	49,701,661	112.05%	54,887,330	-	54,887,330	Government/ Agency	
GMF279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	5.343	0.014	5.310	0.014		15,713,373	16,020,742	111.90%	17,583,688	-	17,583,688	Government/ Agency	
GMF280	3617G0QU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	5.634	0.016	5.593	0.016		17,267,853	17,605,697	110.63%	19,103,202	-	19,103,202	Government/ Agency	
GMF282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	5.425	0.013	5.390	0.013		14,366,662	14,652,825	111.49%	16,017,563	-	16,017,563	Government/ Agency	
GMF283	3617ATH97	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	5.944	0.035	5.894	0.034		34,995,074	35,858,452	111.50%	39,019,578	-	39,019,578	Government/ Agency	
GMF284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	8.214	0.036	8.087	0.035		27,655,297	29,227,028	106.43%	29,434,002	-	29,434,002	Government/ Agency	
GMF285	3617H4U82	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.19%	5/15/2060	4.977	0.024	4.952	0.024		28,434,745	28,814,807	112.72%	32,051,275	-	32,051,275	Government/ Agency	
GMF286	3617QCR70	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.99%	7/15/2048	7.647	0.010	7.534	0.010		9,384,737	9,130,759	109.91%	9,215,874	-	9,215,874	Government/ Agency	
GMF287	3617MRXA7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.20%	5/15/2042	7.280	0.012	7.177	0.012		10,985,725	11,417,494	104.32%	11,460,133	-	11,460,133	Government/ Agency	
GMF288	36196PN40	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.15%	9/15/2051	0.081	0.000	0.081	0.000		17,382,344	17,442,057	100.58%	17,483,648	-	17,483,648	Government/ Agency	
GMF289	3617QRC87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	8.250	0.033	8.117	0.032		24,458,429	26,697,415	108.28%	26,483,954	-	26,483,954	Government/ Agency	
GMF290	3617H3XR9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.20%	8/15/2060	4.785	0.038	4.765	0.038		47,580,039	48,533,817	114.02%	54,250,047	-	54,250,047	Government/ Agency	
GMF291	HITGMF291	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	8.325	0.015	8.192	0.015		11,002,958	12,013,855	109.55%	12,053,840	-	12,053,840	Government/ Agency	
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	11.651	0.003	11.365	0.003		1,500,000	1,466,757	100.29%	1,504,365	-	1,504,365	Government/ Agency	
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	13.933	0.002	13.446	0.002		1,000,000	991,491	100.32%	1,003,150	-	1,003,150	Government/ Agency	
PMB159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.083	0.000	0.083	0.000		2,168,484	2,171,415	100.64%	2,182,467	-	2,182,467	Government/ Agency	
PMB166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.083	0.000	0.083	0.000		1,654,679	1,653,670	100.69%	1,666,097	-	1,666,097	Government/ Agency	
PMB170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	0.560	0.000	0.560	0.000		3,594,732	3,596,485	102.36%	3,679,690	-	3,679,690	Government/ Agency	
PMB172	999628456	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.55%	8/1/2042	0.083	0.000	0.083	0.000		7,276,278	7,278,354	100.64%	7,322,584	-	7,322,584	Government/ Agency	

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.084	0.000	0.084	0.000	6,880,802	6,890,047	100.60%	6,922,286	-	6,922,286	Government/ Agency
PMB174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.083	0.000	0.083	0.000	4,083,293	4,086,923	100.69%	4,111,607	-	4,111,607	Government/ Agency
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	3.120	0.002	3.118	0.002	3,227,864	3,249,908	114.72%	3,703,083	-	3,703,083	Government/ Agency
PMB178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	3.314	0.001	3.310	0.001	1,966,195	1,974,742	115.69%	2,274,725	-	2,274,725	Government/ Agency
PMB179	57568Z9J1	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.20%	4/1/2052	3.150	0.006	3.147	0.006	11,114,167	11,110,399	115.29%	12,813,457	-	12,813,457	Government/ Agency
PMB180	60416SBF6	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.75%	8/1/2048	1.481	0.001	1.481	0.001	3,750,000	3,746,027	102.01%	3,825,533	-	3,825,533	Government/ Agency
PMB181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	5.467	0.054	5.429	0.054	61,715,000	61,691,037	109.60%	67,640,010	-	67,640,010	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	1.684	0.002	1.684	0.002	8,228,813	8,367,114	103.28%	8,499,022	-	8,499,022	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	3.432	0.004	3.428	0.004	7,626,783	8,150,402	110.88%	8,456,936	-	8,456,936	Government/ Agency
PMB186	FWDPMB186	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	9.001	0.000	8.834	0.000	-	-	107.05%	315,104	4,470,000	4,785,104	Government/ Agency
PMB187	FWDPMB187	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	8.830	0.000	8.668	0.000	-	-	108.31%	256,872	3,090,000	3,346,872	Government/ Agency
PMB188	FWDPMB188	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	9/1/2063	10.286	0.000	10.059	0.000	-	-	98.89%	(63,275)	5,702,000	5,638,725	Government/ Agency
PMB189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	7.862	0.028	7.742	0.028	21,986,139	21,995,210	111.47%	24,507,817	-	24,507,817	Government/ Agency
FNC200	603767PD0	FNMA MF DUS	MULTIFAMILY CONSTRUCTION	2.46%	1/1/2038	13.088	0.043	12.677	0.041	20,950,000	20,950,000	104.52%	21,897,778	-	21,897,778	Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.082	0.000	0.082	0.000	143,359	143,236	102.75%	147,305	-	147,305	Government/ Agency
FXF031	31377NR76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.75%	12/1/2024	0.081	0.000	0.081	0.000	745,458	745,458	102.59%	764,744	-	764,744	Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	1.334	0.000	1.334	0.000	651,126	651,184	101.47%	660,694	-	660,694	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.081	0.000	0.081	0.000	267,609	267,990	102.00%	272,963	-	272,963	Government/ Agency
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	0.726	0.001	0.726	0.001	4,686,734	4,686,734	103.34%	4,843,238	-	4,843,238	Government/ Agency
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	1.168	0.000	1.168	0.000	1,651,965	1,674,582	105.15%	1,737,113	-	1,737,113	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.081	0.000	0.081	0.000	3,267,221	3,267,217	102.03%	3,333,701	-	3,333,701	Government/ Agency
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	3.181	0.012	3.178	0.012	22,291,611	22,316,684	112.49%	25,075,503	-	25,075,503	Government/ Agency
FXF245	31381QUS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71%	3/1/2021	0.082	0.000	0.082	0.000	5,253,834	5,253,834	100.53%	5,281,579	-	5,281,579	Government/ Agency
FXF246	31381QBH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	2/1/2021	0.082	0.000	0.082	0.000	1,386,525	1,386,525	100.18%	1,389,046	-	1,389,046	Government/ Agency
FXF250	31381RD9X	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	5/1/2021	0.082	0.000	0.082	0.000	3,748,775	3,748,775	101.05%	3,788,227	-	3,788,227	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	2.965	0.002	2.964	0.002	4,385,239	4,483,597	120.80%	5,297,457	-	5,297,457	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	2.963	0.001	2.962	0.001	2,128,400	2,183,481	121.20%	2,579,583	-	2,579,583	Government/ Agency
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.246	0.000	0.246	0.000	3,772,270	3,772,270	100.68%	3,797,901	-	3,797,901	Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.246	0.000	0.246	0.000	2,884,376	2,884,376	100.68%	2,903,974	-	2,903,974	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	3.571	0.000	3.565	0.000	572,946	585,629	114.32%	655,013	-	655,013	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.293	0.003	3.287	0.003	4,512,092	4,474,263	117.06%	5,281,689	-	5,281,689	Government/ Agency
FXF264	31381OUE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	1.812	0.002	1.812	0.002	5,921,968	5,922,624	103.17%	6,109,909	-	6,109,909	Government/ Agency
FXF268	313813SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	4.039	0.002	4.030	0.002	2,638,772	2,641,570	109.10%	2,878,926	-	2,878,926	Government/ Agency
FXF270	313814S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	2.768	0.002	2.768	0.002	3,396,611	3,398,109	107.79%	3,661,060	-	3,661,060	Government/ Agency
FXF271	313815CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	2.594	0.002	2.594	0.002	4,497,461	4,503,891	107.41%	4,830,758	-	4,830,758	Government/ Agency
FXF272	313814WV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	2.413	0.004	2.413	0.004	11,517,015	11,529,954	106.64%	12,282,031	-	12,282,031	Government/ Agency
FXF273	313814Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	2.521	0.001	2.521	0.001	2,369,928	2,376,494	107.48%	2,547,313	-	2,547,313	Government/ Agency
FXF274	313814YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	2.566	0.003	2.566	0.003	6,132,475	6,139,348	107.22%	6,575,010	-	6,575,010	Government/ Agency
FXF280	313817T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	4.795	0.009	4.773	0.009	11,059,121	11,063,261	115.28%	12,748,769	-	12,748,769	Government/ Agency
FXF282	313817VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	4.107	0.002	4.097	0.002	2,859,807	2,867,989	112.68%	3,222,358	-	3,222,358	Government/ Agency
FXF283	313819FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	5.359	0.023	5.327	0.022	25,100,000	25,168,492	113.48%	28,483,350	-	28,483,350	Government/ Agency
FXF284	313819JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	6.201	0.005	6.140	0.005	5,219,174	5,290,053	115.26%	6,015,467	-	6,015,467	Government/ Agency
FXF285	313819J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	4.931	0.022	4.908	0.022	26,852,675	26,877,176	112.83%	30,296,741	-	30,296,741	Government/ Agency
FXF286	313819LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	5.176	0.011	5.146	0.011	13,135,136	13,138,586	112.01%	14,712,549	-	14,712,549	Government/ Agency
FXF287	313819XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	5.555	0.006	5.515	0.006	6,738,424	6,821,179	112.73%	7,595,993	-	7,595,993	Government/ Agency
FXF288	3138192T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	5.421	0.009	5.376	0.009	10,142,800	10,271,024	112.01%	11,361,006	-	11,361,006	Government/ Agency
FXF289	313819XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	4.076	0.003	4.066	0.003	3,772,321	3,779,442	111.66%	4,211,989	-	4,211,989	Government/ Agency
FXF290	31381APD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	5.009	0.019	4.984	0.018	21,860,672	21,888,996	115.68%	25,287,665	-	25,287,665	Government/ Agency
FXF291	31381CC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	4.466	0.008	4.452	0.008	10,066,027	10,103,764	113.14%	11,388,892	-	11,388,892	Government/ Agency
FXF293	31381CAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	4.471	0.008	4.457	0.008	10,075,487	10,112,767	112.75%	11,359,959	-	11,359,959	Government/ Agency
FXF294	31381CBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	4.428	0.012	4.415	0.012	15,535,987	15,636,636	113.10%	17,571,625	-	17,571,625	Government/ Agency
FXF298	31381BAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	4.354	0.011	4.341	0.011	15,055,326	15,062,811	108.90%	16,394,560	-	16,394,560	Government/ Agency
FXF304	31381CWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	11/2027	4.137	0.005	4.127	0.005	7,260,063	7,274,052	111.70%	8,109,587	-	8,109,587	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	4.921	0.008	4.903	0.008	9,360,000	9,364,077	111.52%	10,437,839	-	10,437,839	Government/ Agency
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	4.831	0.013	4.811	0.013	15,950,000	16,013,658	111.76%	17,825,286	-	17,825,286	Government/ Agency
FXF308	3138L9TZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	3.858	0.009	3.851	0.009	15,196,523	15,265,299	107.45%	16,328,835	-	16,328,835	Government/ Agency
FXF309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	5.540	0.023	5.507	0.023	25,000,000	25,145,926	112.67%	28,168,044	-	28,168,044	Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	5.151	0.050	5.127	0.050	60,000,000	60,000,000	108.37%	65,019,629	-	65,019,629	Government/ Agency
FXF311	3138LEAF8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.44%	8/1/2026	5.031	0.018	5.007	0.018	21,891,206	21,891,287	108.59%	23,770,791	-	23,770,791	Government/ Agency
FXF312	3138LEHW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	7/1/2028	4.931	0.012	4.908	0.012	15,129,433	15,239,859	111.15%	16,815,924	-	16,815,924	Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	5.086	0.031	5.062	0.030	36,400,000	36,642,266	111.28%	40,506,314	-	40,506,314	Government/ Agency
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	5.011	0.030	4.987	0.030	37,680,000	37,718,210	107.77%	40,609,071	-	40,609,071	Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	5.296	0.022	5.269	0.022	25,830,000	25,834,489	107.77%	27,836,065	-	27,836,065	Government/ Agency
FXF316	3138LEEC33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.38%	7/1/2026	5.045	0.018	5.021	0.018	21,840,000	21,857,038	108.22%	23,636,285	-	23,636,285	Government/ Agency
FXF317	3138LE6Q9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	9/1/2028	5.234	0.034	5.205	0.034	39,930,235	40,257,493	110.38%	44,074,154	-	44,074,154	Government/ Agency
FXF319	3138LFND6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48%	10/1/2028	6.552	0.026	6.482	0.026	24,485,081	24,542,588	110.17%	26,974,016	-	26,974,016	Government/ Agency
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	5.223	0.013	5.193	0.013	15,824,612	15,845,527	109.11%	17,266,543	-	17,266,543	Government/ Agency
FXF321	3138ETSZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	5/1/2026	3.895	0.006	3.887	0.006	9,382,353	9,524,887	109.25%	10,250,008	-	10,250,008	Government/ Agency
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	5.217	0.017	5.185	0.017	19,634,177	19,652,211	109.41%	21,480,950	-	21,480,950	Government/ Agency
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	4.872	0.016	4.850	0.016	19,106,188	19,290,160	114.94%	21,960,278	-	21,960,278	Government/ Agency
FXF326	3138LHVA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	4/1/2029	4.298	0.014	4.287	0.014	19,509,576	19,704,336	115.46%	22,525,209	-	22,525,209	Government/ Agency
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	5.185	0.007	5.156	0.007	7,809,882	7,825,628	113.50%	8,863,908	-	8,863,908	Government/ Agency
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	5.145	0.018	5.119	0.017	20,080,000	20,154,046	113.65%	22,820,927	-	22,820,927	Government/ Agency
FXF329	3138LHHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.59%	5/1/2027	1.559	0.004	1.558	0.014	16,840,000	16,841,156	100.03%	16,844,441	-	16,844,441	Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	4.208	0.020	4.198	0.020	28,769,840	28,799,563	111.26%	32,009,765	-	32,009,765	Government/ Agency
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	4.447	0.050	4.434	0.050	68,116,299	68,183,596	111.17%	75,721,931	-	75,721,931	Government/ Agency
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	7.184	0.029	7.095	0.028	25,350,000	25,473,826	106.27%	26,939,075	-	26,939,075	Government/ Agency
FXF336	3138LKDV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	5.176	0.012	5.149	0.012	13,862,000	13,904,273	112.75%	15,628,902	-	15,628,902	Government/ Agency
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	4.409	0.005	4.396	0.005	6,503,370	6,517,642	110.55%	7,189,263	-	7,189,263	Government/ Agency
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027	4.360	0.007	4.348	0.007	9,401,409	9,465,722	111.45%	10,477,448	-	10,477,448	Government/ Agency
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	4.554	0.009	4.540	0.009	12,349,071	12,404,163	111.04%	13,712,571	-	13,712,571	Government/ Agency
FXF340	3138LKQW0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.10%	9/1/2029	7.535	0.010	7.437	0.010	8,515,000	8,545,354	105.85%	9,012,872	-	9,012,872	Government/ Agency
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	6.321	0.020	6.265	0.020	19,070,000	19,116,511	113.15%	21,577,371	-	21,577,371	Government/ Agency
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	12/1/2027	4.577	0.018	4.562	0.018	23,590,000	23,629,181	111.18%	26,226,459	-	26,226,459	Government/ Agency
FXF348	3138LLTS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.50%	12/1/2027	1.631	0.003	1.631	0.014	13,950,000	13,952,240	100.03%	13,954,155	-	13,954,155	Government/ Agency
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.50%	12/1/2027	1.612	0.004	1.612	0.017	18,100,000	18,101,450	100.03%	18,105,412	-	18,105,412	Government/ Agency
FXF350	3138LL2L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	3/1/2025	1.121	0.002	1.121	0.002	12,553,051	12,615,109	102.52%	12,869,887	-	12,869,887	Government/ Agency
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.49%	1/1/2028	1.636	0.005	1.633	0.022	22,425,000	22,428,688	99.80%	22,379,138	-	22,379,138	Government/ Agency
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.44%	2/1/2028	1.620	0.007	1.628	0.030	30,420,000	30,425,126	99.80%	30,358,416	-	30,358,416	Government/ Agency
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.46%	3/1/2028	1.617	0.009	1.617	0.038	38,275,000	38,284,755	99.87%	38,226,989	-	38,226,989	Government/ Agency
FXF360	3140HRA9Y	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.55%	9/1/2028	1.626	0.006	1.613	0.028	26,082,000	26,084,521	99.88%	26,050,773	-	26,050,773	Government/ Agency
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	9.502	0.113	9.298	0.110	75,058,000	75,317,099	107.25%	80,503,218	-	80,503,218	Government/ Agency
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	3.884	0.007	3.877	0.007	10,794,867	10,825,624	110.77%	11,957,671	-	11,957,671	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	4.719	0.010	4.703	0.010	12,746,000	12,827,328	115.09%	14,669,062	-	14,669,062	Government/ Agency
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	4.939	0.019	4.919	0.019	22,345,000	22,475,442	113.85%	25,439,041	-	25,439,041	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.73%	5/1/2029	1.616	0.006	1.616	0.028	25,000,000	25,011,317	100.17%	25,041,868	-	25,041,868	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.73%	6/1/2029	1.777	0.011	1.765	0.048	41,302,000	41,338,152	100.17%	41,372,382	-	41,372,382	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	5.211	0.020	5.183	0.020	23,197,000	24,315,515	115.30%	26,746,901	-	26,746,901	Government/ Agency
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	5.238	0.012	5.211	0.012	14,210,000	14,215,785	108.17%	15,370,423	-	15,370,423	Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	5.809	0.036	5.768	0.036	37,700,000	38,105,859	110.25%	41,563,730	-	41,563,730	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	4.519	0.009	4.506	0.009	12,011,000	12,654,757	114.08%	13,701,796	-	13,701,796	Government/ Agency
FXF373	3140HVD9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	5.989	0.009	5.943	0.009	8,760,000	8,816,923	110.83%	9,708,541	-	9,708,541	Government/ Agency
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	4.866	0.010	4.845	0.010	12,762,416	12,928,760	108.77%	13,882,121	-	13,882,121	Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	6.367	0.014	6.304	0.014	13,547,761	13,786,618	111.94%	15,165,333	-	15,165,333	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	6.174	0.021	6.123	0.020	20,000,000	20,847,367	113.16%	22,631,256	-	22,631,256	Government/ Agency
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	5.434	0.009	5.403	0.009	9,800,000	9,886,783	108.80%	10,661,932	-	10,661,932	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF379	3140HWCD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	6.008	0.010	5.961	0.010	10,189,000	10,362,290	111.38%	11,348,979	-	11,348,979	Government/ Agency
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	8.365	0.008	8.242	0.008	5,955,000	5,957,951	108.08%	6,436,406	-	6,436,406	Government/ Agency
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	9.360	0.028	9.191	0.028	18,655,000	18,664,735	108.73%	20,283,681	-	20,283,681	Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	7.597	0.015	7.496	0.015	12,300,000	12,359,779	108.39%	13,331,892	-	13,331,892	Government/ Agency
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	9.739	0.019	9.555	0.019	11,975,000	12,031,386	109.10%	13,064,151	-	13,064,151	Government/ Agency
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	8.223	0.027	8.104	0.027	20,550,000	20,731,466	109.05%	22,409,309	-	22,409,309	Government/ Agency
FXF385	3140HXP4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	8.143	0.068	8.026	0.067	51,656,000	52,037,196	108.72%	56,162,840	-	56,162,840	Government/ Agency
FXF386	3140HXXN5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.19%	3/1/2027	5.602	0.006	5.565	0.006	7,150,000	7,239,598	107.09%	7,656,707	-	7,656,707	Government/ Agency
FXF387	3140HYCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	11.661	0.012	11.363	0.011	6,400,000	6,521,487	104.93%	6,715,393	-	6,715,393	Government/ Agency
FXF388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	9.922	0.021	9.728	0.021	13,400,000	13,520,119	107.06%	14,345,505	-	14,345,505	Government/ Agency
FXF389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	10.883	0.017	10.620	0.016	9,500,000	9,609,047	109.78%	10,429,210	-	10,429,210	Government/ Agency
FXF390	3140J0CH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.82%	7/1/2035	11.479	0.008	11.179	0.008	4,721,523	4,768,288	103.30%	4,877,405	-	4,877,405	Government/ Agency
FXF391	3140J0FZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	8.029	0.010	7.910	0.009	7,757,656	7,902,814	102.94%	7,985,952	-	7,985,952	Government/ Agency
FXF392	3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	8.120	0.004	7.999	0.004	3,373,338	3,420,906	102.51%	3,457,868	-	3,457,868	Government/ Agency
FXF393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	9.018	0.019	8.875	0.019	14,235,000	14,373,718	101.25%	14,413,245	-	14,413,245	Government/ Agency
FXF394	3140J0JC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	9.117	0.052	8.970	0.051	37,950,000	38,123,799	100.33%	38,074,071	-	38,074,071	Government/ Agency
FXF395	3140J0KT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	9.954	0.031	9.757	0.030	20,500,000	20,895,018	102.27%	20,964,718	-	20,964,718	Government/ Agency
FXF396	3140J0K74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	8.078	0.002	7.958	0.002	1,290,243	1,332,534	104.46%	1,347,825	-	1,347,825	Government/ Agency
FXF397	3140J0K66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	9.030	0.004	8.886	0.004	3,025,000	3,082,455	102.31%	3,094,970	-	3,094,970	Government/ Agency
FXF398	3140J0LU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	10.343	0.026	10.133	0.025	16,530,000	16,711,148	101.97%	16,855,407	-	16,855,407	Government/ Agency
FXF399	3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	8.869	0.034	8.731	0.033	25,610,000	25,727,832	100.84%	25,824,299	-	25,824,299	Government/ Agency
FXF400	3140J0NB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	10.153	0.016	9.951	0.016	10,500,000	10,702,440	102.07%	10,717,203	-	10,717,203	Government/ Agency
FXF401	3140J0N30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	8.033	0.009	7.912	0.009	7,538,043	7,542,404	100.64%	7,585,984	-	7,585,984	Government/ Agency
FXF402	3140J0PH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	19.577	0.024	18.653	0.023	8,392,000	8,560,802	99.70%	8,366,983	-	8,366,983	Government/ Agency
FXF403	3140J0PT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	8.974	0.014	8.833	0.014	10,500,000	10,696,244	102.11%	10,721,824	-	10,721,824	Government/ Agency
FXF404	3140J0QJ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2035	12.281	0.017	11.953	0.017	9,100,000	9,149,154	101.77%	9,260,805	-	9,260,805	Government/ Agency
FXF405	3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	8.907	0.028	8.767	0.028	21,000,000	21,380,339	101.62%	21,339,246	-	21,339,246	Government/ Agency
FXF406	3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	8.582	0.006	8.448	0.006	4,482,896	4,569,383	101.25%	4,539,065	-	4,539,065	Government/ Agency
FXF407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	8.172	0.001	8.048	0.001	1,192,605	1,232,328	103.21%	1,230,890	-	1,230,890	Government/ Agency
FXF408	3140J0Q37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	12.445	0.089	12.071	0.086	48,705,479	48,962,211	99.74%	48,580,927	-	48,580,927	Government/ Agency
FXF409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	21.104	0.044	20.053	0.042	14,200,000	14,374,627	100.70%	14,299,855	-	14,299,855	Government/ Agency
FXF410	3140J1FB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.68%	9/1/2032	9.430	0.019	9.244	0.018	13,138,781	13,419,062	101.52%	13,339,105	-	13,339,105	Government/ Agency
FXF411	3140J1K80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	9/1/2035	13.014	0.032	12.650	0.031	16,305,000	16,631,201	102.18%	16,660,496	-	16,660,496	Government/ Agency
FXF412	3140J1K98	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.77%	9/1/2035	12.971	0.006	12.609	0.006	3,270,000	3,351,287	102.84%	3,362,861	-	3,362,861	Government/ Agency
FXF413	3140J15B0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/1/2030	9.458	0.038	9.298	0.037	27,329,000	27,329,000	99.34%	27,147,681	-	27,147,681	Government/ Agency
FXF414	3140J2LB0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	11/1/2035	12.999	0.018	12.635	0.018	9,300,000	9,339,483	102.20%	9,504,630	-	9,504,630	Government/ Agency
FXF415	FWDFNP415	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21%	12/25/2039	14.470	0.000	13.956	0.000	-	-	100.38%	160,053	41,844,000	42,004,053	Government/ Agency
FXF416	3140LAFS9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.06%	12/1/2027	6.503	0.021	6.445	0.021	21,424,000	21,437,252	100.91%	21,618,752	-	21,618,752	Government/ Agency
FXF417	3140J3CK8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	12/1/2030	9.386	0.017	9.226	0.017	12,400,000	12,523,371	102.81%	12,748,489	-	12,748,489	Government/ Agency
FXF418	HITFNP418	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	1/25/2031	8.924	0.029	8.778	0.029	21,950,000	22,049,461	100.80%	22,124,788	-	22,124,788	Government/ Agency
FXF419	HITFNP419	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	2/25/2031	9.125	0.034	8.973	0.033	25,000,000	25,015,625	100.14%	25,034,750	-	25,034,750	Government/ Agency
FRM004	3132WVYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2039	4.821	0.013	4.801	0.013	16,336,768	16,562,847	114.44%	18,696,495	-	18,696,495	Government/ Agency
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	5.564	0.013	5.526	0.013	14,179,703	14,457,241	115.57%	16,387,083	-	16,387,083	Government/ Agency
FRM006	3132WVYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	4.701	0.020	4.683	0.020	25,285,938	26,089,624	116.83%	29,542,246	-	29,542,246	Government/ Agency
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	4.916	0.016	4.894	0.015	18,514,397	18,985,371	116.53%	21,574,566	-	21,574,566	Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	5.447	0.009	5.412	0.009	9,624,212	9,788,890	115.01%	11,068,908	-	11,068,908	Government/ Agency
FRM009	3132XHXY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	9.034	0.011	8.879	0.011	7,444,000	7,558,366	110.18%	8,201,940	-	8,201,940	Government/ Agency
FRM010	3132XHKZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	9.031	0.017	8.876	0.017	11,732,000	11,923,865	110.28%	12,937,634	-	12,937,634	Government/ Agency
FRM011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	9.027	0.017	8.873	0.017	11,768,000	11,971,017	110.37%	12,988,462	-	12,988,462	Government/ Agency
FRM012	3132WVWAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	14.503	0.044	13.933	0.042	20,804,153	21,348,853	99.75%	20,753,049	-	20,753,049	Government/ Agency
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.85%	9/25/2022	0.472	0.000	1.020	0.000	561,851	561,772	100.07%	562,223	-	562,223	Government/ Agency
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.80%	1/25/2023	0.712	0.000	1.619	0.000	1,846,089	1,846,089	100.34%	1,852,377	-	1,852,377	Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.57%	5/25/2027	1.356	0.001	5.943	0.006	6,391,271	6,391,271	99.93%	6,386,524	-	6,386,524	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	8.530	0.049	8.391	0.048	33,450,000	33,294,405	114.67%	38,357,674	-	38,357,674	Government/ Agency
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	4.546	0.013	4.533	0.013	18,000,000	18,094,404	109.14%	19,644,849	-	19,644,849	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	4.414	0.007	4.402	0.007	10,000,000	10,128,640	108.60%	10,860,355	-	10,860,355	Government/ Agency
FHM013	3137F72K0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.48%	10/25/2030	0.952	0.001	9.379	0.012	8,500,000	8,500,000	100.02%	8,501,846	-	8,501,846	Government/ Agency
FHM014	3137F72L8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.44%	10/25/2030	0.914	0.002	9.366	0.021	15,000,000	15,000,000	100.00%	15,000,000	-	15,000,000	Government/ Agency
FHM015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.39%	12/25/2030	1.043	0.004	9.542	0.038	27,000,000	27,000,000	100.00%	27,000,000	-	27,000,000	Government/ Agency
FHM016	3137F84M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.41%	11/25/2030	1.108	0.003	9.488	0.025	18,000,000	18,000,000	100.02%	18,003,803	-	18,003,803	Government/ Agency
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	0.99%	1/25/2023	0.901	0.001	1.996	0.002	7,803,144	7,802,497	100.75%	7,861,772	-	7,861,772	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	7.470	0.005	7.347	0.005	4,512,278	4,562,598	102.69%	4,633,864	-	4,633,864	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	9/25/2027	6.073	0.031	6.024	0.030	30,000,000	30,130,744	112.32%	33,695,946	-	33,695,946	Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	4.389	0.004	4.329	0.004	5,011,887	5,223,035	113.07%	5,667,186	-	5,667,186	Government/ Agency
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	0.607	0.000	0.607	0.000	2,393,938	2,367,740	102.31%	2,449,279	-	2,449,279	Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.42%	5/16/2042	3.162	0.005	3.159	0.005	10,000,000	10,135,840	107.02%	10,702,387	-	10,702,387	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	2.501	0.006	2.496	0.006	14,600,505	14,621,712	105.24%	15,365,006	-	15,365,006	Government/ Agency
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	12/16/2046	1.455	0.004	1.455	0.004	18,690,721	18,907,467	103.30%	19,306,776	-	19,306,776	Government/ Agency
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	1.622	0.007	1.622	0.007	27,952,980	28,113,951	102.92%	28,770,158	-	28,770,158	Government/ Agency
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	1.633	0.000	1.633	0.000	310,220	317,969	102.76%	318,785	-	318,785	Government/ Agency
GNR093	38376GS55	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.44%	2/16/2044	1.111	0.000	1.111	0.000	2,535,355	2,646,307	102.14%	2,589,565	-	2,589,565	Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.46%	1/16/2053	3.470	0.027	3.456	0.027	51,015,000	51,380,847	104.01%	53,062,196	-	53,062,196	Government/ Agency
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.11%	1/16/2049	2.528	0.007	2.527	0.007	17,025,000	17,604,862	103.24%	17,577,284	-	17,577,284	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	4.590	0.005	4.569	0.005	7,076,000	7,076,008	104.89%	7,421,837	-	7,421,837	Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	3.425	0.001	3.419	0.001	1,500,000	1,528,647	105.51%	1,582,583	-	1,582,583	Government/ Agency
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.21%	7/16/2046	2.685	0.003	2.683	0.003	7,760,000	7,975,567	105.50%	8,187,027	-	8,187,027	Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.65%	12/16/2045	2.458	0.003	2.458	0.003	8,583,000	8,253,054	106.27%	9,120,920	-	9,120,920	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	1.486	0.002	1.486	0.002	8,197,781	8,100,787	101.60%	8,328,886	-	8,328,886	Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	4.207	0.007	4.196	0.007	10,000,000	9,593,619	109.30%	10,929,860	-	10,929,860	Government/ Agency
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	1.366	0.003	1.366	0.003	13,181,260	13,149,321	103.07%	13,586,172	-	13,586,172	Government/ Agency
GNR110	38378NJ79	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.77%	6/16/2045	0.463	0.000	0.463	0.000	2,768,062	2,799,157	101.15%	2,799,995	-	2,799,995	Government/ Agency
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	2/16/2051	1.395	0.002	1.395	0.002	7,172,582	7,131,454	103.33%	7,411,415	-	7,411,415	Government/ Agency
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	2.770	0.003	2.762	0.003	6,499,035	6,513,774	107.35%	6,976,853	-	6,976,853	Government/ Agency
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	1.377	0.003	1.377	0.003	12,990,502	12,928,226	103.29%	13,418,509	-	13,418,509	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.19%	9/16/2051	1.724	0.001	1.724	0.001	5,000,000	5,029,124	103.59%	5,179,337	-	5,179,337	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	3.761	0.021	3.750	0.021	35,000,000	34,704,169	108.07%	37,823,580	-	37,823,580	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30%	5/16/2055	6.054	0.010	5.981	0.010	10,000,000	9,490,537	110.37%	11,037,010	-	11,037,010	Government/ Agency
GNR118	38378XST9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2044	0.142	0.000	0.142	0.000	2,539,899	2,570,899	100.16%	2,543,889	-	2,543,889	Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	1.957	0.006	1.956	0.006	20,000,000	20,086,941	103.53%	20,706,882	-	20,706,882	Government/ Agency
GNR122	38379KHR2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	7/16/2045	0.903	0.000	0.903	0.000	2,034,334	2,064,808	101.19%	2,058,487	-	2,058,487	Government/ Agency
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	7/16/2038	0.235	0.000	0.235	0.000	1,664,176	1,680,076	100.23%	1,667,996	-	1,667,996	Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	5.016	0.009	4.993	0.009	11,545,000	11,595,470	108.73%	12,553,046	-	12,553,046	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.57%	9/16/2052	4.717	0.005	4.685	0.005	6,500,000	6,724,774	110.75%	7,199,074	-	7,199,074	Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	2.296	0.002	2.293	0.002	4,875,039	4,837,083	102.78%	5,010,796	-	5,010,796	Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	2.450	0.002	2.446	0.002	6,172,922	6,181,303	103.37%	6,380,903	-	6,380,903	Government/ Agency
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	0.812	0.000	0.812	0.000	1,410,400	1,431,802	100.92%	1,423,360	-	1,423,360	Government/ Agency
GNR130	38376G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	1.228	0.002	1.228	0.002	8,810,821	9,061,214	102.72%	9,050,469	-	9,050,469	Government/ Agency
GNR133	38376GB41	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.46%	4/16/2051	0.840	0.000	0.840	0.000	1,515,620	1,563,359	101.84%	1,543,575	-	1,543,575	Government/ Agency
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	2.152	0.005	2.150	0.005	15,026,479	15,234,217	103.61%	15,569,123	-	15,569,123	Government/ Agency
GNR135	38379KU97	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2056	2.327	0.002	2.324	0.002	4,761,166	4,810,423	103.61%	4,932,834	-	4,932,834	Government/ Agency
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	0.780	0.000	0.780	0.000	3,629,598	3,669,370	100.99%	3,665,638	-	3,665,638	Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	4.023	0.005	3.988	0.005	8,481,902	8,470,305	104.59%	8,870,997	-	8,870,997	Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	3.308	0.005	3.291	0.005	10,488,983	10,585,647	105.07%	11,021,151	-	11,021,151	Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	2.842	0.003	2.833	0.003	6,538,188	6,562,330	104.05%	6,803,127	-	6,803,127	Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	1.993	0.003	1.992	0.003	8,406,351	8,347,552	102.50%	8,616,785	-	8,616,785	Government/ Agency
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	1.679	0.001	1.679	0.001	3,878,553	3,857,521	102.03%	3,957,188	-	3,957,188	Government/ Agency

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

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	1.963	0.004	1.961	0.004	11,697,188	11,761,686	103.21%	12,072,575	-	12,072,575	Government/ Agency
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	1.839	0.002	1.838	0.002	8,316,996	8,355,118	102.80%	8,549,735	-	8,549,735	Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	2.023	0.001	2.022	0.001	3,981,098	3,973,633	102.14%	4,066,340	-	4,066,340	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	2.298	0.002	2.295	0.002	4,423,004	4,413,329	102.67%	4,541,232	-	4,541,232	Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	2.476	0.004	2.472	0.004	10,947,924	10,958,789	103.03%	11,279,807	-	11,279,807	Government/ Agency
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	3.339	0.005	3.321	0.005	10,655,419	10,657,567	103.74%	11,054,227	-	11,054,227	Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	2.895	0.006	2.885	0.006	12,889,484	12,754,403	103.13%	13,292,433	-	13,292,433	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	4.219	0.007	4.179	0.007	9,974,695	9,941,486	104.11%	10,384,373	-	10,384,373	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	4.389	0.021	4.344	0.021	30,189,986	29,678,021	104.62%	31,585,657	-	31,585,657	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	8.550	0.081	8.415	0.080	60,000,000	57,109,355	107.95%	64,769,388	-	64,769,388	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	6.712	0.049	6.642	0.049	45,000,000	43,189,750	110.04%	49,518,693	-	49,518,693	Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	1.397	0.005	1.397	0.005	21,793,294	21,693,726	102.74%	22,390,822	-	22,390,822	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	2.034	0.005	2.033	0.005	15,095,363	14,887,125	103.74%	15,660,515	-	15,660,515	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.730	0.005	2.722	0.005	11,737,086	11,654,428	104.48%	12,262,829	-	12,262,829	Government/ Agency
GNR159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.170	0.007	3.155	0.007	13,751,676	13,789,472	104.58%	14,381,345	-	14,381,345	Government/ Agency
GNR160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	4.813	0.075	4.758	0.074	95,013,865	103,052,123	109.28%	103,833,347	-	103,833,347	Government/ Agency
GNR161	38380RJW1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	4.606	0.021	4.557	0.021	30,000,000	31,014,586	102.53%	30,760,494	-	30,760,494	Government/ Agency
GNR162	BCCXCLT98	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	4.513	0.017	4.449	0.017	25,000,000	25,889,648	104.21%	26,051,525	-	26,051,525	Government/ Agency
GNR163	BCCXCLV53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	4.731	0.015	4.659	0.014	20,000,000	20,712,500	104.48%	20,895,800	-	20,895,800	Government/ Agency
CLP059	64966TCZ5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.78%	8/1/2026	0.087	0.000	0.087	0.000	12,500,000	12,500,051	100.27%	12,533,750	-	12,533,750	AA
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	7.993	0.002	7.895	0.002	1,305,000	1,305,000	101.95%	1,330,487	-	1,330,487	AA
CLP069	64972BxB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	10.961	0.002	10.726	0.002	1,190,000	1,190,000	101.93%	1,212,991	-	1,212,991	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	13.117	0.002	12.661	0.002	1,120,000	1,120,000	101.93%	1,141,638	-	1,141,638	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	14.494	0.001	13.925	0.001	455,000	455,000	101.91%	463,691	-	463,691	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	5.127	0.004	5.108	0.004	5,000,000	5,103,050	106.44%	5,322,000	-	5,322,000	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	9.778	0.008	9.604	0.008	5,000,000	5,000,000	105.08%	5,253,850	-	5,253,850	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	12.801	0.017	12.458	0.016	8,305,000	8,305,000	105.13%	8,731,213	-	8,731,213	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.489	0.116	15.778	0.111	45,000,000	45,000,000	104.70%	47,115,000	-	47,115,000	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	9.570	0.006	9.412	0.006	3,860,000	3,860,000	104.34%	4,027,601	-	4,027,601	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	4.947	0.004	4.942	0.004	5,000,000	5,000,000	109.17%	5,458,600	-	5,458,600	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	4.473	0.007	4.460	0.007	9,735,000	9,732,377	103.73%	10,097,629	-	10,097,629	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	12.873	0.024	12.447	0.023	12,310,000	12,197,171	101.41%	12,483,559	-	12,483,559	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.70%	11/15/2021	0.847	0.003	0.847	0.003	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	1.833	0.007	1.833	0.007	23,872,543	23,872,543	100.62%	24,019,360	-	24,019,360	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	11/1/2038	11.251	0.048	10.999	0.047	25,000,000	25,000,000	111.83%	27,958,000	-	27,958,000	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	14.695	0.036	14.215	0.035	15,000,000	15,000,205	109.69%	16,452,900	-	16,452,900	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	16.823	0.027	16.122	0.026	10,000,000	10,000,138	108.67%	10,867,000	-	10,867,000	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.442	0.030	17.549	0.028	10,000,000	10,000,139	108.39%	10,839,200	-	10,839,200	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.522	0.035	17.687	0.033	12,000,000	12,000,000	104.41%	12,529,680	-	12,529,680	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.390	0.064	19.346	0.061	20,000,000	20,000,000	104.63%	20,925,600	-	20,925,600	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.662	0.068	20.533	0.065	20,000,000	20,000,000	105.13%	21,025,200	-	21,025,200	AA
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	1.687	0.000	1.687	0.000	50,001	50,456	102.81%	431,427	13,519,999	13,951,426	AA
CLP106	55299AWR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	0.730	0.003	0.730	0.003	28,867,109	28,867,846	101.90%	29,435,412	972,891	30,408,303	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.787	0.030	21.579	0.028	8,340,000	8,345,448	105.82%	8,825,221	-	8,825,221	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	1.885	0.002	1.885	0.002	8,750,000	8,753,722	100.81%	8,820,613	-	8,820,613	AA
CLP109	45203LDB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.33%	8/1/2023	1.575	0.005	1.575	0.005	20,000,000	20,000,000	99.97%	19,993,400	-	19,993,400	AA
CLP110	55299BAH2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	2.561	0.000	2.561	0.000	1,024,761	1,024,761	100.83%	1,291,895	31,257,239	32,549,134	AA
CLP111	FWDCLP111	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	2.561	0.000	2.561	0.000	-	-	100.30%	13,373	4,465,000	4,478,373	AA
CLP112	57587GAA3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.60%	6/1/2063	26.977	0.107	25.464	0.101	26,410,000	26,410,000	100.52%	26,546,540	-	26,546,540	AA
CLP113	57587GAB1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.50%	12/1/2023	2.891	0.004	2.891	0.004	10,020,000	10,020,000	100.02%	10,021,603	-	10,021,603	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.085	0.000	0.085	0.000	2,947,249	2,955,820	100.04%	2,948,428	-	2,948,428	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.085	0.000	0.085	0.000	895,117	904,620	100.07%	895,769	-	895,769	AA
CLM014	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	7/25/2039	6.914	0.015	6.834	0.015	13,451,474	13,340,441	112.38%	15,122,653	48,526	15,171,179	not rated

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CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.50%	9/1/2021	0.645	0.000	0.645	0.000	1,539,410	1,468,997	100.45%	1,620,039	16,398,090	18,018,129	not rated
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	2.35%	12/19/2024	-0.015	0.000	3.732	0.002	3,264,116	3,215,780	97.87%	2,898,082	13,957,790	16,855,871	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	2.35%	12/19/2024	-0.015	0.000	3.732	0.017	31,763,433	31,451,125	97.87%	30,004,067	51,014,661	81,018,729	not rated
CLM018	FWDCLM018	Direct Loans	MULTIFAMILY CONSTRUCTION	4.05%	10/1/2024	3.406	0.000	3.402	0.000	-	(520,000)	100.85%	444,496	52,000,000	52,444,496	not rated
CLM019	28299AGF9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	6/1/2024	2.725	0.001	2.725	0.001	2,883,130	2,774,591	100.26%	2,921,680	12,116,871	15,038,550	not rated
CLM020	40399AGP1	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	12/1/2023	2.725	0.001	2.725	0.001	1,631,258	1,467,380	100.14%	1,662,101	20,882,185	22,544,286	not rated
CLM021	FWDCLM021	Direct Loans	MULTIFAMILY CONSTRUCTION	2.60%	11/1/2023	0.005	0.000	2.695	0.000	-	(120,126)	100.51%	82,326	16,016,744	16,099,070	not rated
CLM022	FWDCLM022	Direct Loans	MULTIFAMILY CONSTRUCTION	2.80%	11/1/2023	0.005	0.000	2.685	0.000	-	(8,132)	100.51%	15,564	3,042,148	3,057,712	not rated
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	6.951	0.012	0.000	0.000	10,000,000	9,851,021	116.16%	11,615,573	-	11,615,573	Government/ Agency
TNT123	9128285M8	US Treasury	US Treasury	3.13%	11/15/2028	7.155	0.025	0.000	0.000	20,000,000	20,401,813	118.39%	23,677,834	-	23,677,834	Government/ Agency
TNT127	9128286B1	US Treasury	US Treasury	2.63%	2/15/2029	7.433	0.032	0.000	0.000	25,000,000	26,175,761	114.80%	28,699,848	-	28,699,848	Government/ Agency
TNT129	912828YB0	US Treasury	US Treasury	1.63%	8/15/2029	8.140	0.059	0.000	0.000	45,000,000	44,759,528	106.98%	48,138,912	-	48,138,912	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	8.359	0.040	0.000	0.000	30,000,000	30,033,848	108.07%	32,421,447	-	32,421,447	Government/ Agency
TNT133	912810SL3	US Treasury	US Treasury	2.00%	2/15/2050	23.398	0.190	0.000	0.000	50,000,000	56,953,965	108.67%	54,333,330	-	54,333,330	Government/ Agency
TNT134	912828Z94	US Treasury	US Treasury	1.50%	2/15/2030	8.635	0.048	0.000	0.000	35,000,000	36,668,174	105.81%	37,033,955	-	37,033,955	Government/ Agency
TNT135	912810SR0	US Treasury	US Treasury	1.13%	5/15/2040	18.006	0.069	0.000	0.000	27,000,000	26,832,295	94.93%	25,630,374	-	25,630,374	Government/ Agency
TNT136	912828ZQ6	US Treasury	US Treasury	0.63%	5/15/2030	9.221	0.085	0.000	0.000	63,000,000	62,348,299	97.78%	61,603,649	-	61,603,649	Government/ Agency
TNT137	91282CAE1	US Treasury	US Treasury	0.63%	8/15/2030	9.451	0.041	0.000	0.000	30,000,000	29,766,484	97.50%	29,250,429	-	29,250,429	Government/ Agency
TNT138	912810SQ2	US Treasury	US Treasury	1.13%	8/15/2040	18.167	0.039	0.000	0.000	15,000,000	14,401,327	94.70%	14,205,332	-	14,205,332	Government/ Agency
TNT139	91282CAV3	US Treasury	US Treasury	0.88%	11/15/2030	9.599	0.121	0.000	0.000	85,000,000	84,686,448	99.66%	84,713,091	-	84,713,091	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	104,514	-	104,514	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	74,156,630	74,156,630	100.00%	74,156,630	-	74,156,630	Government/ Agency

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