

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**August 31, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	DURATION	SPRD DUR									
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.22%	7/1/2033	0.630	0.000	3.737	0.000			645,377	646,694	104.54%	674,666	-	674,666	Government/ Agency		
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	2.23%	5/1/2033	0.589	0.000	3.825	0.000			257,476	258,047	104.25%	268,419	-	268,419	Government/ Agency		
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.42%	8/1/2033	0.863	0.000	3.905	0.000			247,408	247,246	104.56%	258,683	-	258,683	Government/ Agency		
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.24%	8/1/2033	0.695	0.000	4.090	0.000			491,527	491,076	104.45%	513,423	-	513,423	Government/ Agency		
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	1.80%	11/1/2033	0.222	0.000	4.034	0.001			965,199	965,485	102.50%	989,329	-	989,329	Government/ Agency		
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	1.75%	7/1/2033	0.798	0.000	4.099	0.000			142,136	141,733	103.15%	146,610	-	146,610	Government/ Agency		
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	1.73%	8/1/2033	0.423	0.000	3.830	0.000			125,464	125,315	102.65%	128,795	-	128,795	Government/ Agency		
AFN019	31396PSW7	FNMA Single Family MBS	SINGLE FAMILY ARM	0.33%	3/25/2037	0.755	0.000	3.464	0.000			133,213	132,248	100.22%	133,512	-	133,512	Government/ Agency		
AFN021	31404KR6	FNMA Single Family MBS	SINGLE FAMILY ARM	1.83%	4/1/2034	0.580	0.000	3.906	0.000			550,154	558,524	103.44%	569,059	-	569,059	Government/ Agency		
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	2.05%	11/1/2034	0.232	0.000	4.340	0.000			204,185	207,420	103.79%	211,928	-	211,928	Government/ Agency		
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.48%	4/25/2037	0.740	0.000	3.318	0.000			357,102	356,168	100.87%	360,213	-	360,213	Government/ Agency		
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.63%	3/25/2042	0.678	0.000	4.047	0.002			2,663,722	2,667,382	101.53%	2,704,478	-	2,704,478	Government/ Agency		
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.58%	6/25/2042	0.656	0.000	4.529	0.003			4,267,363	4,270,476	101.20%	4,318,538	-	4,318,538	Government/ Agency		
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	0.54%	10/25/2042	0.689	0.000	4.532	0.001			2,127,499	2,135,074	101.10%	2,150,876	-	2,150,876	Government/ Agency		
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.68%	10/25/2043	0.400	0.000	4.408	0.003			4,750,402	4,770,052	101.69%	4,830,658	-	4,830,658	Government/ Agency		
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	0.40%	6/25/2037	0.740	0.000	3.475	0.000			811,169	811,318	100.47%	815,018	-	815,018	Government/ Agency		
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.16%	10/1/2042	0.578	0.000	4.922	0.002			2,359,691	2,403,421	104.52%	2,466,296	-	2,466,296	Government/ Agency		
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	1.96%	2/1/2045	0.354	0.000	4.244	0.002			3,066,814	3,117,511	104.16%	3,194,478	-	3,194,478	Government/ Agency		
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.35%	6/1/2033	0.701	0.000	3.934	0.000			78,217	78,122	100.60%	81,814	-	81,814	Government/ Agency		
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.36%	10/1/2033	0.222	0.000	4.086	0.000			193,283	192,383	104.60%	202,174	-	202,174	Government/ Agency		
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.02%	7/1/2035	0.867	0.000	4.019	0.000			104,866	104,696	104.26%	109,331	-	109,331	Government/ Agency		
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.40%	2/15/2036	0.656	0.000	2.845	0.000			428,956	428,956	100.32%	430,324	-	430,324	Government/ Agency		
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.45%	4/15/2036	0.712	0.000	3.320	0.000			323,051	322,851	100.68%	325,238	-	325,238	Government/ Agency		
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.60%	11/15/2040	0.704	0.000	3.854	0.002			3,070,097	3,057,590	101.34%	3,111,098	-	3,111,098	Government/ Agency		
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.45%	1/15/2043	0.482	0.000	4.401	0.002			2,436,072	2,438,797	100.57%	2,450,041	-	2,450,041	Government/ Agency		
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.60%	10/15/2040	0.703	0.000	3.833	0.001			1,109,508	1,112,068	101.24%	1,123,225	-	1,123,225	Government/ Agency		
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.50%	8/15/2043	0.675	0.000	4.518	0.002			2,616,466	2,615,394	100.75%	2,636,101	-	2,636,101	Government/ Agency		
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.58%	10/15/2040	0.647	0.000	4.132	0.001			1,977,204	1,975,927	101.39%	2,004,758	-	2,004,758	Government/ Agency		
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.60%	6/15/2044	0.724	0.000	4.159	0.002			3,201,932	3,213,613	101.29%	3,243,341	-	3,243,341	Government/ Agency		
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.60%	12/15/2043	0.749	0.000	4.097	0.001			1,299,938	1,304,522	101.35%	1,317,521	-	1,317,521	Government/ Agency		
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.77%	8/15/2037	0.681	0.000	3.298	0.001			2,343,260	2,364,436	101.83%	2,386,093	-	2,386,093	Government/ Agency		
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.65%	11/15/2040	0.551	0.000	4.290	0.001			1,935,616	1,949,735	101.37%	1,962,056	-	1,962,056	Government/ Agency		
AFR028	31397GWW1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.43%	5/15/2037	0.740	0.000	3.501	0.000			72,922	72,908	100.39%	73,209	-	73,209	Government/ Agency		
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.235	0.000	0.259	0.000			12,985	12,984	100.85%	13,095	-	13,095	Government/ Agency		
FRS344	3128MBG50	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.305	0.000	0.333	0.000			5,252	5,261	101.18%	5,314	-	5,314	Government/ Agency		
FRS345	3128PHF09	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.236	0.000	0.259	0.000			1,316	1,319	100.85%	1,327	-	1,327	Government/ Agency		
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.936	0.000	1.243	0.000			17,023	17,028	105.99%	18,043	-	18,043	Government/ Agency		
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.929	0.000	1.252	0.000			8,564	8,567	106.00%	9,078	-	9,078	Government/ Agency		
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	0.913	0.000	1.213	0.000			4,948	4,949	105.99%	5,244	-	5,244	Government/ Agency		
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.921	0.000	1.208	0.000			184,138	184,832	105.99%	195,167	-	195,167	Government/ Agency		
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.029	0.000	1.357	0.000			29,269	29,401	105.99%	31,022	-	31,022	Government/ Agency		
FRS400	3128PRB21	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.937	0.000	1.246	0.000			15,523	15,587	105.99%	16,453	-	16,453	Government/ Agency		
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.130	0.000	1.460	0.000			1,279	1,285	105.99%	1,356	-	1,356	Government/ Agency		
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.008	0.000	1.328	0.000			847	850	105.99%	898	-	898	Government/ Agency		
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.844	0.000	1.122	0.000			2,598	2,608	105.99%	2,754	-	2,754	Government/ Agency		
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.860	0.000	1.157	0.000			16,811	16,883	105.99%	17,818	-	17,818	Government/ Agency		
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.104	0.000	1.440	0.000			57,869	58,148	105.99%	61,335	-	61,335	Government/ Agency		
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.297	0.000	1.691	0.000			2,239	2,250	106.00%	2,374	-	2,374	Government/ Agency		
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.387	0.000	1.772	0.000			22,638	22,742	105.99%	23,994	-	23,994	Government/ Agency		
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.302	0.000	1.690	0.000			15,156	15,235	105.99%	16,064	-	16,064	Government/ Agency		
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.276	0.000	1.656	0.000			41,153	41,403	105.99%	43,618	-	43,618	Government/ Agency		
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.095	0.000	1.448	0.000			30,955	31,134	106.00%	32,812	-	32,812	Government/ Agency		
FRS417	3128PUVW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.307	0.000	1.675	0.000			13,964	14,046	105.99%	14,801	-	14,801	Government/ Agency		
FRS439	3128MDN2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.722	0.000	0.777	0.000			182,943	184,887	103.17%	188,734	-	188,734	Government/ Agency		
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.660	0.000	2.166	0.000			315,296	317,728	106.79%	336,707	-	336,707	Government/ Agency		
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.173	0.000	1.631	0.000			9,038	9,086	106.73%	9,646	-	9,646	Government/ Agency		

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						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	1.679	0.000	2.171	0.000	42,816	43,155	106.79%	45,724	-	45,724	Government/ Agency
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.416	0.000	1.894	0.000	181,383	182,732	106.79%	193,700	-	193,700	Government/ Agency
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.445	0.000	1.927	0.000	136,362	137,432	106.79%	145,622	-	145,622	Government/ Agency
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	1.170	0.000	1.642	0.001	2,124,497	2,136,364	106.73%	2,267,435	-	2,267,435	Government/ Agency
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.577	0.000	2.108	0.000	106,056	106,934	106.79%	113,258	-	113,258	Government/ Agency
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	1.831	0.000	2.405	0.000	522,318	527,374	106.85%	558,112	-	558,112	Government/ Agency
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.779	0.000	0.840	0.000	41,414	41,828	103.45%	42,841	-	42,841	Government/ Agency
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.263	0.000	1.635	0.000	136,675	137,571	105.99%	144,861	-	144,861	Government/ Agency
FRS462	3128MDV4C	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.169	0.000	1.520	0.000	956,036	965,964	105.99%	1,013,300	-	1,013,300	Government/ Agency
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.136	0.000	1.353	0.000	242,052	242,236	105.98%	256,515	-	256,515	Government/ Agency
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.125	0.000	1.356	0.000	389	389	105.98%	412	-	412	Government/ Agency
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.184	0.000	1.412	0.000	13,175	13,191	105.98%	13,963	-	13,963	Government/ Agency
FSF811	31418QTT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.203	0.000	1.406	0.000	6,230	6,234	105.98%	6,602	-	6,602	Government/ Agency
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.182	0.000	1.412	0.000	25,309	25,328	105.98%	26,822	-	26,822	Government/ Agency
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.056	0.000	1.263	0.000	17,829	17,839	105.98%	18,894	-	18,894	Government/ Agency
FSF814	31417JUNX0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.100	0.000	1.325	0.000	9,673	9,679	105.98%	10,251	-	10,251	Government/ Agency
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.180	0.000	1.413	0.000	445	445	105.98%	472	-	472	Government/ Agency
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	0.943	0.000	1.140	0.000	1,089	1,089	105.98%	1,154	-	1,154	Government/ Agency
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.255	0.000	1.507	0.000	8,646	8,648	105.98%	9,163	-	9,163	Government/ Agency
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.136	0.000	1.352	0.000	428,743	429,075	105.98%	454,362	-	454,362	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.165	0.000	1.330	0.000	477,862	478,559	104.75%	500,578	-	500,578	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.242	0.000	1.421	0.000	415,007	415,920	105.07%	436,065	-	436,065	Government/ Agency
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.123	0.000	1.267	0.000	292,463	293,113	104.65%	306,066	-	306,066	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.101	0.000	1.235	0.000	5,573	5,578	104.54%	5,826	-	5,826	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.199	0.000	1.354	0.000	191,232	191,525	104.86%	200,526	-	200,526	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.197	0.000	1.355	0.000	2,563	2,567	104.86%	2,688	-	2,688	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.250	0.000	1.414	0.000	93,547	93,593	105.07%	98,293	-	98,293	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	0.966	0.000	1.083	0.000	89,566	89,758	103.94%	93,099	-	93,099	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.535	0.000	1.927	0.000	116,675	117,608	106.77%	124,579	-	124,579	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	0.917	0.000	1.108	0.000	31,210	31,331	105.98%	33,075	-	33,075	Government/ Agency
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.307	0.000	1.560	0.000	8,530	8,593	105.98%	9,040	-	9,040	Government/ Agency
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.485	0.000	1.753	0.000	4,763	4,801	105.98%	5,048	-	5,048	Government/ Agency
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.349	0.002	2.980	0.002	4,778,027	4,870,531	105.98%	5,063,570	-	5,063,570	Government/ Agency
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.077	0.000	1.081	0.000	16,662	16,662	108.32%	18,048	-	18,048	Government/ Agency
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	0.408	0.000	0.409	0.000	3,938	3,938	102.79%	4,048	-	4,048	Government/ Agency
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	0.475	0.000	0.477	0.000	4,611	4,611	103.33%	4,764	-	4,764	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	1.980	0.000	2.036	0.000	913	913	112.99%	1,032	-	1,032	Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	1.975	0.000	2.056	0.000	476	476	112.01%	534	-	534	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.281	0.000	2.338	0.000	13,920	13,631	115.38%	16,060	-	16,060	Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	2.229	0.000	2.285	0.000	2,261	2,261	114.85%	2,597	-	2,597	Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.107	0.000	2.142	0.000	598	598	114.37%	684	-	684	Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	2.332	0.000	2.391	0.000	3,250	3,183	115.71%	3,760	-	3,760	Government/ Agency
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	2.422	0.000	2.477	0.000	12,686	11,988	116.45%	14,773	-	14,773	Government/ Agency
FRS139	31293PC41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	1.873	0.000	1.880	0.000	4,933	4,790	112.98%	5,573	-	5,573	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.279	0.000	2.311	0.000	448	448	116.45%	522	-	522	Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	1.932	0.000	1.937	0.000	14,876	14,741	114.09%	16,973	-	16,973	Government/ Agency
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	2.482	0.000	2.537	0.000	572	572	116.76%	668	-	668	Government/ Agency
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	2.414	0.000	2.458	0.000	599	599	116.74%	699	-	699	Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.078	0.000	2.104	0.000	272	272	114.59%	312	-	312	Government/ Agency
FRS189	31298PKZ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	2.349	0.000	2.423	0.000	7,376	7,376	114.55%	8,449	-	8,449	Government/ Agency
FRS208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.445	0.000	2.959	0.000	21	96	114.25%	24	-	24	Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	2.645	0.000	2.787	0.000	5,469	5,507	116.88%	6,392	-	6,392	Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	2.575	0.000	2.698	0.000	6,959	7,012	116.38%	8,099	-	8,099	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.802	0.000	2.991	0.000	127,243	128,280	117.27%	149,214	-	149,214	Government/ Agency
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.607	0.000	3.048	0.000	285,985	288,510	116.66%	333,637	-	333,637	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	2.755	0.000	3.000	0.000	3,050	3,072	117.18%	3,574	-	3,574	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**August 31, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.805	0.000	3.142	0.000	495,224	499,319	117.70%	582,891	-	582,891	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.781	0.000	3.069	0.000	148,520	149,714	117.61%	174,682	-	174,682	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.835	0.000	3.073	0.000	103,927	104,891	117.75%	122,368	-	122,368	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.844	0.000	3.069	0.000	52,463	52,936	117.72%	61,761	-	61,761	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.781	0.000	3.090	0.000	19,247	19,402	117.51%	22,616	-	22,616	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.329	0.000	2.603	0.000	104,369	104,698	112.80%	117,726	-	117,726	Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	2.828	0.000	3.065	0.000	46,322	46,693	117.69%	54,517	-	54,517	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	2.906	0.000	3.082	0.000	32,446	32,746	117.95%	38,270	-	38,270	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.725	0.000	3.068	0.000	130,310	130,972	115.33%	150,290	-	150,290	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	2.662	0.000	2.907	0.000	278,337	280,917	116.60%	324,534	-	324,534	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.673	0.000	3.109	0.000	339,610	341,166	115.32%	391,653	-	391,653	Government/ Agency
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.631	0.000	3.044	0.000	147,679	148,357	115.05%	169,911	-	169,911	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	2.772	0.000	3.187	0.000	196,418	197,314	115.82%	227,489	-	227,489	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.372	0.000	2.589	0.000	241,054	242,162	112.81%	271,939	-	271,939	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	2.878	0.000	3.128	0.000	167,917	169,116	118.11%	198,323	-	198,323	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	2.572	0.000	2.827	0.000	158,270	159,382	116.11%	183,766	-	183,766	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.832	0.000	3.157	0.000	285,376	287,573	118.00%	336,743	-	336,743	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.798	0.000	3.164	0.000	411,910	415,086	117.75%	485,040	-	485,040	Government/ Agency
FRS288	3128K6GR6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	2.771	0.000	3.265	0.000	103,972	103,916	113.45%	117,955	-	117,955	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.871	0.000	3.137	0.000	84,028	84,584	118.15%	99,276	-	99,276	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	2.971	0.000	3.116	0.000	130,933	131,909	118.79%	155,542	-	155,542	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	2.749	0.000	2.873	0.000	46,086	46,461	117.55%	54,176	-	54,176	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	2.774	0.000	3.340	0.000	38,548	37,783	113.67%	43,820	-	43,820	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	2.993	0.000	3.290	0.000	3,686	3,624	116.20%	4,283	-	4,283	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.032	0.000	3.341	0.000	360,429	357,339	116.37%	419,427	-	419,427	Government/ Agency
FRS320	3128KHS56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	2.990	0.000	3.278	0.000	209,786	207,966	116.31%	243,994	-	243,994	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	2.878	0.000	3.394	0.000	67,746	66,638	113.64%	76,987	-	76,987	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	3.028	0.000	3.184	0.000	75,443	75,841	119.26%	89,970	-	89,970	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	2.786	0.000	3.350	0.000	278,405	273,782	113.73%	316,633	-	316,633	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	2.734	0.000	3.312	0.000	58,705	57,742	113.55%	66,661	-	66,661	Government/ Agency
FRS329	3128KLAH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	2.991	0.000	3.434	0.000	28,764	28,649	116.39%	33,479	-	33,479	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.051	0.000	3.263	0.000	130,014	128,931	116.28%	151,179	-	151,179	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	2.901	0.000	3.391	0.000	53,220	52,761	116.14%	61,811	-	61,811	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	2.913	0.000	3.407	0.000	62,953	61,164	113.68%	71,566	-	71,566	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	2.840	0.000	3.455	0.000	256,991	249,756	113.70%	292,196	-	292,196	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	2.922	0.000	3.418	0.000	102,570	99,636	113.73%	116,657	-	116,657	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	2.850	0.000	3.237	0.000	33,721	32,776	113.55%	38,292	-	38,292	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.116	0.000	3.218	0.000	223,709	225,315	119.62%	267,604	-	267,604	Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	2.965	0.000	3.447	0.000	106,994	106,490	116.42%	124,567	-	124,567	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.002	0.000	3.408	0.000	269,918	271,321	118.98%	321,135	-	321,135	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.009	0.000	3.431	0.000	8,292	8,323	118.99%	9,867	-	9,867	Government/ Agency
FRS358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	2.917	0.000	3.554	0.000	155,312	152,761	116.46%	180,873	-	180,873	Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.012	0.000	3.521	0.000	19,535	19,397	113.63%	22,199	-	22,199	Government/ Agency
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	2.849	0.000	3.671	0.000	328,649	329,917	113.70%	373,679	-	373,679	Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	2.806	0.000	4.021	0.000	139,769	140,005	109.59%	153,166	-	153,166	Government/ Agency
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.163	0.000	3.323	0.000	4,151	4,284	119.57%	4,964	-	4,964	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	2.966	0.000	3.705	0.000	13,206	13,210	111.38%	14,709	-	14,709	Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	2.713	0.000	3.816	0.000	280,086	280,242	111.28%	311,683	-	311,683	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	2.941	0.000	3.816	0.001	1,030,937	1,041,760	113.61%	1,171,224	-	1,171,224	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	2.897	0.000	3.914	0.000	294,313	297,336	109.56%	322,458	-	322,458	Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	3.116	0.000	4.159	0.000	105,114	106,195	109.87%	115,486	-	115,486	Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	2.853	0.000	3.782	0.001	1,072,944	1,085,244	111.58%	1,197,187	-	1,197,187	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	2.831	0.000	3.343	0.000	110,840	113,732	113.61%	125,928	-	125,928	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	2.857	0.001	4.534	0.001	1,994,630	2,006,848	108.38%	2,161,764	-	2,161,764	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	2.958	0.000	4.223	0.000	16,970	17,320	109.79%	18,632	-	18,632	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.909	0.001	4.485	0.002	2,562,526	2,590,360	108.32%	2,775,643	-	2,775,643	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**August 31, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	3.141	0.001	4.427	0.001	1,300,781	1,314,676	108.38%	1,409,776	-	1,409,776	Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	2.838	0.001	4.669	0.002	3,204,146	3,241,305	106.73%	3,419,795	-	3,419,795	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.639	0.002	4.736	0.003	4,833,681	4,879,347	106.73%	5,159,003	-	5,159,003	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	2.700	0.000	4.680	0.000	378,358	384,516	106.73%	403,823	-	403,823	Government/ Agency
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	2.192	0.001	4.545	0.002	2,676,314	2,746,835	106.73%	2,856,438	-	2,856,438	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	2.202	0.001	4.726	0.003	4,157,390	4,264,947	106.73%	4,437,195	-	4,437,195	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	2.323	0.001	4.791	0.002	2,265,753	2,325,201	106.73%	2,418,245	-	2,418,245	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	2.308	0.002	4.757	0.003	4,422,286	4,530,193	107.33%	4,746,522	-	4,746,522	Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	3.331	0.001	4.418	0.001	2,007,652	2,075,054	108.32%	2,174,622	-	2,174,622	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.885	0.002	4.469	0.003	3,869,025	3,975,635	108.32%	4,190,800	-	4,190,800	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.097	0.002	4.449	0.003	3,671,972	3,797,519	108.32%	3,977,359	-	3,977,359	Government/ Agency
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	2.760	0.001	4.483	0.002	2,558,527	2,625,816	108.32%	2,771,311	-	2,771,311	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	2.845	0.001	3.772	0.001	1,592,082	1,647,493	111.41%	1,773,735	-	1,773,735	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	2.845	0.000	3.971	0.000	637,649	661,038	111.58%	711,487	-	711,487	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	2.898	0.000	4.055	0.001	777,508	806,422	111.58%	867,540	-	867,540	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	2.860	0.000	3.609	0.000	391,927	405,423	111.06%	435,290	-	435,290	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	2.717	0.000	3.341	0.000	288,639	298,176	110.54%	319,071	-	319,071	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	2.936	0.001	3.854	0.001	1,268,195	1,323,349	111.58%	1,415,047	-	1,415,047	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	2.770	0.001	3.837	0.001	1,698,023	1,769,369	111.42%	1,891,992	-	1,891,992	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	2.643	0.000	3.762	0.001	1,124,648	1,171,334	111.23%	1,250,911	-	1,250,911	Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	2.590	0.000	3.528	0.000	689,189	718,105	110.84%	763,908	-	763,908	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	2.843	0.000	3.975	0.000	283,028	295,500	111.58%	315,802	-	315,802	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	2.818	0.000	3.930	0.000	343,004	357,824	111.58%	382,722	-	382,722	Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	2.840	0.000	3.936	0.000	670,475	699,758	111.58%	748,114	-	748,114	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	3.311	0.001	4.060	0.001	2,263,569	2,372,269	111.11%	2,515,072	-	2,515,072	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	2.706	0.000	3.844	0.000	602,983	628,258	111.39%	671,658	-	671,658	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	3.043	0.000	3.736	0.000	162,616	169,582	111.58%	181,447	-	181,447	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	3.288	0.000	3.998	0.001	896,396	938,265	111.45%	999,075	-	999,075	Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	2.279	0.001	4.694	0.001	1,998,639	1,963,476	106.73%	2,133,153	-	2,133,153	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.500	0.000	4.024	0.001	1,286,683	1,303,431	107.82%	1,387,259	-	1,387,259	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.079	0.000	4.114	0.001	992,725	1,005,663	107.82%	1,070,323	-	1,070,323	Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.323	0.000	4.100	0.000	718,334	727,677	107.82%	774,484	-	774,484	Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.459	0.000	3.930	0.000	223,114	226,053	107.82%	240,554	-	240,554	Government/ Agency
FRS484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.936	0.001	4.083	0.002	3,153,056	3,290,695	109.20%	3,443,279	-	3,443,279	Government/ Agency
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.760	0.000	3.987	0.000	436,612	457,635	109.33%	477,346	-	477,346	Government/ Agency
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	3.494	0.001	4.284	0.001	1,278,305	1,340,030	108.98%	1,393,091	-	1,393,091	Government/ Agency
FRS488	3128MJVV7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	2.941	0.000	4.079	0.000	685,334	718,832	109.20%	748,416	-	748,416	Government/ Agency
FRS489	3132JNQS9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	2.889	0.001	4.249	0.001	1,252,862	1,312,435	109.58%	1,372,879	-	1,372,879	Government/ Agency
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	2.945	0.000	4.112	0.001	890,691	933,967	109.49%	975,179	-	975,179	Government/ Agency
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	2.955	0.001	4.111	0.001	1,355,600	1,421,115	109.55%	1,485,036	-	1,485,036	Government/ Agency
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	2.991	0.001	4.078	0.001	2,086,180	2,191,702	108.98%	2,273,508	-	2,273,508	Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	2.915	0.000	4.074	0.000	775,378	812,794	109.20%	846,747	-	846,747	Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	2.304	0.001	4.106	0.002	2,663,335	2,745,836	107.72%	2,869,022	-	2,869,022	Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	2.282	0.001	4.123	0.002	3,649,999	3,757,184	107.72%	3,931,886	-	3,931,886	Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	2.778	0.000	4.019	0.000	675,212	707,599	109.36%	738,406	-	738,406	Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	2.887	0.001	4.056	0.002	2,525,540	2,647,416	109.33%	2,761,159	-	2,761,159	Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	2.822	0.000	4.064	0.000	698,462	732,513	109.20%	762,752	-	762,752	Government/ Agency
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.406	0.001	4.304	0.001	1,773,366	1,812,318	107.07%	1,898,685	-	1,898,685	Government/ Agency
FRS500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.418	0.001	4.173	0.001	2,080,160	2,112,655	107.41%	2,234,309	-	2,234,309	Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	3.410	0.000	4.066	0.000	239,963	254,508	110.55%	265,276	-	265,276	Government/ Agency
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.435	0.001	4.030	0.002	2,712,764	2,770,653	107.91%	2,927,355	-	2,927,355	Government/ Agency
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	3.417	0.001	4.053	0.001	1,093,032	1,159,104	110.55%	1,208,329	-	1,208,329	Government/ Agency
FRS504	3132GQH8N	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	3.016	0.000	3.914	0.000	239,906	253,425	111.58%	267,686	-	267,686	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	3.419	0.000	3.815	0.000	105,538	111,954	115.60%	115,602	-	115,602	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	2.448	0.002	4.185	0.003	4,301,808	4,414,475	107.16%	4,609,836	-	4,609,836	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	3.153	0.002	5.232	0.004	4,875,267	4,932,820	104.10%	5,075,289	-	5,075,289	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**August 31, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	3.159	0.001	5.188	0.001	1,230,057	1,244,495	104.31%	1,283,023	-	1,283,023	Government/ Agency
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	3.186	0.001	5.350	0.001	1,645,781	1,664,516	104.46%	1,719,219	-	1,719,219	Government/ Agency
FRS511	3132QRCQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	2.505	0.000	4.459	0.001	997,859	1,021,978	106.01%	1,057,846	-	1,057,846	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	2.692	0.000	4.374	0.001	821,155	841,045	106.14%	871,545	-	871,545	Government/ Agency
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	2.490	0.001	4.563	0.001	1,474,741	1,510,645	105.57%	1,556,944	-	1,556,944	Government/ Agency
FRS514	3128MJWJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	2.692	0.001	4.471	0.001	2,219,107	2,273,012	106.01%	2,352,510	-	2,352,510	Government/ Agency
FRS515	3132WQGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	2.518	0.001	4.551	0.002	3,236,451	3,315,801	105.58%	3,416,980	-	3,416,980	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	2.491	0.002	4.171	0.004	6,460,490	6,589,447	107.16%	6,923,089	-	6,923,089	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	2.132	0.001	4.231	0.001	1,673,892	1,711,527	107.07%	1,792,180	-	1,792,180	Government/ Agency
FRS519	3132WGFY0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	2.885	0.001	3.981	0.061	1,741,994	1,781,880	107.06%	1,865,027	-	1,865,027	Government/ Agency
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	2.520	0.003	4.136	0.005	7,985,563	8,164,884	107.07%	8,549,878	-	8,549,878	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	3.125	0.001	4.046	0.001	1,193,781	1,232,483	108.74%	1,298,066	-	1,298,066	Government/ Agency
FRS522	3132WQZM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	2.547	0.000	3.945	0.001	1,045,548	1,079,984	109.05%	1,140,151	-	1,140,151	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	2.437	0.001	4.176	0.002	2,513,811	2,564,535	107.07%	2,691,454	-	2,691,454	Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	2.623	0.000	4.125	0.000	762,287	777,799	107.07%	816,155	-	816,155	Government/ Agency
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	2.220	0.000	4.371	0.060	627,515	640,015	107.06%	671,835	-	671,835	Government/ Agency
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	2.232	0.000	3.993	0.000	648,439	669,080	109.05%	707,111	-	707,111	Government/ Agency
FRS529	3132QVPJ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	3.040	0.000	3.869	0.000	280,632	289,654	108.64%	304,884	-	304,884	Government/ Agency
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.974	0.001	3.967	0.001	1,114,734	1,150,713	108.83%	1,213,160	-	1,213,160	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	2.837	0.001	3.916	0.001	2,080,212	2,147,202	108.83%	2,263,884	-	2,263,884	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	2.902	0.001	3.938	0.001	1,266,628	1,309,051	108.74%	1,377,277	-	1,377,277	Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	3.335	0.000	3.983	0.000	466,374	481,988	109.30%	509,738	-	509,738	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	2.913	0.001	3.980	0.001	1,163,549	1,202,548	108.74%	1,265,193	-	1,265,193	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	2.636	0.001	3.985	0.001	1,924,218	1,988,491	108.83%	2,094,116	-	2,094,116	Government/ Agency
FRS536	3128MJJ81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	2.630	0.002	3.967	0.003	5,128,591	5,328,409	109.49%	5,615,076	-	5,615,076	Government/ Agency
FRS537	3128MJVV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	2.702	0.003	3.913	0.004	6,533,991	6,774,410	109.05%	7,125,202	-	7,125,202	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	2.807	0.000	3.926	0.001	1,064,299	1,099,648	108.83%	1,158,271	-	1,158,271	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	2.572	0.001	3.927	0.001	1,471,566	1,520,766	108.57%	1,597,704	-	1,597,704	Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	2.417	0.001	4.010	0.021	1,730,169	1,788,015	108.42%	1,875,770	-	1,875,770	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	2.528	0.001	3.961	0.001	2,336,980	2,414,988	108.52%	2,536,021	-	2,536,021	Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	2.507	0.000	3.960	0.000	804,127	831,054	108.45%	872,112	-	872,112	Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	2.685	0.005	3.950	0.007	10,873,652	11,302,484	109.05%	11,857,526	-	11,857,526	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.837	0.000	3.929	0.000	6,545	6,816	108.83%	7,123	-	7,123	Government/ Agency
FRS546	31335AWVW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	2.828	0.000	3.934	0.000	7,857	8,184	108.74%	8,543	-	8,543	Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	2.770	0.000	3.914	0.200	99,273	103,445	107.82%	107,038	-	107,038	Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	2.710	0.000	3.915	0.000	175,888	183,166	108.83%	191,418	-	191,418	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	2.610	0.002	3.939	0.004	5,834,398	6,079,355	107.47%	6,270,325	-	6,270,325	Government/ Agency
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.185	0.000	0.186	0.000	11	11	100.81%	11	-	11	Government/ Agency
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.163	0.000	1.190	0.000	96	96	108.51%	104	-	104	Government/ Agency
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.034	0.000	1.977	0.000	8,305	8,220	113.24%	9,404	-	9,404	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	1.521	0.000	1.911	0.000	19,548	19,548	111.87%	21,870	-	21,870	Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	1.274	0.000	2.222	0.000	859	859	113.19%	973	-	973	Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	1.436	0.000	2.108	0.000	679	679	112.81%	765	-	765	Government/ Agency
FSF187	31380LKF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.377	0.000	2.463	0.000	13,069	13,070	112.85%	14,748	-	14,748	Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.466	0.000	2.599	0.000	45,436	45,449	113.14%	51,408	-	51,408	Government/ Agency
FSF199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	1.354	0.000	2.343	0.000	24,309	24,154	110.16%	26,779	-	26,779	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	1.302	0.000	2.402	0.000	28,835	28,657	110.23%	31,785	-	31,785	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	1.201	0.000	2.244	0.000	21,427	21,261	109.53%	23,470	-	23,470	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.056	0.000	1.054	0.000	11,076	11,090	106.91%	11,842	-	11,842	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	0.537	0.000	0.545	0.000	10,163	10,163	103.09%	10,477	-	10,477	Government/ Agency
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.347	0.000	2.345	0.000	6,765	6,503	116.48%	7,880	-	7,880	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	1.690	0.000	2.530	0.000	5,647	5,469	115.96%	6,548	-	6,548	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.553	0.000	2.592	0.000	164	164	115.45%	190	-	190	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.281	0.000	2.562	0.000	149	149	117.80%	176	-	176	Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.908	0.000	2.723	0.000	847	847	117.80%	998	-	998	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.704	0.000	2.851	0.000	51,975	52,040	117.11%	60,867	-	60,867	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**August 31, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF268	3138JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	2.268	0.000	2.451	0.000	105,996	106,144	115.72%	122,655	-	122,655	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	1.271	0.000	1.279	0.000	24,432	24,676	108.56%	26,524	-	26,524	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	2.553	0.000	2.720	0.000	24,915	24,954	117.75%	29,338	-	29,338	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	1.772	0.000	2.998	0.000	15,294	15,311	117.67%	17,996	-	17,996	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	2.051	0.000	3.055	0.000	12,884	12,860	115.91%	14,934	-	14,934	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	2.527	0.000	2.517	0.000	61,611	61,731	118.14%	72,788	-	72,788	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	1.884	0.000	2.830	0.000	309	309	117.05%	362	-	362	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	2.056	0.000	2.710	0.000	8,552	8,560	116.56%	9,968	-	9,968	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	0.985	0.000	0.988	0.000	2,141	2,140	106.20%	2,274	-	2,274	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.789	0.000	2.915	0.000	71,235	71,470	117.66%	83,816	-	83,816	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.641	0.000	2.654	0.000	52,085	52,121	118.76%	61,856	-	61,856	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	2.537	0.000	2.766	0.000	19,340	19,496	118.19%	22,857	-	22,857	Government/ Agency
FSF375	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	2.377	0.000	3.076	0.000	1,503	1,513	116.55%	1,752	-	1,752	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.019	0.000	1.951	0.000	26,097	26,097	111.54%	29,110	-	29,110	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	1.732	0.000	2.904	0.000	202,071	203,297	110.51%	223,312	-	223,312	Government/ Agency
FSF433	31403NRFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	2.896	0.000	3.062	0.000	131,935	131,969	115.28%	152,089	-	152,089	Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	2.576	0.000	2.910	0.000	61,552	61,792	114.00%	70,173	-	70,173	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	2.674	0.000	3.047	0.000	53,343	53,547	114.74%	61,206	-	61,206	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	2.945	0.000	3.082	0.000	157,738	158,596	117.63%	185,579	-	185,579	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	2.519	0.000	2.988	0.000	55,917	55,844	114.17%	63,843	-	63,843	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	2.458	0.000	3.299	0.000	275,208	273,672	112.26%	308,962	-	308,962	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.518	0.000	2.925	0.000	121,719	122,121	113.94%	138,686	-	138,686	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	2.816	0.000	3.304	0.000	155,155	155,669	115.63%	179,400	-	179,400	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.645	0.000	3.143	0.000	77,967	78,204	114.89%	89,580	-	89,580	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.880	0.000	3.178	0.000	56,270	56,426	115.72%	65,114	-	65,114	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.650	0.000	3.019	0.000	193,654	194,076	114.54%	221,802	-	221,802	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.853	0.000	3.244	0.000	110,321	110,557	115.68%	127,621	-	127,621	Government/ Agency
FSF581	31405QRF5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	2.949	0.000	3.108	0.000	220,797	222,680	117.80%	260,099	-	260,099	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	2.886	0.000	3.266	0.000	100,794	101,092	115.89%	116,812	-	116,812	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	2.437	0.000	3.403	0.000	56,717	57,173	115.98%	65,780	-	65,780	Government/ Agency
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.965	0.000	3.254	0.000	103,287	103,917	118.15%	122,034	-	122,034	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	2.674	0.000	3.335	0.000	9,805	9,867	117.09%	11,481	-	11,481	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	2.853	0.000	3.303	0.000	69,282	69,279	113.44%	78,595	-	78,595	Government/ Agency
FSF645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	2.874	0.000	3.304	0.000	146,011	145,954	113.40%	165,577	-	165,577	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	2.891	0.000	3.295	0.000	209,620	209,886	116.09%	243,347	-	243,347	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	2.793	0.000	3.177	0.000	106,783	106,868	115.41%	123,239	-	123,239	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.918	0.000	3.256	0.000	62,730	63,035	117.76%	73,873	-	73,873	Government/ Agency
FSF663	31407GSW4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.955	0.000	3.175	0.000	75,326	75,699	118.08%	88,942	-	88,942	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	2.928	0.000	3.280	0.000	67,633	67,715	115.73%	78,274	-	78,274	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.858	0.000	3.343	0.000	69,536	69,943	117.80%	81,912	-	81,912	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	2.767	0.000	3.226	0.000	31,708	31,704	117.43%	37,234	-	37,234	Government/ Agency
FSF677	31407VN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	3.019	0.000	3.162	0.000	231,322	231,391	118.27%	273,586	-	273,586	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.737	0.000	3.562	0.000	334,201	334,265	117.95%	394,183	-	394,183	Government/ Agency
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.045	0.000	3.220	0.000	133,162	133,406	118.38%	157,633	-	157,633	Government/ Agency
FSF702	31409TSV6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	2.773	0.000	3.273	0.000	36,960	36,724	115.74%	42,778	-	42,778	Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	2.859	0.000	3.278	0.000	31,194	30,984	115.76%	36,111	-	36,111	Government/ Agency
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	1.719	0.000	2.028	0.000	7,054	7,008	111.57%	7,870	-	7,870	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	2.913	0.000	3.293	0.000	276,996	277,103	117.92%	326,635	-	326,635	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	2.893	0.000	3.049	0.000	191,438	191,523	117.42%	224,786	-	224,786	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	2.942	0.000	3.153	0.000	134,323	132,557	115.80%	155,547	-	155,547	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.045	0.000	3.306	0.000	297,177	293,307	116.07%	344,927	-	344,927	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	2.998	0.000	3.259	0.000	83,257	82,097	115.93%	96,521	-	96,521	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	3.078	0.000	3.240	0.000	58,862	58,965	119.06%	70,079	-	70,079	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	2.869	0.000	3.334	0.000	33,937	33,981	117.91%	40,016	-	40,016	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	2.978	0.000	3.470	0.000	99,434	97,945	113.70%	113,061	-	113,061	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.117	0.000	3.417	0.000	174,464	174,661	118.70%	207,085	-	207,085	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**August 31, 2021**

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						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	2.798	0.000	3.488	0.000	64,257	63,135	113.56%	72,972	-	72,972	Government/ Agency
FSF754	31411WV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	2.855	0.000	3.122	0.000	552	554	115.39%	637	-	637	Government/ Agency
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.118	0.000	3.403	0.000	366	367	116.38%	426	-	426	Government/ Agency
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	2.935	0.000	3.318	0.000	9,823	9,868	115.95%	11,390	-	11,390	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	2.981	0.000	3.489	0.000	214	215	116.18%	249	-	249	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	2.797	0.000	3.028	0.000	3,978	3,995	115.04%	4,576	-	4,576	Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.122	0.000	3.452	0.000	6,801	6,834	116.45%	7,920	-	7,920	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.036	0.000	3.386	0.000	7,928	7,964	116.18%	9,211	-	9,211	Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	2.944	0.000	3.434	0.000	10,437	10,486	116.07%	12,114	-	12,114	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	2.977	0.000	3.539	0.000	124,764	125,378	116.38%	145,203	-	145,203	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.135	0.000	3.533	0.000	71,622	71,649	116.39%	83,362	-	83,362	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	2.959	0.000	3.494	0.000	31,564	31,218	113.86%	35,938	-	35,938	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	2.836	0.000	3.693	0.000	21,143	21,143	111.00%	23,406	-	23,406	Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	2.970	0.000	3.116	0.000	135,313	137,690	115.75%	156,626	-	156,626	Government/ Agency
FSF794	31415METH	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	3.144	0.000	3.391	0.000	5,421	5,513	116.57%	6,319	-	6,319	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	2.942	0.000	3.212	0.000	29,748	30,429	117.93%	35,081	-	35,081	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	2.899	0.000	3.323	0.000	204,884	211,066	118.70%	243,188	-	243,188	Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	2.863	0.000	3.945	0.000	72,810	72,960	111.33%	81,057	-	81,057	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	2.764	0.000	3.861	0.000	478,768	479,759	111.15%	532,165	-	532,165	Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	2.782	0.000	3.943	0.001	961,980	965,523	111.28%	1,070,449	-	1,070,449	Government/ Agency
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	2.620	0.001	3.826	0.001	1,586,069	1,591,088	110.95%	1,759,692	-	1,759,692	Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	2.860	0.000	3.813	0.000	402,371	409,600	113.88%	458,208	-	458,208	Government/ Agency
FSF816	31416AAV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	2.868	0.000	3.567	0.000	40,722	41,436	113.89%	46,379	-	46,379	Government/ Agency
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	2.758	0.000	3.589	0.000	79,870	81,337	113.88%	90,954	-	90,954	Government/ Agency
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	2.940	0.000	3.659	0.000	210,555	213,361	111.16%	234,064	-	234,064	Government/ Agency
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	2.901	0.000	3.802	0.001	1,068,648	1,088,991	111.55%	1,192,103	-	1,192,103	Government/ Agency
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.028	0.001	3.706	0.001	1,064,028	1,103,465	113.58%	1,208,549	-	1,208,549	Government/ Agency
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	2.844	0.000	3.864	0.000	152,431	155,342	111.55%	170,041	-	170,041	Government/ Agency
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	2.894	0.000	4.065	0.000	148	150	109.57%	162	-	162	Government/ Agency
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.068	0.000	4.112	0.000	171,071	173,384	109.68%	187,634	-	187,634	Government/ Agency
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2040	2.994	0.001	4.349	0.001	1,596,409	1,618,740	109.68%	1,750,880	-	1,750,880	Government/ Agency
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	2.985	0.001	4.179	0.001	1,310,814	1,329,175	109.64%	1,437,196	-	1,437,196	Government/ Agency
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	2.771	0.000	3.852	0.000	210,519	213,638	111.55%	234,839	-	234,839	Government/ Agency
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	3.200	0.002	4.550	0.002	3,026,785	3,019,218	109.70%	3,320,296	-	3,320,296	Government/ Agency
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	2.877	0.000	3.833	0.000	216,019	219,214	111.41%	240,662	-	240,662	Government/ Agency
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	2.868	0.000	3.811	0.000	132,996	134,934	111.32%	148,055	-	148,055	Government/ Agency
FSF845	31419BSR2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.049	0.000	3.853	0.000	156,061	158,405	111.55%	174,090	-	174,090	Government/ Agency
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	2.929	0.001	3.795	0.001	1,458,150	1,498,650	113.58%	1,656,202	-	1,656,202	Government/ Agency
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	2.796	0.000	3.806	0.000	664,103	681,527	113.58%	754,305	-	754,305	Government/ Agency
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	2.879	0.001	3.885	0.001	1,138,991	1,167,413	113.58%	1,293,694	-	1,293,694	Government/ Agency
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	3.008	0.000	3.790	0.001	985,750	1,013,778	113.58%	1,119,639	-	1,119,639	Government/ Agency
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	3.102	0.000	4.190	0.000	105,923	106,359	109.70%	116,199	-	116,199	Government/ Agency
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.384	0.000	4.321	0.001	815,225	826,267	108.29%	882,807	-	882,807	Government/ Agency
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.335	0.000	4.263	0.001	839,469	850,839	108.29%	909,061	-	909,061	Government/ Agency
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.175	0.000	4.412	0.000	156,195	158,356	108.29%	169,143	-	169,143	Government/ Agency
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	2.897	0.000	4.418	0.000	541,791	549,190	108.35%	587,044	-	587,044	Government/ Agency
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.364	0.000	4.306	0.001	773,767	786,432	108.29%	837,913	-	837,913	Government/ Agency
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	2.554	0.000	4.640	0.000	80,066	81,399	106.76%	85,481	-	85,481	Government/ Agency
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	2.664	0.000	4.597	0.000	323,587	328,528	106.76%	345,473	-	345,473	Government/ Agency
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.377	0.001	4.153	0.001	1,995,218	2,048,690	108.29%	2,160,621	-	2,160,621	Government/ Agency
FSF865	3138LX508	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.670	0.000	4.649	0.000	595,488	608,833	106.70%	635,391	-	635,391	Government/ Agency
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.705	0.000	4.635	0.000	419,387	428,763	106.70%	447,489	-	447,489	Government/ Agency
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	2.706	0.000	4.668	0.000	441,540	451,338	106.70%	471,127	-	471,127	Government/ Agency
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.628	0.000	4.475	0.000	534,084	545,976	106.70%	569,872	-	569,872	Government/ Agency
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.843	0.000	4.499	0.000	458,904	469,243	106.70%	489,655	-	489,655	Government/ Agency
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.755	0.000	4.351	0.000	331,594	339,014	106.70%	353,814	-	353,814	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**August 31, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.716	0.000	4.666	0.000	515,782	527,316	106.70%	550,343	-	550,343	Government/ Agency
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	2.584	0.000	4.470	0.000	460,679	470,852	106.70%	491,549	-	491,549	Government/ Agency
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	2.714	0.000	4.609	0.000	195,731	200,106	106.70%	208,847	-	208,847	Government/ Agency
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	2.837	0.000	4.986	0.001	696,037	711,965	106.70%	742,677	-	742,677	Government/ Agency
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.281	0.001	4.439	0.002	3,170,169	3,269,154	108.29%	3,432,975	-	3,432,975	Government/ Agency
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	2.813	0.000	4.415	0.000	157,727	162,767	108.23%	170,704	-	170,704	Government/ Agency
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	2.244	0.001	4.333	0.000	3,815,659	3,924,280	108.29%	4,131,976	-	4,131,976	Government/ Agency
FSF884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	2.914	0.000	4.431	0.000	41,278	42,811	108.29%	44,700	-	44,700	Government/ Agency
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.581	0.000	4.337	0.000	37,509	38,884	108.29%	40,619	-	40,619	Government/ Agency
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.361	0.000	4.324	0.000	63,911	66,278	108.29%	69,210	-	69,210	Government/ Agency
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.288	0.000	4.439	0.000	302,154	312,394	108.29%	327,202	-	327,202	Government/ Agency
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	2.947	0.002	3.992	0.002	3,602,058	3,758,212	111.55%	4,018,185	-	4,018,185	Government/ Agency
FSF921	31417VNG6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	2.810	0.001	3.825	0.000	2,555,792	2,666,299	111.33%	2,845,293	-	2,845,293	Government/ Agency
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	3.044	0.000	3.943	0.000	109,381	114,665	111.49%	121,949	-	121,949	Government/ Agency
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	2.828	0.000	3.817	0.000	252,432	263,308	111.28%	280,903	-	280,903	Government/ Agency
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	2.866	0.000	3.865	0.000	214,522	223,884	111.29%	238,748	-	238,748	Government/ Agency
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	2.859	0.000	3.874	0.001	1,087,591	1,136,047	111.40%	1,211,603	-	1,211,603	Government/ Agency
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	3.250	0.002	4.383	0.002	3,100,324	3,236,431	109.53%	3,395,661	-	3,395,661	Government/ Agency
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.181	0.000	4.236	0.000	523,187	548,867	108.96%	570,050	-	570,050	Government/ Agency
FSF929	3138YEV07	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.310	0.001	4.432	0.001	1,132,860	1,188,862	108.96%	1,234,333	-	1,234,333	Government/ Agency
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.251	0.001	4.485	0.001	1,438,214	1,509,248	108.96%	1,567,038	-	1,567,038	Government/ Agency
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	2.927	0.002	4.341	0.003	4,750,054	4,919,817	107.70%	5,115,629	-	5,115,629	Government/ Agency
FSF932	3138YTDQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	2.933	0.001	4.445	0.002	2,232,916	2,299,618	106.78%	2,384,356	-	2,384,356	Government/ Agency
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	3.093	0.000	4.106	0.000	583,142	616,214	111.43%	649,781	-	649,781	Government/ Agency
FSF935	3138WVBS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	3.176	0.000	4.115	0.001	767,245	811,085	111.08%	852,285	-	852,285	Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	2.521	0.002	4.766	0.004	6,002,710	6,210,244	108.60%	6,519,091	-	6,519,091	Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	3.327	0.002	5.031	0.003	4,463,900	4,618,720	108.83%	4,858,228	-	4,858,228	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.904	0.002	4.869	0.000	4,076,253	4,195,107	105.58%	4,303,538	-	4,303,538	Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	3.194	0.001	4.921	0.001	1,384,867	1,425,283	105.58%	1,462,085	-	1,462,085	Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	3.172	0.004	4.743	0.005	7,655,889	7,884,646	105.58%	8,082,769	-	8,082,769	Government/ Agency
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	3.011	0.001	4.336	0.002	3,073,998	3,199,547	108.49%	3,335,128	-	3,335,128	Government/ Agency
FSF943	3140EW623	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	3.447	0.001	4.352	0.001	2,115,509	2,201,708	108.81%	2,301,828	-	2,301,828	Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	3.315	0.003	4.382	0.004	6,217,594	6,402,929	109.03%	6,778,795	-	6,778,795	Government/ Agency
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	2.785	0.001	4.571	0.001	1,904,195	1,925,971	107.13%	2,040,035	-	2,040,035	Government/ Agency
FSF946	3138WJLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	3.055	0.004	4.277	0.005	7,870,954	8,181,777	108.49%	8,539,573	-	8,539,573	Government/ Agency
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.997	0.003	4.417	0.004	6,012,067	6,108,378	106.41%	6,397,739	-	6,397,739	Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	2.871	0.001	4.425	0.002	2,673,876	2,719,078	107.01%	2,861,281	-	2,861,281	Government/ Agency
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.678	0.002	4.464	0.003	4,035,182	4,103,040	107.01%	4,317,996	-	4,317,996	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.635	0.000	4.471	0.001	1,175,135	1,195,023	107.01%	1,257,497	-	1,257,497	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	2.882	0.001	4.449	0.001	1,755,787	1,785,850	106.85%	1,876,102	-	1,876,102	Government/ Agency
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	3.281	0.001	4.345	0.001	1,336,372	1,351,907	107.16%	1,432,122	-	1,432,122	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.574	0.000	4.617	0.000	643,547	660,977	107.38%	691,064	-	691,064	Government/ Agency
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	2.895	0.001	4.327	0.002	2,553,583	2,621,780	106.34%	2,715,599	-	2,715,599	Government/ Agency
FSF955	3138WKR7E	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	2.897	0.000	4.365	0.001	1,061,862	1,087,836	106.88%	1,134,958	-	1,134,958	Government/ Agency
FSF956	3138WKR3C1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	2.864	0.000	4.361	0.001	1,091,217	1,117,872	106.88%	1,166,333	-	1,166,333	Government/ Agency
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	3.517	0.001	4.349	0.002	2,750,148	2,818,161	106.91%	2,940,320	-	2,940,320	Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	3.984	0.002	4.266	0.002	2,561,500	2,631,335	106.63%	2,731,223	-	2,731,223	Government/ Agency
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.726	0.000	4.434	0.001	1,080,609	1,109,198	106.91%	1,155,332	-	1,155,332	Government/ Agency
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	2.759	0.000	4.383	0.001	897,098	921,002	106.73%	957,450	-	957,450	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	3.140	0.003	4.315	0.004	6,189,886	6,468,368	108.53%	6,717,637	-	6,717,637	Government/ Agency
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	3.243	0.002	4.279	0.003	4,502,401	4,704,877	108.12%	4,867,986	-	4,867,986	Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	3.124	0.001	4.455	0.001	1,845,623	1,888,630	107.04%	1,975,555	-	1,975,555	Government/ Agency
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	3.486	0.001	4.330	0.001	1,239,766	1,268,703	107.04%	1,327,045	-	1,327,045	Government/ Agency
FSF965	31418CBBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	3.253	0.001	4.419	0.001	1,519,107	1,554,544	107.04%	1,626,052	-	1,626,052	Government/ Agency
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	3.255	0.001	4.427	0.001	1,945,805	1,991,109	107.04%	2,082,789	-	2,082,789	Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	2.767	0.001	4.379	0.002	2,498,574	2,556,388	106.91%	2,671,350	-	2,671,350	Government/ Agency



**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**August 31, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR									
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	3.258	0.003	4.283	0.003			5,239,601	5,398,055	107.87%	5,651,946	-	5,651,946	Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	2.919	0.003	4.255	0.004			5,775,847	5,819,994	105.93%	6,118,389	-	6,118,389	Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	3.628	0.001	4.202	0.001			1,502,033	1,550,588	109.55%	1,645,515	-	1,645,515	Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	3.727	0.000	4.027	0.000			383,878	396,426	108.29%	415,689	-	415,689	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	3.429	0.002	4.170	0.002			3,541,638	3,656,832	109.03%	3,861,414	-	3,861,414	Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	3.591	0.000	4.075	0.000			613,454	633,549	108.04%	662,756	-	662,756	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	3.629	0.002	4.076	0.003			4,164,997	4,309,518	108.04%	4,499,732	-	4,499,732	Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	3.629	0.003	4.068	0.004			5,632,353	5,816,143	108.39%	6,104,819	-	6,104,819	Government/ Agency
FSF977	31418CPX4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	3.687	0.000	4.069	0.000			72,789	75,165	108.00%	78,615	-	78,615	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	3.587	0.000	4.127	0.000			219,271	226,402	108.70%	238,349	-	238,349	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	3.334	0.002	4.238	0.003			3,926,238	3,925,968	107.02%	4,202,004	-	4,202,004	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	3.742	0.001	4.119	0.001			1,633,187	1,686,057	107.92%	1,762,531	-	1,762,531	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	3.730	0.002	4.037	0.002			3,657,029	3,775,166	108.01%	3,949,796	-	3,949,796	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	3.581	0.001	4.138	0.001			1,512,803	1,548,461	105.66%	1,598,385	-	1,598,385	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	3.212	0.000	4.181	0.000			97,282	98,646	105.12%	102,265	-	102,265	Government/ Agency
FSF984	3133A0FB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	2.074	0.005	4.255	0.010			14,750,039	15,015,633	106.69%	15,736,895	-	15,736,895	Government/ Agency
FSF985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	3.708	0.006	3.896	0.006			10,392,013	11,035,672	105.82%	10,996,955	-	10,996,955	Government/ Agency
FSF986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	3.194	0.010	5.409	0.016			20,488,986	21,274,122	103.87%	21,281,953	-	21,281,953	Government/ Agency
FSF987	3140X6RS2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	2.727	0.007	4.346	0.011			16,122,055	16,936,718	105.01%	16,929,502	-	16,929,502	Government/ Agency
FSF991	3133A6EC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	3.247	0.004	5.245	0.007			8,643,786	8,979,264	103.87%	8,978,319	-	8,978,319	Government/ Agency
FSF992	3140X7D22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	2.799	0.015	5.405	0.028			34,813,074	36,385,333	104.41%	36,346,990	-	36,346,990	Government/ Agency
FSF993	3140QEB50	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.122	0.009	5.320	0.016			20,099,941	21,031,237	105.01%	20,890,413	-	20,890,413	Government/ Agency
FSF994	3133A7E70	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.00%	7/1/2050	4.480	0.022	6.345	0.031			33,674,287	34,746,446	101.60%	34,213,480	-	34,213,480	Government/ Agency
FSF995	3133KKG23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	3.310	0.005	4.057	0.006			9,936,910	10,563,772	105.67%	10,500,609	-	10,500,609	Government/ Agency
FSF996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	3.265	0.004	5.395	0.007			8,561,967	9,022,856	103.90%	8,896,009	-	8,896,009	Government/ Agency
FSF997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	3.203	0.006	5.329	0.010			12,567,028	13,190,076	103.87%	13,053,398	-	13,053,398	Government/ Agency
FSF998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	3.269	0.008	5.313	0.013			16,446,374	17,271,314	103.90%	17,088,022	-	17,088,022	Government/ Agency
F2F001	3133ABNU0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2050	3.334	0.014	5.619	0.023			27,669,470	29,045,070	103.90%	28,748,983	-	28,748,983	Government/ Agency
F2F002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	3.277	0.009	5.499	0.015			18,456,999	19,394,551	103.90%	19,177,091	-	19,177,091	Government/ Agency
F2F003	3133ADH66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	3.326	0.011	5.291	0.018			22,999,425	24,173,995	103.90%	23,896,738	-	23,896,738	Government/ Agency
F2F004	3140XAEY4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2051	2.860	0.007	4.251	0.011			16,511,574	17,486,138	104.63%	17,276,147	-	17,276,147	Government/ Agency
F2F005	3140QGE94	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2050	2.827	0.004	4.256	0.006			10,043,266	10,614,616	104.93%	10,538,137	-	10,538,137	Government/ Agency
F2F006	3140KEHY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2050	2.898	0.004	4.302	0.005			8,128,523	8,536,677	104.80%	8,518,888	-	8,518,888	Government/ Agency
F2F007	3140XBRF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	2.996	0.009	4.254	0.013			19,880,256	20,974,223	104.97%	20,869,156	-	20,869,156	Government/ Agency
F2F008	3140LRB64	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2051	3.417	0.018	5.906	0.032			36,376,977	37,952,547	104.51%	38,017,313	-	38,017,313	Government/ Agency
F2F009	3140XAYT3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2050	3.513	0.004	3.944	0.005			8,491,260	9,028,486	107.57%	9,134,152	-	9,134,152	Government/ Agency
F2F010	3140XB4F4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	2.889	0.011	4.377	0.016			24,583,953	26,005,204	105.26%	25,875,969	-	25,875,969	Government/ Agency
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.021	0.000	1.027	0.000			1,755	1,755	108.16%	1,898	-	1,898	Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.216	0.000	1.223	0.000			1,296	1,296	109.95%	1,425	-	1,425	Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.196	0.000	0.197	0.000			1,271	1,271	101.39%	1,288	-	1,288	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	1.390	0.000	1.413	0.000			2,020	2,020	109.26%	2,207	-	2,207	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	1.390	0.000	1.414	0.000			10,887	10,894	109.26%	11,895	-	11,895	Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.377	0.000	0.378	0.000			1,112	1,107	102.58%	1,141	-	1,141	Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.648	0.000	0.649	0.000			1,313	1,307	104.55%	1,373	-	1,373	Government/ Agency
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.413	0.000	0.414	0.000			2,282	2,279	103.01%	2,351	-	2,351	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	1.449	0.000	1.478	0.000			19,086	18,955	109.14%	20,829	-	20,829	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	1.992	0.000	2.005	0.000			13,172	13,182	112.57%	14,827	-	14,827	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	2.002	0.000	2.017	0.000			83,330	83,456	112.57%	93,804	-	93,804	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.475	0.000	1.476	0.000			15,749	15,775	109.81%	17,294	-	17,294	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.701	0.000	1.714	0.000			29,948	29,993	110.78%	33,177	-	33,177	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	1.490	0.000	1.494	0.000			20,884	20,925	110.18%	23,011	-	23,011	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	1.795	0.000	1.808	0.000			26,879	26,992	111.41%	29,945	-	29,945	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	1.669	0.000	1.674	0.000			3,765	3,765	110.94%	4,177	-	4,177	Government/ Agency
GSF098	36207FFB3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	1.694	0.000	1.692	0.000			2,198	2,202	111.41%	2,448	-	2,448	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.521	0.000	1.521	0.000			1,869	1,878	110.14%	2,058	-	2,058	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.429	0.000	1.430	0.000			6,171	6,195	109.47%	6,756	-	6,756	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**August 31, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR									
GSF102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	1.974	0.000	1.988	0.000			5,162	5,193	112.43%	5,804	-	5,804	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.660	0.000	1.677	0.000			14,791	14,847	110.46%	16,339	-	16,339	Government/ Agency
GSF112	36209HMM2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.134	0.000	2.140	0.000			49,648	49,957	114.27%	56,731	-	56,731	Government/ Agency
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.893	0.000	1.890	0.000			3,578	3,606	113.26%	4,052	-	4,052	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	1.993	0.000	1.989	0.000			3,355	3,355	113.35%	3,803	-	3,803	Government/ Agency
GSF121	36207QAT7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.067	0.000	1.068	0.000			7,233	7,267	107.24%	7,757	-	7,757	Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.993	0.000	1.993	0.000			5,429	5,461	113.77%	6,176	-	6,176	Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.893	0.000	1.890	0.000			3,455	3,455	113.26%	3,913	-	3,913	Government/ Agency
GSF150	36208V522	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	1.994	0.000	1.994	0.000			39,800	39,865	113.77%	45,281	-	45,281	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.030	0.000	2.026	0.000			4,314	4,314	114.27%	4,930	-	4,930	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.058	0.000	2.056	0.000			17,142	17,142	114.27%	19,588	-	19,588	Government/ Agency
GSF175	36208WMM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.011	0.000	1.013	0.000			4,433	4,443	106.84%	4,736	-	4,736	Government/ Agency
GSF178	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.899	0.000	1.901	0.000			17,742	17,778	111.52%	19,787	-	19,787	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.168	0.000	2.190	0.000			93,958	94,253	112.71%	105,903	-	105,903	Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.059	0.000	2.076	0.000			5,724	5,735	112.13%	6,419	-	6,419	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.316	0.000	2.366	0.000			40,313	40,313	112.86%	45,495	-	45,495	Government/ Agency
GSF197	36202CAQ3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	1.872	0.000	1.918	0.000			1,118	1,118	112.28%	1,255	-	1,255	Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.162	0.000	2.151	0.000			30,361	30,396	113.37%	34,421	-	34,421	Government/ Agency
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.226	0.000	2.249	0.000			46,123	46,320	113.05%	52,141	-	52,141	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	1.703	0.000	1.702	0.000			17,671	17,908	111.94%	19,781	-	19,781	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.140	0.000	1.148	0.000			42,261	42,292	108.03%	45,656	-	45,656	Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.468	0.000	2.466	0.000			9,282	9,282	116.74%	10,836	-	10,836	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.921	0.000	1.921	0.000			20,698	20,801	114.36%	23,671	-	23,671	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.707	0.000	1.708	0.000			699	699	112.92%	790	-	790	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.322	0.000	2.314	0.000			34,361	34,736	116.25%	39,946	-	39,946	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.503	0.000	1.513	0.000			8,380	8,407	109.84%	9,205	-	9,205	Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	2.214	0.000	2.255	0.000			14,627	14,669	112.60%	16,470	-	16,470	Government/ Agency
GSF239	36208YLLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	2.169	0.000	2.191	0.000			67,922	68,011	112.71%	76,557	-	76,557	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	1.787	0.000	1.793	0.000			14,451	14,491	110.75%	16,005	-	16,005	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.337	0.000	2.361	0.000			113,126	113,315	113.69%	128,608	-	128,608	Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.335	0.000	2.368	0.000			67,393	67,435	113.48%	76,476	-	76,476	Government/ Agency
GSF246	36225BK74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	2.559	0.000	2.576	0.000			4,909	4,990	116.07%	5,698	-	5,698	Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	2.421	0.000	2.440	0.000			12,515	12,687	115.12%	14,407	-	14,407	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	2.511	0.000	2.501	0.000			2,528	2,624	117.47%	2,969	-	2,969	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.847	0.000	3.170	0.000			76,533	76,667	112.61%	86,185	-	86,185	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	2.792	0.000	2.962	0.000			82,294	83,081	114.41%	94,152	-	94,152	Government/ Agency
GSF274	362025WV0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.979	0.000	3.311	0.000			515,645	516,650	113.15%	583,453	-	583,453	Government/ Agency
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.870	0.000	3.048	0.000			57,867	58,284	114.83%	66,450	-	66,450	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.853	0.000	2.981	0.000			47,994	48,352	114.83%	55,112	-	55,112	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	3.052	0.000	3.253	0.000			12,190	12,296	115.67%	14,100	-	14,100	Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.892	0.000	3.024	0.000			86,825	87,539	114.92%	99,778	-	99,778	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.551	0.000	3.649	0.000			6,602	6,670	117.29%	7,743	-	7,743	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.537	0.000	3.640	0.000			55,128	54,774	117.23%	64,623	-	64,623	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.490	0.000	3.746	0.000			440,192	438,155	117.09%	515,425	-	515,425	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.388	0.000	3.675	0.000			174,680	173,681	114.69%	200,334	-	200,334	Government/ Agency
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.329	0.000	3.661	0.000			235,243	233,925	114.36%	269,014	-	269,014	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.367	0.000	3.682	0.000			49,330	49,051	114.59%	56,528	-	56,528	Government/ Agency
GSF290	3620AEC21	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	3.628	0.000	4.279	0.000			452,387	456,265	110.13%	498,217	-	498,217	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	3.743	0.000	4.360	0.000			601,827	607,084	110.30%	663,843	-	663,843	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	3.608	0.000	4.244	0.000			396,853	400,300	110.13%	437,056	-	437,056	Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	3.632	0.000	4.217	0.001			818,643	831,962	113.64%	930,326	-	930,326	Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	1.929	0.000	2.075	0.000			51,539	51,539	104.70%	53,963	-	53,963	Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	1.687	0.000	2.847	0.000			1,183	1,183	113.18%	1,339	-	1,339	Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.156	0.000	2.227	0.000			63,728	63,728	105.37%	67,153	-	67,153	Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	2.015	0.000	2.571	0.000			135	135	116.71%	158	-	158	Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	2.456	0.000	2.359	0.000			35,888	36,323	101.47%	36,416	-	36,416	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**August 31, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	1.263	0.000	1.267	0.000	119	119	109.62%	130	-	130	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/11/2032	2.887	0.000	3.628	0.000	129,619	129,540	112.03%	145,217	-	145,217	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	1.580	0.000	1.610	0.000	72,662	72,792	107.04%	77,777	-	77,777	Government/ Agency
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	0.606	0.000	0.606	0.000	2,418,878	2,509,203	101.60%	2,457,508	-	2,457,508	AAA
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	1.207	0.002	1.207	0.002	10,000,000	10,130,905	102.27%	10,226,610	-	10,226,610	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	1.335	0.004	1.335	0.004	20,000,000	20,313,819	102.61%	20,522,948	-	20,522,948	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	2.183	0.002	2.183	0.002	7,000,000	7,150,162	107.56%	7,528,872	-	7,528,872	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	2.307	0.002	2.307	0.002	5,000,000	5,108,281	107.04%	5,352,225	-	5,352,225	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	2.347	0.007	2.347	0.007	20,000,000	20,434,986	107.55%	21,509,524	-	21,509,524	AAA
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	2.420	0.002	2.420	0.002	5,000,000	5,108,817	107.07%	5,353,394	-	5,353,394	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	2.580	0.002	2.580	0.002	5,000,000	5,113,998	107.22%	5,360,823	-	5,360,823	AAA
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	2.601	0.001	2.601	0.001	2,250,000	2,298,728	106.06%	2,386,413	-	2,386,413	AAA
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	2.319	0.002	2.319	0.002	6,825,000	7,110,753	107.00%	7,303,049	-	7,303,049	AAA
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	2.722	0.003	2.722	0.003	8,000,000	8,172,835	107.49%	8,599,274	-	8,599,274	AAA
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	4.302	0.027	4.277	0.027	39,451,087	39,755,088	110.42%	43,612,224	488,413	44,100,637	Government/ Agency
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	4.001	0.001	3.982	0.001	1,754,195	1,797,276	112.27%	2,036,313	545,805	2,582,118	Government/ Agency
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	5/15/2061	4.599	0.032	4.566	0.032	44,315,510	44,579,724	112.50%	50,808,943	7,624,890	58,433,833	Government/ Agency
GCL165	3617JMLZ6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	4/15/2061	4.256	0.023	4.232	0.023	33,455,778	34,653,925	111.26%	37,306,399	729,422	38,035,821	Government/ Agency
GCL166	3617JMZY4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41%	9/15/2061	4.938	0.029	4.898	0.029	36,729,239	38,421,240	111.73%	41,689,063	5,556,161	47,245,224	Government/ Agency
GCL167	3617JMTZ9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.43%	11/15/2061	4.491	0.035	4.462	0.035	49,060,040	50,866,671	112.08%	55,524,229	4,429,760	59,953,989	Government/ Agency
GCL168	3617NM4N1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.67%	3/15/2062	8.869	0.031	8.710	0.030	22,660,829	23,536,827	107.29%	25,210,549	12,321,471	37,532,020	Government/ Agency
GCL169	3617QLXM0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.45%	4/15/2062	9.383	0.009	9.199	0.009	6,200,361	6,531,718	105.21%	7,059,618	10,302,239	17,361,857	Government/ Agency
GCL170	FWDGCL170	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.59%	1/15/2064	10.045	0.000	9.819	0.000	-	1,085,935	107.46%	3,164,609	42,400,000	45,564,609	Government/ Agency
GCL171	3617VDU29	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.62%	2/15/2063	9.559	0.010	9.366	0.010	7,068,434	7,586,294	108.13%	8,191,023	6,731,566	14,922,589	Government/ Agency
GCL172	3617VBM48	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.65%	10/15/2062	9.275	0.004	9.096	0.004	2,966,222	3,129,667	106.86%	3,412,382	3,533,778	6,946,160	Government/ Agency
GCL173	3617VBM2Y	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.58%	5/15/2063	9.779	0.002	9.573	0.002	1,127,625	2,053,875	103.44%	2,107,028	27,372,375	29,479,403	Government/ Agency
GCL174	3617V84Y9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.05%	12/15/2063	5.629	0.000	5.570	0.000	100,000	1,147,450	106.14%	6,536,476	104,645,000	111,181,476	Government/ Agency
GCL175	FWDGCL175	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.98%	4/15/2063	9.537	0.000	9.341	0.000	-	1,142,674	108.12%	2,675,671	30,471,300	32,946,971	Government/ Agency
GCL176	3617VPHV3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.05%	1/15/2063	9.475	0.006	9.284	0.006	4,094,055	4,651,047	106.90%	5,361,066	14,280,945	19,642,011	Government/ Agency
GCL177	FWDGCL177	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.75%	3/15/2063	9.511	0.000	9.317	0.000	-	1,308,200	105.19%	1,085,806	20,931,200	22,017,006	Government/ Agency
GCL178	FWDGCL178	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.25%	12/15/2063	9.962	0.000	9.739	0.000	-	1,977,840	103.21%	2,116,289	65,928,000	68,044,289	Government/ Agency
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	1.932	0.009	1.932	0.009	31,763,426	31,895,609	104.89%	33,315,546	-	33,315,546	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.135	0.000	0.135	0.000	17,090,000	17,085,069	100.76%	17,220,499	-	17,220,499	Government/ Agency
GMF223	36184QBX4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	2.791	0.001	2.791	0.001	2,492,367	2,401,553	111.53%	2,779,809	-	2,779,809	Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	3.277	0.002	3.270	0.002	3,838,808	4,149,617	111.20%	4,268,644	-	4,268,644	Government/ Agency
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	3.785	0.008	3.766	0.008	14,018,373	14,429,003	107.25%	15,034,803	-	15,034,803	Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	3.446	0.022	3.435	0.022	41,812,322	44,023,972	108.35%	45,301,602	-	45,301,602	Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	5.510	0.024	5.451	0.024	28,523,047	29,019,133	110.40%	31,489,871	-	31,489,871	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	5.124	0.011	5.078	0.011	13,634,348	14,110,115	109.66%	14,951,685	-	14,951,685	Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	4.875	0.012	4.833	0.012	16,293,204	16,787,442	109.87%	17,900,773	-	17,900,773	Government/ Agency
GMF269	3617G0QY9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.48%	5/15/2059	4.716	0.008	4.681	0.008	10,868,386	11,083,469	110.82%	12,044,584	-	12,044,584	Government/ Agency
GMF270	3617MRWK6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.51%	3/15/2053	4.970	0.036	4.928	0.035	45,626,103	49,144,624	110.70%	50,509,511	-	50,509,511	Government/ Agency
GMF271	3617BWEK7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	6.754	0.045	6.662	0.045	43,660,336	44,489,724	108.29%	47,280,477	-	47,280,477	Government/ Agency
GMF273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	4.863	0.045	4.825	0.045	59,341,508	59,347,956	110.24%	65,416,239	-	65,416,239	Government/ Agency
GMF274	36196BL50	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	4.164	0.007	4.142	0.007	10,266,151	10,419,255	111.03%	11,398,805	-	11,398,805	Government/ Agency
GMF276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	7.280	0.035	7.174	0.034	30,825,424	32,872,557	108.95%	33,584,022	-	33,584,022	Government/ Agency
GMF278	3617G6TG2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.57%	11/15/2059	0.122	0.001	0.122	0.001	48,489,057	49,183,759	110.42%	53,540,501	-	53,540,501	Government/ Agency
GMF279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	4.370	0.011	4.343	0.011	15,598,014	15,896,681	110.69%	17,265,738	-	17,265,738	Government/ Agency
GMF280	3617G0QU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	4.867	0.013	4.829	0.013	17,103,493	17,429,996	109.66%	18,755,844	-	18,755,844	Government/ Agency
GMF282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	4.451	0.010	4.423	0.010	14,249,346	14,526,638	110.17%	15,698,277	-	15,698,277	Government/ Agency
GMF284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	7.736	0.032	7.619	0.031	27,386,271	28,902,830	104.75%	28,686,544	-	28,686,544	Government/ Agency
GMF286	3617QCR70	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.99%	7/15/2048	7.224	0.009	7.119	0.009	8,257,878	8,964,267	108.84%	9,987,469	-	9,987,469	Government/ Agency
GMF287	3617MRXA7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.20%	5/15/2042	6.890	0.011	6.792	0.011	10,723,454	11,119,665	104.35%	11,190,439	-	11,190,439	Government/ Agency
GMF289	3617QRG87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	7.818	0.029	7.697	0.029	24,207,440	26,363,384	110.25%	26,688,412	-	26,688,412	Government/ Agency
GMF290	3617H3XR9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.20%	8/15/2060	0.206	0.002	0.206	0.002	47,213,660	48,141,201	110.89%	52,355,842	-	52,355,842	Government/ Agency
GMF291	3617QCSM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	7.848	0.013	7.727	0.013	10,887,881	11,865,306	110.60%	12,041,626	-	12,041,626	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**August 31, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
GMF292	3617HVYX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	4.682	0.006	4.648	0.006	8,736,975	8,954,056	110.89%	9,688,187	-	9,688,187	Government/ Agency
GMF293	3617GCDB7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.27%	4/15/2046	7.358	0.028	7.247	0.028	25,044,476	26,454,977	109.33%	27,380,950	-	27,380,950	Government/ Agency
GMF294	3617URRH0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.17%	8/15/2059	6.232	0.034	6.153	0.034	34,710,100	38,489,802	111.69%	38,766,462	-	38,766,462	Government/ Agency
GMF295	3617JMZP7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	11/15/2060	4.042	0.007	4.023	0.007	11,291,488	11,647,007	112.21%	12,669,761	-	12,669,761	Government/ Agency
GMF296	3617AU3D0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	5.073	0.006	5.027	0.006	7,084,928	7,301,200	111.93%	7,929,969	-	7,929,969	Government/ Agency
GMF297	3617AU3F5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	5.073	0.006	5.027	0.006	7,758,561	7,995,345	111.93%	8,683,948	-	8,683,948	Government/ Agency
GMF298	HITGMF298	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.08%	12/15/2056	8.555	0.000	8.409	0.000	53,082,600	55,205,904	105.36%	55,929,101	-	55,929,101	Government/ Agency
GMF299	HITGMF299	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.94%	11/15/2059	5.190	0.039	5.144	0.039	48,363,063	53,924,815	111.70%	54,019,897	-	54,019,897	Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	11.243	0.002	10.977	0.002	1,500,000	1,467,633	100.32%	1,504,849	-	1,504,849	Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	13.571	0.002	13.153	0.002	1,000,000	991,624	100.35%	1,003,506	-	1,003,506	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	2,118,863	2,121,555	100.87%	2,137,212	-	2,137,212	Government/ Agency
PMB166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.081	0.000	0.081	0.000	1,632,420	1,631,462	100.79%	1,645,337	-	1,645,337	Government/ Agency
PMB170	999684Z51	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	0.081	0.000	0.081	0.000	3,557,044	3,558,726	100.79%	3,585,287	-	3,585,287	Government/ Agency
PMB172	999628456	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.55%	8/1/2042	0.081	0.000	0.081	0.000	7,156,726	7,158,677	100.86%	7,218,109	-	7,218,109	Government/ Agency
PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.081	0.000	0.081	0.000	6,799,346	6,808,481	100.82%	6,855,400	-	6,855,400	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	3,991,076	3,994,412	100.91%	4,027,563	-	4,027,563	Government/ Agency
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	2.528	0.001	2.528	0.001	3,202,822	3,223,620	113.38%	3,631,420	-	3,631,420	Government/ Agency
PMB178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	2.785	0.001	2.785	0.001	1,951,877	1,960,177	115.39%	2,252,356	-	2,252,356	Government/ Agency
PMB180	60416S8F6	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.75%	8/1/2048	0.892	0.000	0.892	0.000	3,670,000	3,666,111	101.76%	3,734,706	-	3,734,706	Government/ Agency
PMB181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	4.949	0.047	4.906	0.047	61,300,000	61,276,198	108.78%	66,685,021	-	66,685,021	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	1.103	0.001	1.103	0.001	7,992,969	8,117,763	102.92%	8,226,348	-	8,226,348	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	2.907	0.003	2.905	0.003	7,550,595	8,053,701	111.05%	8,384,807	-	8,384,807	Government/ Agency
PMB186	FWDPMB186	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	8.541	0.000	8.394	0.000	-	-	105.82%	260,257	4,470,000	4,730,257	Government/ Agency
PMB187	FWDPMB187	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	8.376	0.000	8.232	0.000	-	-	106.42%	198,477	3,090,000	3,288,477	Government/ Agency
PMB188	FWDPMB188	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	9/1/2063	9.783	0.000	9.574	0.000	-	-	97.00%	(170,821)	5,702,000	5,531,179	Government/ Agency
PMB189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	7.427	0.025	7.315	0.025	21,834,374	21,851,289	109.35%	23,875,321	-	23,875,321	Government/ Agency
FNC200	603767PD0	FNMA MF DUS	MULTIFAMILY CONSTRUCTION MBS	2.46%	1/1/2038	12.617	0.039	12.209	0.038	20,950,000	20,950,000	104.14%	21,816,989	-	21,816,989	Government/ Agency
FXF014	31377LVH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.081	0.000	0.081	0.000	109,640	109,619	100.62%	110,321	-	110,321	Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	0.080	0.000	0.080	0.000	403,625	403,625	100.37%	405,132	-	405,132	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.081	0.000	0.081	0.000	250,725	251,014	100.45%	251,859	-	251,859	Government/ Agency
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	0.084	0.000	0.084	0.000	4,614,869	4,614,869	100.75%	4,649,266	-	4,649,266	Government/ Agency
FXF195	31409LVN3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	0.563	0.000	0.563	0.000	1,611,740	1,632,363	101.98%	1,643,705	-	1,643,705	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.081	0.000	0.081	0.000	3,205,527	3,205,527	100.44%	3,219,516	-	3,219,516	Government/ Agency
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	2.900	0.010	2.898	0.010	21,889,014	21,904,172	111.28%	24,358,914	-	24,358,914	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	3.201	0.002	3.194	0.002	4,322,512	4,415,220	117.78%	5,091,183	-	5,091,183	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.263	0.001	3.255	0.001	2,098,329	2,150,267	118.06%	2,477,270	-	2,477,270	Government/ Agency
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.082	0.000	0.082	0.000	3,711,320	3,711,320	100.25%	3,720,724	-	3,720,724	Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.082	0.000	0.082	0.000	2,837,771	2,837,771	100.25%	2,844,962	-	2,844,962	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	3.489	0.000	3.476	0.000	555,946	567,268	113.08%	628,690	-	628,690	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.203	0.002	3.191	0.002	4,242,803	4,212,966	116.48%	4,942,138	-	4,942,138	Government/ Agency
FXF264	3138L0UE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	1.196	0.001	1.196	0.001	5,816,968	5,816,968	102.00%	5,933,175	-	5,933,175	Government/ Agency
FXF268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	3.483	0.001	3.474	0.001	2,606,701	2,608,258	107.50%	2,802,231	-	2,802,231	Government/ Agency
FXF270	3138L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	2.182	0.001	2.182	0.001	3,359,522	3,359,625	105.16%	3,532,899	-	3,532,899	Government/ Agency
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	2.016	0.001	2.016	0.001	4,430,794	4,430,794	104.84%	4,645,437	-	4,645,437	Government/ Agency
FXF272	3138L4WV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	1.873	0.003	1.873	0.003	11,077,655	11,077,655	103.93%	11,512,624	-	11,512,624	Government/ Agency
FXF273	3138L4Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	1.941	0.001	1.941	0.001	2,336,210	2,336,210	104.54%	2,442,212	-	2,442,212	Government/ Agency
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	1.968	0.002	1.968	0.002	6,043,048	6,043,048	104.31%	6,303,694	-	6,303,694	Government/ Agency
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	5.248	0.009	5.196	0.009	10,879,486	10,882,881	113.29%	12,324,829	-	12,324,829	Government/ Agency
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	3.835	0.002	3.819	0.002	2,816,664	2,822,361	110.60%	3,115,268	-	3,115,268	Government/ Agency
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	5.633	0.022	5.573	0.022	25,100,000	25,157,862	111.19%	27,908,276	-	27,908,276	Government/ Agency
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	6.836	0.006	6.741	0.006	5,151,462	5,215,352	114.55%	5,900,875	-	5,900,875	Government/ Agency
FXF285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	5.709	0.024	5.643	0.023	26,466,542	26,486,950	110.96%	29,366,619	-	29,366,619	Government/ Agency
FXF286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	5.710	0.012	5.644	0.011	12,961,255	12,964,135	111.04%	14,391,987	-	14,391,987	Government/ Agency
FXF287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	5.399	0.006	5.343	0.006	6,634,350	6,703,380	111.67%	7,408,793	-	7,408,793	Government/ Agency
FXF288	3138L9T28	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	5.411	0.008	5.348	0.008	9,810,710	9,924,115	111.01%	10,890,636	-	10,890,636	Government/ Agency
FXF289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	5.009	0.003	4.965	0.003	3,716,208	3,721,457	109.46%	4,067,636	-	4,067,636	Government/ Agency

**AFL-CIO Housing Investment Trust**  
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**August 31, 2021**

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						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	6.561	0.023	6.473	0.023	21,647,496	21,673,216	113.73%	24,620,713	-	24,620,713	Government/ Agency
FXF291	3138LCC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	4.451	0.007	4.422	0.007	9,926,864	9,955,546	111.16%	11,035,070	-	11,035,070	Government/ Agency
FXF293	3138LCAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	4.520	0.007	4.489	0.007	9,937,695	9,965,909	110.80%	11,010,762	-	11,010,762	Government/ Agency
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	4.548	0.011	4.517	0.011	15,353,529	15,429,905	111.41%	17,105,436	-	17,105,436	Government/ Agency
FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	3.812	0.009	3.796	0.009	14,828,249	14,832,808	107.11%	15,882,395	-	15,882,395	Government/ Agency
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	4.057	0.005	4.036	0.005	7,160,801	7,170,802	110.10%	7,883,798	-	7,883,798	Government/ Agency
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	5.741	0.008	5.677	0.008	9,360,000	9,363,186	109.83%	10,280,249	-	10,280,249	Government/ Agency
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	5.755	0.014	5.689	0.014	15,860,470	15,910,171	109.92%	17,433,627	-	17,433,627	Government/ Agency
FXF308	3138L9TZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	3.310	0.007	3.303	0.007	14,954,688	14,990,747	106.27%	15,892,025	-	15,892,025	Government/ Agency
FXF309	3138LDGN8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	6.410	0.025	6.327	0.025	25,000,000	25,126,321	110.81%	27,701,775	-	27,701,775	Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	4.557	0.041	4.529	0.041	60,000,000	60,000,000	106.68%	64,008,636	-	64,008,636	Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	6.094	0.034	6.020	0.034	36,400,000	36,592,734	109.21%	39,751,646	-	39,751,646	Government/ Agency
FXF314	3138LEK76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	4.424	0.025	4.396	0.025	37,628,054	37,654,130	106.51%	40,076,846	-	40,076,846	Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	4.707	0.018	4.676	0.018	25,830,000	25,833,079	106.36%	27,473,522	-	27,473,522	Government/ Agency
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	4.697	0.011	4.662	0.011	15,591,310	15,606,040	106.92%	16,670,969	-	16,670,969	Government/ Agency
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	5/1/2026	4.211	0.006	4.187	0.006	9,261,503	9,371,057	107.60%	9,965,992	-	9,965,992	Government/ Agency
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	4.144	0.013	4.122	0.012	19,375,576	19,388,458	109.47%	21,211,086	-	21,211,086	Government/ Agency
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	5.053	0.015	5.009	0.015	18,877,396	19,025,978	112.95%	21,322,533	-	21,322,533	Government/ Agency
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	5.175	0.006	5.128	0.006	7,727,271	7,740,078	111.68%	8,629,786	-	8,629,786	Government/ Agency
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	5.106	0.016	5.062	0.016	20,080,000	20,140,904	112.53%	22,596,707	-	22,596,707	Government/ Agency
FXF329	3138LHHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.53%	5/1/2027	0.871	0.002	5.121	0.012	16,765,292	16,766,221	100.08%	16,778,150	-	16,778,150	Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	5.117	0.023	5.071	0.022	28,451,594	28,473,573	109.37%	31,118,001	-	31,118,001	Government/ Agency
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	5.076	0.053	5.031	0.052	67,255,202	67,304,992	109.28%	73,497,138	-	73,497,138	Government/ Agency
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	6.672	0.025	6.582	0.025	25,350,000	25,452,489	104.96%	26,607,307	-	26,607,307	Government/ Agency
FXF336	3138LKDVB	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	5.405	0.012	5.352	0.012	13,862,000	13,897,174	111.69%	15,482,963	-	15,482,963	Government/ Agency
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	5.056	0.005	5.012	0.005	6,436,843	6,447,399	108.72%	6,997,998	-	6,997,998	Government/ Agency
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027	5.402	0.008	5.348	0.008	9,304,006	9,352,766	109.31%	10,170,224	-	10,170,224	Government/ Agency
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	5.328	0.010	5.276	0.010	12,211,092	12,252,500	108.89%	13,296,950	-	13,296,950	Government/ Agency
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	6.941	0.021	6.846	0.021	19,070,000	19,111,332	111.61%	21,283,756	-	21,283,756	Government/ Agency
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	12/1/2027	5.445	0.020	5.389	0.020	23,590,000	23,620,219	109.20%	25,759,825	-	25,759,825	Government/ Agency
FXF348	3138LLTS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.44%	12/1/2027	0.894	0.002	6.076	0.012	13,950,000	13,951,841	100.10%	13,964,391	-	13,964,391	Government/ Agency
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.44%	12/1/2027	0.894	0.002	5.761	0.015	18,100,000	18,101,193	100.10%	18,118,710	-	18,118,710	Government/ Agency
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.43%	1/1/2028	0.898	0.003	6.039	0.019	22,425,000	22,428,039	99.90%	22,403,613	-	22,403,613	Government/ Agency
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.38%	2/1/2028	0.899	0.004	5.942	0.026	30,420,000	30,424,238	99.88%	30,384,302	-	30,384,302	Government/ Agency
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.40%	3/1/2028	0.896	0.005	6.009	0.033	38,275,000	38,283,084	99.96%	38,258,373	-	38,258,373	Government/ Agency
FXF360	3140HRA9Y	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.49%	9/1/2028	0.897	0.000	6.423	0.002	1,822,000	1,822,148	100.01%	1,822,212	-	1,822,212	Government/ Agency
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	9.037	0.100	8.846	0.098	75,058,000	75,292,906	103.66%	77,805,416	-	77,805,416	Government/ Agency
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	4.202	0.007	4.178	0.007	10,659,066	10,679,371	109.26%	11,646,396	-	11,646,396	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	6.414	0.013	6.331	0.013	12,746,000	12,816,468	111.64%	14,230,003	-	14,230,003	Government/ Agency
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	5.728	0.020	5.668	0.020	22,345,000	22,452,758	111.71%	24,962,198	-	24,962,198	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.67%	5/1/2029	0.885	0.003	6.981	0.025	25,000,000	25,009,644	100.29%	25,072,130	-	25,072,130	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.67%	6/1/2029	1.104	0.006	7.090	0.041	41,302,000	41,332,863	100.29%	41,422,912	-	41,422,912	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	5.369	0.020	5.317	0.020	23,197,000	24,158,589	111.48%	25,860,166	-	25,860,166	Government/ Agency
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	4.648	0.010	4.617	0.010	14,210,000	14,214,146	106.67%	15,158,039	-	15,158,039	Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	7.083	0.041	6.985	0.041	37,700,000	38,037,412	108.50%	40,903,927	-	40,903,927	Government/ Agency
FXF372	3138LMU44	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	4.949	0.010	4.909	0.009	12,011,000	12,528,384	113.71%	13,657,487	-	13,657,487	Government/ Agency
FXF373	3140HVD9A	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	7.181	0.010	7.080	0.010	8,760,000	8,809,631	109.48%	9,590,183	-	9,590,183	Government/ Agency
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	1.658	0.003	1.658	0.003	12,641,142	12,756,947	103.76%	13,115,995	-	13,115,995	Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	6.920	0.015	6.823	0.014	13,379,306	13,593,508	111.30%	14,891,392	-	14,891,392	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	7.617	0.024	7.505	0.024	20,000,000	20,768,782	111.13%	22,226,330	-	22,226,330	Government/ Agency
FXF378	3140HWEB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	4.851	0.007	4.816	0.007	9,800,000	9,863,949	107.34%	10,519,512	-	10,519,512	Government/ Agency
FXF379	3140HWC2D	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	8.629	0.014	8.487	0.013	10,189,000	10,340,809	109.45%	11,151,461	-	11,151,461	Government/ Agency
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	7.795	0.007	7.679	0.007	5,955,000	5,957,512	106.23%	6,326,145	-	6,326,145	Government/ Agency
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	8.791	0.025	8.644	0.024	18,655,000	18,663,541	107.02%	19,978,102	-	19,978,102	Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	7.016	0.013	6.917	0.013	12,300,000	12,350,379	106.68%	13,121,580	-	13,121,580	Government/ Agency
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	9.175	0.017	9.017	0.016	11,975,000	12,024,560	107.96%	12,928,626	-	12,928,626	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**August 31, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	7.663	0.024	7.550	0.024	20,550,000	20,704,230	108.41%	22,278,228	-	22,278,228	Government/ Agency
FXF385	3140HXPNA	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	7.586	0.059	7.475	0.058	51,656,000	51,982,254	107.64%	55,603,639	-	55,603,639	Government/ Agency
FXF386	3140HXXN5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.19%	3/1/2027	5.005	0.005	4.964	0.005	7,150,000	7,218,835	105.70%	7,557,511	-	7,557,511	Government/ Agency
FXF387	3140HYCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	11.074	0.010	10.793	0.010	6,400,000	6,510,900	102.50%	6,560,063	-	6,560,063	Government/ Agency
FXF388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	9.341	0.019	9.170	0.018	13,400,000	13,506,731	105.01%	14,071,800	-	14,071,800	Government/ Agency
FXF389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	10.326	0.015	10.079	0.014	9,500,000	9,599,387	107.09%	10,173,765	-	10,173,765	Government/ Agency
FXF390	3140J0CH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.82%	7/1/2035	10.977	0.007	10.690	0.007	4,675,770	4,718,221	100.57%	4,702,333	-	4,702,333	Government/ Agency
FXF391	3140J0FZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	7.518	0.008	7.407	0.008	7,647,075	7,770,447	100.92%	7,717,533	-	7,717,533	Government/ Agency
FXF392	3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	7.600	0.004	7.487	0.004	3,329,307	3,369,847	100.47%	3,344,790	-	3,344,790	Government/ Agency
FXF393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	8.400	0.017	8.269	0.016	14,235,000	14,354,545	99.50%	14,164,148	-	14,164,148	Government/ Agency
FXF394	3140J0JC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	8.498	0.045	8.364	0.044	37,950,000	38,099,671	98.78%	37,485,788	-	37,485,788	Government/ Agency
FXF395	3140J0KT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	9.341	0.027	9.167	0.027	20,500,000	20,851,377	100.38%	20,577,570	-	20,577,570	Government/ Agency
FXF396	3140J0M37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	7.564	0.001	7.452	0.001	1,274,084	1,310,158	102.28%	1,303,171	-	1,303,171	Government/ Agency
FXF397	3140J0K66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	8.421	0.004	8.290	0.004	3,025,000	3,074,613	100.62%	3,043,619	-	3,043,619	Government/ Agency
FXF398	3140J0LU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	9.733	0.023	9.547	0.022	16,530,000	16,691,034	100.13%	16,551,254	-	16,551,254	Government/ Agency
FXF399	3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	8.248	0.029	8.122	0.029	25,610,000	25,711,592	99.11%	25,383,167	-	25,383,167	Government/ Agency
FXF400	3140J0NB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	9.542	0.014	9.363	0.014	10,500,000	10,680,130	100.19%	10,519,869	-	10,519,869	Government/ Agency
FXF401	3140J0N30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	7.527	0.008	7.415	0.008	7,412,517	7,416,215	98.82%	7,325,090	-	7,325,090	Government/ Agency
FXF402	3140J0PH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	19.033	0.022	18.198	0.021	8,392,000	8,553,922	98.30%	8,249,499	-	8,249,499	Government/ Agency
FXF403	3140J0PT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	8.361	0.012	8.232	0.012	10,500,000	10,669,016	100.35%	10,536,598	-	10,536,598	Government/ Agency
FXF404	3140J0QJ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2035	11.693	0.015	11.380	0.015	9,100,000	9,145,086	100.08%	9,107,298	-	9,107,298	Government/ Agency
FXF405	3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	8.289	0.024	8.162	0.024	21,000,000	21,328,683	99.79%	20,954,886	-	20,954,886	Government/ Agency
FXF406	3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	8.026	0.005	7.903	0.005	4,447,675	4,521,948	99.33%	4,417,859	-	4,417,859	Government/ Agency
FXF407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	7.653	0.001	7.538	0.001	1,177,436	1,211,386	101.09%	1,190,288	-	1,190,288	Government/ Agency
FXF408	3140J0L80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	12.030	0.080	11.658	0.078	48,137,327	48,372,491	98.61%	47,466,572	-	47,466,572	Government/ Agency
FXF409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	20.542	0.040	19.604	0.038	14,200,000	14,366,978	97.04%	13,779,870	-	13,779,870	Government/ Agency
FXF410	3140J1FB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.68%	9/1/2032	8.952	0.016	8.784	0.016	12,973,282	13,220,593	101.30%	13,142,228	-	13,142,228	Government/ Agency
FXF411	3140J1K80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	9/1/2035	12.429	0.028	12.083	0.027	16,305,000	16,604,415	97.93%	15,966,900	-	15,966,900	Government/ Agency
FXF412	3140J1K98	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.77%	9/1/2035	12.390	0.006	12.045	0.006	3,270,000	3,344,631	100.36%	3,281,652	-	3,281,652	Government/ Agency
FXF413	3140J15B0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/1/2030	8.833	0.033	8.691	0.033	27,329,000	27,329,398	97.64%	26,684,139	-	26,684,139	Government/ Agency
FXF414	3140J2LB0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	11/1/2035	12.412	0.016	12.064	0.016	9,300,000	9,336,278	100.02%	9,301,454	-	9,301,454	Government/ Agency
FXF415	FWDNFP415	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21%	12/25/2039	13.943	0.000	13.426	0.000	-	-	95.09%	(2,056,633)	41,844,000	39,787,367	Government/ Agency
FXF416	3140LAFS9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.06%	12/1/2027	5.878	0.018	5.815	0.017	21,424,000	21,434,797	98.71%	21,148,179	-	21,148,179	Government/ Agency
FXF417	3140J3CK8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	12/1/2030	8.785	0.015	8.643	0.015	12,400,000	12,507,710	99.73%	12,367,028	-	12,367,028	Government/ Agency
FXF418	3140LAG90	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	1/1/2031	8.320	0.026	8.190	0.025	21,950,000	22,037,431	100.67%	22,097,537	-	22,097,537	Government/ Agency
FXF419	3140LBL68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	1/1/2031	8.497	0.030	8.363	0.029	25,000,000	24,992,995	99.02%	24,754,883	-	24,754,883	Government/ Agency
FXF420	3140LBTf0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.74%	3/1/2033	10.633	0.009	10.405	0.009	6,160,000	6,256,763	100.74%	6,205,519	-	6,205,519	Government/ Agency
FXF421	3140LBTL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.24%	3/1/2031	0.828	0.002	6.082	0.018	20,370,000	20,372,931	99.75%	20,319,326	-	20,319,326	Government/ Agency
FXF422	3140LBVK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.26%	3/1/2031	0.800	0.003	6.073	0.020	23,855,000	23,858,431	99.85%	23,819,501	-	23,819,501	Government/ Agency
FXF423	3140LBWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.27%	3/1/2031	0.786	0.001	6.067	0.009	10,075,000	10,076,441	99.90%	10,065,034	-	10,065,034	Government/ Agency
FXF424	FWDNFP424	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	3/25/2039	12.851	0.000	12.411	0.000	-	-	102.61%	297,547	11,409,000	11,706,547	Government/ Agency
FXF425	3140LBXH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.28%	4/1/2031	0.774	0.002	6.026	0.015	17,500,000	17,500,000	100.05%	17,509,107	-	17,509,107	Government/ Agency
FXF426	FWDNFP426	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	7/25/2038	13.123	0.000	12.680	0.000	-	-	101.84%	198,436	10,774,000	10,972,436	Government/ Agency
FXF427	3140LDCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2031	9.298	0.032	9.139	0.031	23,623,000	23,696,785	101.72%	24,029,828	-	24,029,828	Government/ Agency
FXF428	3140LC5T4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.41%	4/1/2051	14.215	0.008	13.661	0.007	3,795,171	3,835,265	98.48%	3,737,370	-	3,737,370	Government/ Agency
FXF429	HITFNP429	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.58%	10/25/2031	9.294	0.076	9.135	0.074	57,950,000	58,257,859	98.93%	57,328,544	-	57,328,544	Government/ Agency
FXF430	3140LC7D7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.50%	8/1/2039	6.610	0.014	6.522	0.014	13,300,000	13,300,000	117.05%	15,567,755	-	15,567,755	Government/ Agency
FXF431	3140LCMH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	8/1/2028	6.653	0.009	6.566	0.009	10,000,000	10,028,083	100.45%	10,045,013	-	10,045,013	Government/ Agency
FRM004	3132WVYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	5.343	0.014	5.291	0.014	16,171,743	16,360,113	111.20%	17,983,384	-	17,983,384	Government/ Agency
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	5.815	0.013	5.748	0.013	14,051,618	14,285,292	112.20%	15,765,712	-	15,765,712	Government/ Agency
FRM006	3132WVYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	5.152	0.021	5.105	0.021	25,038,290	25,714,170	113.38%	28,389,372	-	28,389,372	Government/ Agency
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	5.747	0.017	5.682	0.017	18,350,709	18,749,038	113.16%	20,765,253	-	20,765,253	Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	5.640	0.009	5.579	0.009	9,541,493	9,678,997	111.71%	10,658,360	-	10,658,360	Government/ Agency
FRM009	3132XHXY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	8.464	0.010	8.329	0.009	7,444,000	7,543,479	107.13%	7,975,032	-	7,975,032	Government/ Agency
FRM010	3132XHYZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	8.461	0.015	8.326	0.015	11,732,000	11,898,887	107.22%	12,579,194	-	12,579,194	Government/ Agency
FRM011	3132XHKK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	8.457	0.015	8.323	0.015	11,768,000	11,944,585	107.31%	12,628,095	-	12,628,095	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**August 31, 2021**

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
FRM012	3132WVAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	14.144	0.040	13.595	0.039	20,570,331	21,087,907	97.62%	20,080,463	-	20,080,463	Government/ Agency
FRM013	FWDFRM013	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.38%	2/25/2034	10.082	0.000	9.857	0.000	-	163,125	101.16%	503,165	43,500,000	44,003,165	Government/ Agency
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.79%	9/25/2022	0.212	0.000	0.395	0.000	494,007	493,980	100.00%	494,007	-	494,007	Government/ Agency
FHM004	3137BNSM2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.74%	1/25/2023	0.471	0.000	1.113	0.000	843,975	843,975	100.26%	846,127	-	846,127	Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.51%	5/25/2027	0.624	0.001	5.267	0.004	5,963,817	5,963,817	100.63%	6,001,140	-	6,001,140	Government/ Agency
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	8.021	0.043	7.888	0.042	33,450,000	33,306,964	112.83%	37,742,725	-	37,742,725	Government/ Agency
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	3.973	0.011	3.956	0.011	18,000,000	18,071,086	106.23%	19,121,938	-	19,121,938	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	3.850	0.006	3.835	0.006	10,000,000	10,096,916	107.83%	10,783,304	-	10,783,304	Government/ Agency
FHM013	3137F7ZK0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.42%	10/25/2030	0.605	0.001	8.312	0.010	8,500,000	8,500,000	100.24%	8,520,145	-	8,520,145	Government/ Agency
FHM014	3137F7ZL8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.41%	10/25/2030	0.736	0.002	8.320	0.018	15,000,000	15,000,000	100.26%	15,039,591	-	15,039,591	Government/ Agency
FHM015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.35%	12/25/2030	0.738	0.003	8.464	0.032	27,000,000	27,000,000	100.12%	27,032,284	-	27,032,284	Government/ Agency
FHM016	3137F84M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.35%	11/25/2030	0.603	0.002	8.406	0.021	17,996,631	17,996,631	100.00%	17,996,631	-	17,996,631	Government/ Agency
FHM017	3137F84R7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.30%	12/25/2030	0.734	0.003	8.495	0.030	25,000,000	25,000,000	99.92%	24,980,650	-	24,980,650	Government/ Agency
FHM018	3137F9ZZ7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.22%	11/25/2027	0.626	0.004	5.590	0.033	41,442,017	41,442,017	99.98%	41,434,541	-	41,434,541	Government/ Agency
FHM019	3137FXZ84	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.29%	1/25/2031	0.733	0.005	8.622	0.061	50,000,000	50,000,000	100.03%	50,013,680	-	50,013,680	Government/ Agency
FHM020	3137H1LV6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.29%	6/25/2031	0.725	0.004	8.824	0.044	35,000,000	35,000,000	100.11%	35,038,014	-	35,038,014	Government/ Agency
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	0.93%	1/25/2023	0.588	0.000	1.347	0.000	1,594,207	1,594,147	100.49%	1,601,998	-	1,601,998	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	7.580	0.004	7.429	0.004	3,194,020	3,227,735	102.23%	3,265,279	-	3,265,279	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.02%	9/25/2027	5.415	0.022	5.362	0.022	26,536,936	26,632,154	108.32%	28,745,815	-	28,745,815	Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	3.905	0.003	3.853	0.003	4,957,723	5,161,654	110.00%	5,453,702	-	5,453,702	Government/ Agency
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	0.036	0.000	0.099	0.000	602,236	595,948	100.48%	605,150	-	605,150	Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.49%	5/16/2042	0.139	0.000	0.522	0.000	2,696,245	2,731,124	101.25%	2,729,904	-	2,729,904	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	0.851	0.001	1.448	0.001	6,806,831	6,816,291	103.43%	7,040,106	-	7,040,106	Government/ Agency
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	12/16/2046	0.211	0.000	0.587	0.001	6,669,269	6,743,755	101.44%	6,765,443	-	6,765,443	Government/ Agency
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	0.217	0.000	0.488	0.000	6,094,862	6,128,546	100.89%	6,148,814	-	6,148,814	Government/ Agency
GNR092	38376GX3A	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	0.271	0.000	0.569	0.000	141,848	145,226	101.49%	143,955	-	143,955	Government/ Agency
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.40%	2/16/2044	0.287	0.000	0.524	0.000	1,121,622	1,168,563	101.06%	1,133,521	-	1,133,521	Government/ Agency
GNR094	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.43%	1/16/2053	2.340	0.016	2.732	0.018	46,043,725	46,359,727	102.78%	47,325,343	-	47,325,343	Government/ Agency
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.06%	1/16/2049	0.615	0.001	1.000	0.002	11,576,657	11,955,914	101.09%	11,703,373	-	11,703,373	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	3.238	0.003	3.725	0.004	7,076,000	7,076,000	102.83%	7,276,075	-	7,276,075	Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	1.709	0.000	2.342	0.001	1,500,000	1,527,532	103.54%	1,553,121	-	1,553,121	Government/ Agency
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.21%	7/16/2046	0.531	0.000	1.135	0.001	5,934,287	6,092,023	102.23%	6,066,584	-	6,066,584	Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.64%	12/16/2045	0.480	0.001	1.107	0.001	8,583,000	8,265,391	102.91%	8,833,177	-	8,833,177	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	0.480	0.000	1.010	0.001	5,902,909	5,836,583	101.15%	5,970,905	-	5,970,905	Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	2.033	0.003	2.988	0.004	10,000,000	9,610,386	106.44%	10,644,351	-	10,644,351	Government/ Agency
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	0.133	0.000	0.505	0.000	4,473,339	4,463,002	101.27%	4,530,112	-	4,530,112	Government/ Agency
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	2/16/2051	0.281	0.000	0.699	0.000	2,997,802	2,980,736	101.66%	3,047,517	-	3,047,517	Government/ Agency
GNR112	38378N263	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	1.260	0.001	2.399	0.002	6,341,505	6,355,353	106.52%	6,754,737	-	6,754,737	Government/ Agency
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	0.415	0.001	0.989	0.001	8,966,529	8,924,023	102.41%	9,182,326	-	9,182,326	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	0.697	0.001	1.181	0.001	5,000,000	5,027,814	102.29%	5,114,628	-	5,114,628	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	1.159	0.005	1.791	0.007	26,826,663	26,603,867	103.08%	27,654,225	-	27,654,225	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.31%	5/16/2055	3.201	0.004	3.937	0.005	8,510,138	8,076,579	106.10%	9,029,229	-	9,029,229	Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	0.772	0.001	1.299	0.002	10,730,193	10,774,359	102.29%	10,975,639	-	10,975,639	Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	3.289	0.006	4.059	0.007	11,545,000	11,593,259	105.49%	12,178,718	-	12,178,718	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.63%	9/16/2052	1.365	0.001	2.466	0.002	6,227,455	6,436,354	106.98%	6,661,842	-	6,661,842	Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	1.452	0.001	1.823	0.001	3,675,823	3,647,750	102.25%	3,758,705	-	3,758,705	Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	1.629	0.001	2.135	0.001	3,952,163	3,956,765	102.58%	4,053,965	-	4,053,965	Government/ Agency
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	0.226	0.000	0.387	0.000	565,108	573,210	100.42%	567,494	-	567,494	Government/ Agency
GNR130	38376G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	0.034	0.000	0.240	0.000	1,660,436	1,705,442	100.61%	1,670,601	-	1,670,601	Government/ Agency
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	1.341	0.002	1.823	0.002	8,028,582	8,134,474	102.45%	8,225,512	-	8,225,512	Government/ Agency
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	0.407	0.000	0.642	0.000	2,455,741	2,481,050	100.75%	2,474,165	-	2,474,165	Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	3.064	0.003	3.646	0.003	6,042,237	6,033,976	103.78%	6,270,875	-	6,270,875	Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	2.458	0.003	3.037	0.004	8,415,935	8,489,866	104.20%	8,769,799	-	8,769,799	Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	1.661	0.001	2.150	0.001	2,533,257	2,542,184	102.64%	2,600,111	-	2,600,111	Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	0.480	0.000	0.670	0.000	1,229,201	1,220,737	100.60%	1,236,535	-	1,236,535	Government/ Agency
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	0.099	0.000	0.128	0.000	89,018	88,541	100.00%	89,016	-	89,016	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**August 31, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	1.037	0.001	1.482	0.001	5,793,958	5,824,635	101.99%	5,909,508	-	5,909,508	Government/ Agency
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	0.785	0.000	1.166	0.001	3,241,282	3,255,178	101.38%	3,286,133	-	3,286,133	Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	0.826	0.000	1.107	0.000	1,215,154	1,212,875	100.89%	1,225,954	-	1,225,954	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	1.142	0.000	1.494	0.000	1,627,945	1,624,384	101.39%	1,650,621	-	1,650,621	Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	1.599	0.001	1.983	0.002	5,407,188	5,411,987	102.07%	5,519,178	-	5,519,178	Government/ Agency
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	2.573	0.002	3.048	0.003	5,813,133	5,813,847	102.92%	5,983,162	-	5,983,162	Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	2.011	0.002	2.445	0.002	6,444,998	6,378,713	102.33%	6,595,411	-	6,595,411	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	3.473	0.003	4.066	0.004	6,279,248	6,258,430	103.25%	6,483,526	-	6,483,526	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	4.061	0.013	4.426	0.014	21,616,077	21,256,460	103.69%	22,413,497	-	22,413,497	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	6.925	0.060	7.351	0.064	60,000,000	57,168,206	104.34%	62,604,618	-	62,604,618	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	2.397	0.016	2.979	0.020	45,000,000	43,223,920	104.23%	46,905,246	-	46,905,246	Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	0.593	0.001	0.914	0.001	8,345,778	8,308,017	100.98%	8,427,767	-	8,427,767	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.168	0.001	1.550	0.002	7,049,308	6,953,718	102.27%	7,209,002	-	7,209,002	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.263	0.002	2.611	0.003	7,363,766	7,312,781	103.45%	7,617,462	-	7,617,462	Government/ Agency
GNR159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.458	0.006	3.946	0.007	11,730,412	11,761,224	103.86%	12,183,651	-	12,183,651	Government/ Agency
GNR160	38380RPT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	4.595	0.055	5.510	0.066	78,553,024	85,058,277	107.73%	84,626,720	-	84,626,720	Government/ Agency
GNR161	38380RJV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	5.839	0.025	6.147	0.026	29,360,043	30,328,659	101.51%	29,804,260	-	29,804,260	Government/ Agency
GNR162	38380RPH7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	5.893	0.020	6.260	0.021	23,441,467	24,257,549	101.19%	23,719,485	-	23,719,485	Government/ Agency
GNR163	38380RNF3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	5.901	0.017	6.214	0.018	19,732,031	20,420,121	101.00%	19,929,060	-	19,929,060	Government/ Agency
GNR164	38380RTN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	5.839	0.021	6.160	0.022	24,737,620	25,542,058	101.36%	25,075,002	-	25,075,002	Government/ Agency
GNR165	38380RUU2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	5.862	0.058	6.199	0.062	68,936,336	71,368,748	101.35%	69,868,562	-	69,868,562	Government/ Agency
GNR166	38380RYJ3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	5.875	0.034	6.187	0.035	39,561,669	40,705,405	101.66%	40,219,659	-	40,219,659	Government/ Agency
GNR167	38380RG53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.950	0.051	6.294	0.054	59,553,431	60,858,665	101.62%	60,520,680	-	60,520,680	Government/ Agency
GNR168	38380NH77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	4.145	0.015	4.622	0.017	24,720,936	25,738,934	103.91%	25,687,305	-	25,687,305	Government/ Agency
GNR169	38380RZ22	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	5.945	0.026	6.252	0.027	29,848,584	30,331,904	101.87%	30,407,116	-	30,407,116	Government/ Agency
GNR170	38380NSM7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	4.261	0.012	4.784	0.014	19,700,042	20,384,291	103.28%	20,345,693	-	20,345,693	Government/ Agency
GNR171	38380NM55	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	1/16/2061	4.228	0.011	4.752	0.013	18,526,439	19,251,525	103.48%	19,170,709	-	19,170,709	Government/ Agency
GNR172	38380RT26	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	6.010	0.026	6.337	0.027	29,779,810	30,183,793	101.61%	30,259,953	-	30,259,953	Government/ Agency
GNR173	38381DLG3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	6.155	0.056	6.502	0.059	63,203,214	64,315,778	102.14%	64,556,945	-	64,556,945	Government/ Agency
GNR174	38380N2L2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	1/16/2061	4.533	0.008	5.026	0.009	12,367,390	12,777,200	102.95%	12,731,807	-	12,731,807	Government/ Agency
GNR175	38381DTM2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	6.063	0.013	6.433	0.014	14,980,280	15,199,519	101.85%	15,256,701	-	15,256,701	Government/ Agency
GNR176	38381DWJ5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	6.147	0.026	6.530	0.028	29,417,671	29,820,448	101.82%	29,953,861	-	29,953,861	Government/ Agency
GNR177	38381DC65	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	11/16/2063	6.272	0.018	6.589	0.019	20,000,000	20,496,778	101.81%	20,361,272	-	20,361,272	Government/ Agency
GNR178	38381DL32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	6.190	0.025	6.706	0.027	27,316,000	27,770,399	101.83%	27,814,968	-	27,814,968	Government/ Agency
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	0.168	0.000	0.168	0.000	1,305,000	1,305,000	100.39%	1,310,079	-	1,310,079	AA
CLP069	64972BXC6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	0.168	0.000	0.168	0.000	1,190,000	1,190,000	100.40%	1,194,805	-	1,194,805	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	0.168	0.000	0.168	0.000	1,120,000	1,120,000	100.41%	1,124,552	-	1,124,552	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	0.168	0.000	0.168	0.000	455,000	455,000	100.41%	456,876	-	456,876	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	4.550	0.003	4.526	0.003	5,000,000	5,103,050	104.64%	5,231,820	-	5,231,820	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	9.277	0.007	9.105	0.007	5,000,000	5,000,000	103.70%	5,185,112	-	5,185,112	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	12.325	0.015	12.013	0.015	8,305,000	8,305,000	103.73%	8,614,701	-	8,614,701	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.043	0.107	15.457	0.103	45,000,000	45,000,000	103.52%	46,582,214	-	46,582,214	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	0.972	0.005	8.912	0.005	3,860,000	3,860,000	103.78%	4,005,922	-	4,005,922	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	4.356	0.003	4.341	0.003	5,000,000	5,000,000	107.89%	5,394,549	-	5,394,549	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	3.888	0.006	3.871	0.006	9,680,000	9,677,392	103.95%	10,062,705	-	10,062,705	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	0.218	0.000	0.218	0.000	12,310,000	12,198,256	102.57%	12,625,936	-	12,625,936	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.70%	11/15/2021	0.205	0.001	0.205	0.001	17,800,000	17,773,843	100.15%	17,827,239	-	17,827,239	AAA
CLP095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	1.222	0.004	1.222	0.004	21,040,775	21,040,775	102.90%	21,651,236	-	21,651,236	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	11.211	0.048	10.962	0.047	25,000,000	25,000,000	120.12%	30,029,710	-	30,029,710	AA
CLP099	64972CS55	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	14.242	0.033	13.824	0.032	15,000,000	15,000,202	109.35%	16,402,766	-	16,402,766	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	16.402	0.026	15.822	0.025	10,000,000	10,000,136	108.83%	10,883,007	-	10,883,007	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.094	0.028	17.366	0.027	10,000,000	10,000,138	109.16%	10,915,957	-	10,915,957	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.083	0.033	17.402	0.031	12,000,000	12,000,000	105.29%	12,635,359	-	12,635,359	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	19.971	0.060	19.128	0.058	20,000,000	20,000,000	105.28%	21,056,996	-	21,056,996	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.247	0.064	20.334	0.061	20,000,000	20,000,000	105.32%	21,064,476	-	21,064,476	AA
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	1.060	0.002	1.060	0.002	13,570,000	13,570,980	103.44%	14,036,455	-	14,036,455	AA



**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
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						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR									
CLP106	55299AWR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	0.080	0.000	0.080	0.000			29,840,000	29,840,362	100.30%	29,929,430	-	29,929,430	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.330	0.028	21.356	0.027			8,340,000	8,345,401	105.68%	8,813,351	-	8,813,351	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	1.232	0.002	1.232	0.002			8,750,000	8,752,439	100.26%	8,772,933	-	8,772,933	AA
CLP109	45203LDB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.33%	8/1/2023	0.916	0.003	0.916	0.003			20,000,000	20,000,000	100.13%	20,026,824	-	20,026,824	AAA
CLP110	55299BAH2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	1.935	0.004	1.935	0.004			15,434,042	15,434,042	102.11%	16,115,289	16,847,958	32,963,247	AA
CLP111	FWDCLP111	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	1.928	0.000	1.928	0.000			-	-	101.08%	48,191	4,465,000	4,513,191	AA
CLP112	57587GAA3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.60%	6/1/2063	26.017	0.094	24.831	0.090			26,410,000	26,410,000	96.28%	25,426,811	-	25,426,811	AA
CLP113	57587GAB1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.50%	12/1/2023	2.233	0.003	2.233	0.003			10,020,000	10,020,000	100.12%	10,032,114	-	10,032,114	AA
CLP114	45202BHV1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.07%	7/1/2041	16.663	0.202	16.148	0.195			84,895,000	84,895,000	101.38%	86,065,261	-	86,065,261	AAA
CLP115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	17.994	0.034	17.198	0.032			13,000,000	13,000,000	100.54%	13,070,099	-	13,070,099	AA
CLP116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	15.573	0.014	14.907	0.013			6,275,000	6,275,000	100.71%	6,319,853	-	6,319,853	AA
CLP117	45202BHW9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.40%	12/1/2024	3.228	0.000	3.226	0.000			470,000	470,000	100.10%	470,462	-	470,462	AAA
CLP118	45202BHX7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.06%	1/1/2042	13.316	0.053	12.942	0.051			28,230,000	28,230,000	98.56%	27,823,039	-	27,823,039	AAA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.083	0.000	0.083	0.000			2,918,469	2,926,715	100.05%	2,919,917	-	2,919,917	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.083	0.000	0.083	0.000			887,242	896,414	100.08%	887,969	-	887,969	AA
CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.50%	9/1/2021	0.003	0.000	0.003	0.000			14,003,315	13,989,297	100.00%	14,004,176	3,934,185	17,938,361	not rated
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	2.29%	12/19/2024	0.005	0.000	3.124	0.002			5,646,133	5,604,111	98.98%	5,470,228	11,575,773	17,046,001	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	2.29%	12/19/2024	0.005	0.000	3.124	0.025			56,694,024	56,430,797	98.98%	55,848,529	26,084,071	81,932,599	not rated
CLM018	FWDCLM018	Direct Loans	MULTIFAMILY CONSTRUCTION	4.05%	10/1/2024	2.845	0.000	2.845	0.000			-	(519,865)	101.24%	647,088	52,000,000	52,647,088	not rated
CLM019	28299AGF9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	6/1/2024	2.130	0.004	2.130	0.004			12,621,495	12,532,859	102.22%	12,955,065	2,378,505	15,333,570	not rated
CLM020	40399AGP1	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	12/1/2023	2.127	0.001	2.127	0.001			2,024,612	1,885,917	100.93%	2,232,974	20,488,831	22,721,805	not rated
CLM021	58799AFT2	Direct Loans	MULTIFAMILY CONSTRUCTION	2.60%	11/1/2023	0.017	0.000	2.080	0.000			30,420	(89,705)	100.90%	174,779	15,986,324	16,161,103	not rated
CLM022	FWDCLM022	Direct Loans	MULTIFAMILY CONSTRUCTION	2.80%	11/1/2023	0.020	0.000	2.075	0.000			-	(8,132)	100.89%	27,209	3,042,148	3,069,357	not rated
CLM023	10899ACY4	Direct Loans	MULTIFAMILY CONSTRUCTION	3.25%	3/1/2023	1.437	0.002	1.437	0.002			9,657,770	9,601,101	101.23%	9,799,117	1,842,230	11,641,347	not rated
CLM024	09499ACQ7	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	12/31/2023	1.743	0.000	1.743	0.000			50,157	1,912	100.86%	144,735	10,949,843	11,094,578	not rated
CLM025	58899ABL2	Direct Loans	MULTIFAMILY CONSTRUCTION	6.75%	1/31/2024	0.007	0.000	2.152	0.001			4,250,000	3,990,000	100.69%	4,339,622	8,750,000	13,089,622	not rated
CLM026	FWDCLM026	Direct Loans	MULTIFAMILY CONSTRUCTION	3.79%	2/1/2039	11.639	0.000	11.261	0.000			-	-	100.51%	61,536	12,000,000	12,061,536	not rated
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	6.437	0.010	0.000	0.000			10,000,000	9,862,731	112.11%	11,211,499	-	11,211,499	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	7.730	0.034	0.000	0.000			30,000,000	30,031,481	104.46%	31,336,788	-	31,336,788	Government/ Agency
TNT134	912828Z94	US Treasury	US Treasury	1.50%	2/15/2030	8.057	0.041	0.000	0.000			35,000,000	36,550,498	102.33%	35,813,964	-	35,813,964	Government/ Agency
TNT136	912828ZQ6	US Treasury	US Treasury	0.63%	5/15/2030	8.552	0.073	0.000	0.000			63,000,000	62,393,114	94.93%	59,803,745	-	59,803,745	Government/ Agency
TNT137	91282CAE1	US Treasury	US Treasury	0.63%	8/15/2030	8.809	0.035	0.000	0.000			30,000,000	29,782,197	94.67%	28,400,529	-	28,400,529	Government/ Agency
TNT140	91282CBL4	US Treasury	US Treasury	1.13%	2/15/2031	9.091	0.051	0.000	0.000			40,000,000	38,395,948	98.61%	39,442,772	-	39,442,772	Government/ Agency
TNT142	91282CBZ3	US Treasury	US Treasury	1.25%	4/30/2028	6.440	0.079	0.000	0.000			85,000,000	84,741,491	101.32%	86,123,360	-	86,123,360	Government/ Agency
TNT143	912810SY5	US Treasury	US Treasury	2.25%	5/15/2041	16.601	0.131	0.000	0.000			52,000,000	53,606,052	106.86%	55,566,108	-	55,566,108	Government/ Agency
TNT144	91282CCB5	US Treasury	US Treasury	1.63%	5/15/2031	9.084	0.067	0.000	0.000			50,000,000	51,261,231	103.03%	51,515,855	-	51,515,855	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000			999	999	100.00%	(81,637)	-	(81,637)	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000			137,913,858	137,913,858	100.00%	137,913,858	-	137,913,858	Government/ Agency

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